

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2023
 09-May-2023 4:13:20 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		04/28/2023	0.00000 %	8,509,892,593.02	0.00	69,247,883.48	0.00	8,440,644,709.54	69,247,883.48	0.00
1M-1	30711XEK6	05/24/2023	6.32043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	05/24/2023	8.57043 %	65,251,792.59	466,029.93	1,287,412.03	0.00	63,964,380.56	1,753,441.96	0.00
1M-2H		04/28/2023	0.00000 %	238,984,205.28	0.00	4,715,137.00	0.00	234,269,068.28	4,715,137.00	0.00
1M-2A	30711XEL4	05/24/2023	8.57043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	05/24/2023	8.57043 %	13,633,698.92	97,372.22	1,287,412.03	0.00	12,346,286.89	1,384,784.25	0.00
1M-BH		04/28/2023	0.00000 %	49,933,320.95	0.00	4,715,137.00	0.00	45,218,183.95	4,715,137.00	0.00
1M-2C	30711XEN0	05/24/2023	8.57043 %	51,618,093.67	368,657.72	0.00	0.00	51,618,093.67	368,657.72	0.00
1M-CH		04/28/2023	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	05/24/2023	10.77043 %	207,850,000.00	1,289,525.63	0.00	0.00	143,674,000.00	1,289,525.63	0.00
1B-1H		04/28/2023	0.00000 %	10,939,980.00	0.00	0.00	0.00	75,115,980.00	0.00	0.00
1B-2H		04/28/2023	0.00000 %	215,608,603.32	0.00	0.00	(43,921.67)	215,652,524.99	0.00	3,137,455.01
1A-I1	30711XEW0	05/24/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	05/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	05/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	05/24/2023	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	05/24/2023	2.30000 %	0.00	26,131.26	0.00	0.00	0.00	26,131.26	0.00
1B-I2	30711XFU3	05/24/2023	1.80000 %	0.00	20,450.55	0.00	0.00	0.00	20,450.55	0.00
1B-I3	30711XFV1	05/24/2023	1.30000 %	0.00	14,769.84	0.00	0.00	0.00	14,769.84	0.00
1B-I4	30711XFW9	05/24/2023	0.80000 %	0.00	9,089.13	0.00	0.00	0.00	9,089.13	0.00
1C-I1	30711XGJ7	05/24/2023	2.30000 %	0.00	98,934.68	0.00	0.00	0.00	98,934.68	0.00
1C-I2	30711XFX7	05/24/2023	1.80000 %	0.00	77,427.14	0.00	0.00	0.00	77,427.14	0.00
1C-I3	30711XFY5	05/24/2023	1.30000 %	0.00	55,919.60	0.00	0.00	0.00	55,919.60	0.00
1C-I4	30711XFZ2	05/24/2023	0.80000 %	0.00	34,412.06	0.00	0.00	0.00	34,412.06	0.00
1E-A1	30711XES9	05/24/2023	6.27043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	05/24/2023	6.77043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	05/24/2023	7.27043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	05/24/2023	7.77043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	05/24/2023	6.27043 %	13,633,698.92	71,240.96	1,287,412.03	0.00	12,346,286.89	1,358,652.99	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2023
09-May-2023 4:13:20 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
1E-B2	30711XEY6	05/24/2023	6.77043 %	13,633,698.92	76,921.67	1,287,412.03	0.00	12,346,286.89	1,364,333.70	0.00
1E-B3	30711XEZ3	05/24/2023	7.27043 %	13,633,698.92	82,602.38	1,287,412.03	0.00	12,346,286.89	1,370,014.41	0.00
1E-B4	30711XFA7	05/24/2023	7.77043 %	13,633,698.92	88,283.09	1,287,412.03	0.00	12,346,286.89	1,375,695.12	0.00
1E-C1	30711XFC3	05/24/2023	6.27043 %	51,618,093.67	269,723.04	0.00	0.00	51,618,093.67	269,723.04	0.00
1E-C2	30711XFD1	05/24/2023	6.77043 %	51,618,093.67	291,230.57	0.00	0.00	51,618,093.67	291,230.57	0.00
1E-C3	30711XFE9	05/24/2023	7.27043 %	51,618,093.67	312,738.11	0.00	0.00	51,618,093.67	312,738.11	0.00
1E-C4	30711XFF6	05/24/2023	7.77043 %	51,618,093.67	334,245.65	0.00	0.00	51,618,093.67	334,245.65	0.00
1E-D1	30711XFG4	05/24/2023	6.27043 %	13,633,698.92	71,240.96	1,287,412.03	0.00	12,346,286.89	1,358,652.99	0.00
1E-D2	30711XFH2	05/24/2023	6.77043 %	13,633,698.92	76,921.67	1,287,412.03	0.00	12,346,286.89	1,364,333.70	0.00
1E-D3	30711XFJ8	05/24/2023	7.27043 %	13,633,698.92	82,602.38	1,287,412.03	0.00	12,346,286.89	1,370,014.41	0.00
1E-D4	30711XFK5	05/24/2023	7.77043 %	13,633,698.92	88,283.09	1,287,412.03	0.00	12,346,286.89	1,375,695.12	0.00
1E-D5	30711XFL3	05/24/2023	8.57043 %	13,633,698.92	97,372.22	1,287,412.03	0.00	12,346,286.89	1,384,784.25	0.00
1E-F1	30711XFN9	05/24/2023	6.27043 %	65,251,792.59	340,964.00	1,287,412.03	0.00	63,964,380.56	1,628,376.03	0.00
1E-F2	30711XFP4	05/24/2023	6.77043 %	65,251,792.59	368,152.25	1,287,412.03	0.00	63,964,380.56	1,655,564.28	0.00
1E-F3	30711XFQ2	05/24/2023	7.27043 %	65,251,792.59	395,340.49	1,287,412.03	0.00	63,964,380.56	1,682,752.52	0.00
1E-F4	30711XFR0	05/24/2023	7.77043 %	65,251,792.59	422,528.74	1,287,412.03	0.00	63,964,380.56	1,709,940.77	0.00
1E-F5	30711XFS8	05/24/2023	8.57043 %	65,251,792.59	466,029.93	1,287,412.03	0.00	63,964,380.56	1,753,441.96	0.00
1X-1	30711XGA6	05/24/2023	2.30000 %	0.00	26,131.26	0.00	0.00	0.00	26,131.26	0.00
1X-2	30711XGB4	05/24/2023	1.80000 %	0.00	20,450.55	0.00	0.00	0.00	20,450.55	0.00
1X-3	30711XGC2	05/24/2023	1.30000 %	0.00	14,769.84	0.00	0.00	0.00	14,769.84	0.00
1X-4	30711XGD0	05/24/2023	0.80000 %	0.00	9,089.13	0.00	0.00	0.00	9,089.13	0.00
1Y-1	30711XGE8	05/24/2023	2.30000 %	0.00	125,065.94	0.00	0.00	0.00	125,065.94	0.00
1Y-2	30711XGF5	05/24/2023	1.80000 %	0.00	97,877.69	0.00	0.00	0.00	97,877.69	0.00
1Y-3	30711XGG3	05/24/2023	1.30000 %	0.00	70,689.44	0.00	0.00	0.00	70,689.44	0.00
1Y-4	30711XGH1	05/24/2023	0.80000 %	0.00	43,501.20	0.00	0.00	0.00	43,501.20	0.00
Totals				10,208,197,799.99	6,902,716.01	99,276,749.96	(43,921.67)	10,108,964,971.70	106,179,465.97	3,137,455.01

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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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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Series 2017-C01



Distribution Date: 25-May-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
1A-H	42,117,071,181.00	8,509,892,593.02	21,338,163.61	47,909,719.87	0.00	0.00	69,247,883.48	8,440,644,709.54	0.20040911	69,247,883.48
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	65,251,792.59	397,232.20	890,179.83	0.00	0.00	1,287,412.03	63,964,380.56	0.41306175	1,287,412.03
1M-2H	567,152,653.00	238,984,205.28	1,454,859.98	3,260,277.02	0.00	0.00	4,715,137.00	234,269,068.28	0.41306175	4,715,137.00
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	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.23918525	1,287,412.03
1M-BH	189,050,884.33	49,933,320.95	1,454,859.98	3,260,277.02	0.00	0.00	4,715,137.00	45,218,183.95	0.23918525	4,715,137.00
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	207,850,000.00	0.00	0.00	0.00	0.00	0.00	143,674,000.00	1.00000000	0.00
1B-1H	75,115,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	75,115,980.00	1.00000000	0.00
1B-2H	218,789,980.00	215,608,603.32	0.00	0.00	0.00	(43,921.67)	(43,921.67)	215,652,524.99	0.98565997	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	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.23918525	1,287,412.03
1E-B2	51,618,093.67	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.23918525	1,287,412.03
1E-B3	51,618,093.67	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.23918525	1,287,412.03

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Distribution Date: 25-May-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	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.23918525	1,287,412.03
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	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.11959263	1,287,412.03
1E-D2	103,236,187.33	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.11959263	1,287,412.03
1E-D3	103,236,187.33	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.11959263	1,287,412.03
1E-D4	103,236,187.33	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.11959263	1,287,412.03
1E-D5	103,236,187.33	13,633,698.92	397,232.20	890,179.83	0.00	0.00	1,287,412.03	12,346,286.89	0.11959263	1,287,412.03
1E-F1	103,236,187.33	65,251,792.59	397,232.20	890,179.83	0.00	0.00	1,287,412.03	63,964,380.56	0.61959263	1,287,412.03
1E-F2	103,236,187.33	65,251,792.59	397,232.20	890,179.83	0.00	0.00	1,287,412.03	63,964,380.56	0.61959263	1,287,412.03
1E-F3	103,236,187.33	65,251,792.59	397,232.20	890,179.83	0.00	0.00	1,287,412.03	63,964,380.56	0.61959263	1,287,412.03
1E-F4	103,236,187.33	65,251,792.59	397,232.20	890,179.83	0.00	0.00	1,287,412.03	63,964,380.56	0.61959263	1,287,412.03
1E-F5	103,236,187.33	65,251,792.59	397,232.20	890,179.83	0.00	0.00	1,287,412.03	63,964,380.56	0.61959263	1,287,412.03
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	10,208,197,799.99	30,603,598.77	68,673,151.19	0.00	(43,921.67)	99,232,828.29	10,108,964,971.70	0.21913233	99,276,749.96

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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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2023
09-May-2023 4:13:21 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	202.05328515	0.50663930	1.13753684	0.00000000	0.00000000	1.64417614	200.40910901	0.20040911	1.64417614
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	421.37545161	2.56519999	5.74849997	0.00000000	0.00000000	8.31369996	413.06175165	0.41306175	8.31369996
1M-2H	567,152,653.00	421.37545159	2.56519999	5.74849999	0.00000000	0.00000000	8.31369998	413.06175161	0.41306175	8.31369998
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	264.12635475	7.69559997	17.24549992	0.00000000	0.00000000	24.94109988	239.18525486	0.23918525	24.94109988
1M-BH	189,050,884.33	264.12635480	7.69559997	17.24549997	0.00000000	0.00000000	24.94109994	239.18525486	0.23918525	24.94109994
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	1446.67789579	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	75,115,980.00	145.64118048	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	985.45922130	0.00000000	0.00000000	0.00000000	(0.20074809)	(0.20074809)	985.65996939	0.98565997	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	264.12635475	7.69559997	17.24549992	0.00000000	0.00000000	24.94109988	239.18525486	0.23918525	24.94109988
1E-B2	51,618,093.67	264.12635475	7.69559997	17.24549992	0.00000000	0.00000000	24.94109988	239.18525486	0.23918525	24.94109988
1E-B3	51,618,093.67	264.12635475	7.69559997	17.24549992	0.00000000	0.00000000	24.94109988	239.18525486	0.23918525	24.94109988

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2023
 09-May-2023 4:13:21 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	264.12635475	7.69559997	17.24549992	0.00000000	0.00000000	24.94109988	239.18525486	0.23918525	24.94109988
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	132.06317739	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	119.59262744	0.11959263	12.47054994
1E-D2	103,236,187.33	132.06317739	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	119.59262744	0.11959263	12.47054994
1E-D3	103,236,187.33	132.06317739	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	119.59262744	0.11959263	12.47054994
1E-D4	103,236,187.33	132.06317739	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	119.59262744	0.11959263	12.47054994
1E-D5	103,236,187.33	132.06317739	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	119.59262744	0.11959263	12.47054994
1E-F1	103,236,187.33	632.06317743	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	619.59262749	0.61959263	12.47054994
1E-F2	103,236,187.33	632.06317743	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	619.59262749	0.61959263	12.47054994
1E-F3	103,236,187.33	632.06317743	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	619.59262749	0.61959263	12.47054994
1E-F4	103,236,187.33	632.06317743	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	619.59262749	0.61959263	12.47054994
1E-F5	103,236,187.33	632.06317743	3.84779998	8.62274996	0.00000000	0.00000000	12.47054994	619.59262749	0.61959263	12.47054994
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2023
 09-May-2023 4:13:21 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 %	8,509,892,593.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,440,644,709.54
1M-1	N/A	N/A	6.32043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	04/25/23 - 05/24/23	30	8.57043 %	65,251,792.59	466,029.93	0.00	0.00	0.00	0.00	466,029.93	0.00	63,964,380.56
1M-2H	N/A	N/A	0.00000 %	238,984,205.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	234,269,068.28
1M-2A	N/A	N/A	8.57043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	04/25/23 - 05/24/23	30	8.57043 %	13,633,698.92	97,372.22	0.00	0.00	0.00	0.00	97,372.22	0.00	12,346,286.89
1M-BH	N/A	N/A	0.00000 %	49,933,320.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	45,218,183.95
1M-2C	04/25/23 - 05/24/23	30	8.57043 %	51,618,093.67	368,657.72	0.00	0.00	0.00	0.00	368,657.72	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	04/25/23 - 05/24/23	30	10.77043 %	207,850,000.00	1,289,525.63	0.00	0.00	0.00	0.00	1,289,525.63	0.00	143,674,000.00
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	75,115,980.00
1B-2H	N/A	N/A	0.00000 %	215,608,603.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,652,524.99
1A-I1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	04/25/23 - 05/24/23	30	2.30000 %	13,633,698.92	26,131.26	0.00	0.00	0.00	0.00	26,131.26	0.00	12,346,286.89
1B-I2	04/25/23 - 05/24/23	30	1.80000 %	13,633,698.92	20,450.55	0.00	0.00	0.00	0.00	20,450.55	0.00	12,346,286.89
1B-I3	04/25/23 - 05/24/23	30	1.30000 %	13,633,698.92	14,769.84	0.00	0.00	0.00	0.00	14,769.84	0.00	12,346,286.89
1B-I4	04/25/23 - 05/24/23	30	0.80000 %	13,633,698.92	9,089.13	0.00	0.00	0.00	0.00	9,089.13	0.00	12,346,286.89
1C-I1	04/25/23 - 05/24/23	30	2.30000 %	51,618,093.67	98,934.68	0.00	0.00	0.00	0.00	98,934.68	0.00	51,618,093.67
1C-I2	04/25/23 - 05/24/23	30	1.80000 %	51,618,093.67	77,427.14	0.00	0.00	0.00	0.00	77,427.14	0.00	51,618,093.67
1C-I3	04/25/23 - 05/24/23	30	1.30000 %	51,618,093.67	55,919.60	0.00	0.00	0.00	0.00	55,919.60	0.00	51,618,093.67
1C-I4	04/25/23 - 05/24/23	30	0.80000 %	51,618,093.67	34,412.06	0.00	0.00	0.00	0.00	34,412.06	0.00	51,618,093.67
1E-A1	N/A	N/A	6.27043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.77043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.27043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.77043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/23 - 05/24/23	30	6.27043 %	13,633,698.92	71,240.96	0.00	0.00	0.00	0.00	71,240.96	0.00	12,346,286.89
1E-B2	04/25/23 - 05/24/23	30	6.77043 %	13,633,698.92	76,921.67	0.00	0.00	0.00	0.00	76,921.67	0.00	12,346,286.89

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2023
09-May-2023 4:13:21 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	04/25/23 - 05/24/23	30	7.27043 %	13,633,698.92	82,602.38	0.00	0.00	0.00	0.00	82,602.38	0.00	12,346,286.89
1E-B4	04/25/23 - 05/24/23	30	7.77043 %	13,633,698.92	88,283.09	0.00	0.00	0.00	0.00	88,283.09	0.00	12,346,286.89
1E-C1	04/25/23 - 05/24/23	30	6.27043 %	51,618,093.67	269,723.04	0.00	0.00	0.00	0.00	269,723.04	0.00	51,618,093.67
1E-C2	04/25/23 - 05/24/23	30	6.77043 %	51,618,093.67	291,230.57	0.00	0.00	0.00	0.00	291,230.57	0.00	51,618,093.67
1E-C3	04/25/23 - 05/24/23	30	7.27043 %	51,618,093.67	312,738.11	0.00	0.00	0.00	0.00	312,738.11	0.00	51,618,093.67
1E-C4	04/25/23 - 05/24/23	30	7.77043 %	51,618,093.67	334,245.65	0.00	0.00	0.00	0.00	334,245.65	0.00	51,618,093.67
1E-D1	04/25/23 - 05/24/23	30	6.27043 %	13,633,698.92	71,240.96	0.00	0.00	0.00	0.00	71,240.96	0.00	12,346,286.89
1E-D2	04/25/23 - 05/24/23	30	6.77043 %	13,633,698.92	76,921.67	0.00	0.00	0.00	0.00	76,921.67	0.00	12,346,286.89
1E-D3	04/25/23 - 05/24/23	30	7.27043 %	13,633,698.92	82,602.38	0.00	0.00	0.00	0.00	82,602.38	0.00	12,346,286.89
1E-D4	04/25/23 - 05/24/23	30	7.77043 %	13,633,698.92	88,283.09	0.00	0.00	0.00	0.00	88,283.09	0.00	12,346,286.89
1E-D5	04/25/23 - 05/24/23	30	8.57043 %	13,633,698.92	97,372.22	0.00	0.00	0.00	0.00	97,372.22	0.00	12,346,286.89
1E-F1	04/25/23 - 05/24/23	30	6.27043 %	65,251,792.59	340,964.00	0.00	0.00	0.00	0.00	340,964.00	0.00	63,964,380.56
1E-F2	04/25/23 - 05/24/23	30	6.77043 %	65,251,792.59	368,152.25	0.00	0.00	0.00	0.00	368,152.25	0.00	63,964,380.56
1E-F3	04/25/23 - 05/24/23	30	7.27043 %	65,251,792.59	395,340.49	0.00	0.00	0.00	0.00	395,340.49	0.00	63,964,380.56
1E-F4	04/25/23 - 05/24/23	30	7.77043 %	65,251,792.59	422,528.74	0.00	0.00	0.00	0.00	422,528.74	0.00	63,964,380.56
1E-F5	04/25/23 - 05/24/23	30	8.57043 %	65,251,792.59	466,029.93	0.00	0.00	0.00	0.00	466,029.93	0.00	63,964,380.56
1X-1	04/25/23 - 05/24/23	30	2.30000 %	13,633,698.92	26,131.26	0.00	0.00	0.00	0.00	26,131.26	0.00	12,346,286.89
1X-2	04/25/23 - 05/24/23	30	1.80000 %	13,633,698.92	20,450.55	0.00	0.00	0.00	0.00	20,450.55	0.00	12,346,286.89
1X-3	04/25/23 - 05/24/23	30	1.30000 %	13,633,698.92	14,769.84	0.00	0.00	0.00	0.00	14,769.84	0.00	12,346,286.89
1X-4	04/25/23 - 05/24/23	30	0.80000 %	13,633,698.92	9,089.13	0.00	0.00	0.00	0.00	9,089.13	0.00	12,346,286.89
1Y-1	04/25/23 - 05/24/23	30	2.30000 %	65,251,792.59	125,065.94	0.00	0.00	0.00	0.00	125,065.94	0.00	63,964,380.55
1Y-2	04/25/23 - 05/24/23	30	1.80000 %	65,251,792.59	97,877.69	0.00	0.00	0.00	0.00	97,877.69	0.00	63,964,380.55
1Y-3	04/25/23 - 05/24/23	30	1.30000 %	65,251,792.59	70,689.44	0.00	0.00	0.00	0.00	70,689.44	0.00	63,964,380.55
1Y-4	04/25/23 - 05/24/23	30	0.80000 %	65,251,792.59	43,501.20	0.00	0.00	0.00	0.00	43,501.20	0.00	63,964,380.55
Totals					6,902,716.01	0.00	0.00	0.00	0.00	6,902,716.01	0.00	

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2023
09-May-2023 4:13:21 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 %	202.05328515	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	200.40910901
1M-1	457,271,000.00	6.32043 %	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	8.57043 %	421.37545161	3.00947398	0.00000000	0.00000000	0.00000000	0.00000000	3.00947398	0.00000000	413.06175165
1M-2H	567,152,653.00	0.00000 %	421.37545159	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	413.06175161
1M-2A	51,618,093.67	8.57043 %	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	8.57043 %	264.12635475	1.88639706	0.00000000	0.00000000	0.00000000	0.00000000	1.88639706	0.00000000	239.18525486
1M-BH	189,050,884.33	0.00000 %	264.12635480	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	239.18525486
1M-2C	51,618,093.67	8.57043 %	1000.00000000	7.14202509	0.00000000	0.00000000	0.00000000	0.00000000	7.14202509	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	10.77043 %	1446.67789579	8.97535831	0.00000000	0.00000000	0.00000000	0.00000000	8.97535831	0.00000000	1000.00000000
1B-1H	75,115,980.00	0.00000 %	145.64118048	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	985.45922130	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	985.65996939
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 %	264.12635475	0.50624225	0.00000000	0.00000000	0.00000000	0.00000000	0.50624225	0.00000000	239.18525486
1B-I2	0.00	1.80000 %	264.12635475	0.39618956	0.00000000	0.00000000	0.00000000	0.00000000	0.39618956	0.00000000	239.18525486
1B-I3	0.00	1.30000 %	264.12635475	0.28613687	0.00000000	0.00000000	0.00000000	0.00000000	0.28613687	0.00000000	239.18525486
1B-I4	0.00	0.80000 %	264.12635475	0.17608419	0.00000000	0.00000000	0.00000000	0.00000000	0.17608419	0.00000000	239.18525486
1C-I1	0.00	2.30000 %	1000.00000000	1.91666668	0.00000000	0.00000000	0.00000000	0.00000000	1.91666668	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.49999999	0.00000000	0.00000000	0.00000000	0.00000000	1.49999999	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.08333330	0.00000000	0.00000000	0.00000000	0.00000000	1.08333330	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.66666662	0.00000000	0.00000000	0.00000000	0.00000000	0.66666662	0.00000000	1000.00000000
1E-A1	51,618,093.67	6.27043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	6.77043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.27043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	51,618,093.67	7.77043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.27043 %	264.12635475	1.38015480	0.00000000	0.00000000	0.00000000	0.00000000	1.38015480	0.00000000	239.18525486
1E-B2	51,618,093.67	6.77043 %	264.12635475	1.49020749	0.00000000	0.00000000	0.00000000	0.00000000	1.49020749	0.00000000	239.18525486
1E-B3	51,618,093.67	7.27043 %	264.12635475	1.60026018	0.00000000	0.00000000	0.00000000	0.00000000	1.60026018	0.00000000	239.18525486
1E-B4	51,618,093.67	7.77043 %	264.12635475	1.71031287	0.00000000	0.00000000	0.00000000	0.00000000	1.71031287	0.00000000	239.18525486
1E-C1	51,618,093.67	6.27043 %	1000.00000000	5.22535841	0.00000000	0.00000000	0.00000000	0.00000000	5.22535841	0.00000000	1000.00000000
1E-C2	51,618,093.67	6.77043 %	1000.00000000	5.64202490	0.00000000	0.00000000	0.00000000	0.00000000	5.64202490	0.00000000	1000.00000000
1E-C3	51,618,093.67	7.27043 %	1000.00000000	6.05869159	0.00000000	0.00000000	0.00000000	0.00000000	6.05869159	0.00000000	1000.00000000
1E-C4	51,618,093.67	7.77043 %	1000.00000000	6.47535828	0.00000000	0.00000000	0.00000000	0.00000000	6.47535828	0.00000000	1000.00000000
1E-D1	103,236,187.33	6.27043 %	132.06317739	0.69007740	0.00000000	0.00000000	0.00000000	0.00000000	0.69007740	0.00000000	119.59262744
1E-D2	103,236,187.33	6.77043 %	132.06317739	0.74510375	0.00000000	0.00000000	0.00000000	0.00000000	0.74510375	0.00000000	119.59262744
1E-D3	103,236,187.33	7.27043 %	132.06317739	0.80013009	0.00000000	0.00000000	0.00000000	0.00000000	0.80013009	0.00000000	119.59262744
1E-D4	103,236,187.33	7.77043 %	132.06317739	0.85515644	0.00000000	0.00000000	0.00000000	0.00000000	0.85515644	0.00000000	119.59262744
1E-D5	103,236,187.33	8.57043 %	132.06317739	0.94319853	0.00000000	0.00000000	0.00000000	0.00000000	0.94319853	0.00000000	119.59262744
1E-F1	103,236,187.33	6.27043 %	632.06317743	3.30275661	0.00000000	0.00000000	0.00000000	0.00000000	3.30275661	0.00000000	619.59262749
1E-F2	103,236,187.33	6.77043 %	632.06317743	3.56611630	0.00000000	0.00000000	0.00000000	0.00000000	3.56611630	0.00000000	619.59262749
1E-F3	103,236,187.33	7.27043 %	632.06317743	3.82947589	0.00000000	0.00000000	0.00000000	0.00000000	3.82947589	0.00000000	619.59262749
1E-F4	103,236,187.33	7.77043 %	632.06317743	4.09283557	0.00000000	0.00000000	0.00000000	0.00000000	4.09283557	0.00000000	619.59262749
1E-F5	103,236,187.33	8.57043 %	632.06317743	4.51421098	0.00000000	0.00000000	0.00000000	0.00000000	4.51421098	0.00000000	619.59262749
1X-1	0.00	2.30000 %	132.06317739	0.25312113	0.00000000	0.00000000	0.00000000	0.00000000	0.25312113	0.00000000	119.59262744
1X-2	0.00	1.80000 %	132.06317739	0.19809478	0.00000000	0.00000000	0.00000000	0.00000000	0.19809478	0.00000000	119.59262744
1X-3	0.00	1.30000 %	132.06317739	0.14306844	0.00000000	0.00000000	0.00000000	0.00000000	0.14306844	0.00000000	119.59262744
1X-4	0.00	0.80000 %	132.06317739	0.08804209	0.00000000	0.00000000	0.00000000	0.00000000	0.08804209	0.00000000	119.59262744
1Y-1	0.00	2.30000 %	632.06317743	1.21145446	0.00000000	0.00000000	0.00000000	0.00000000	1.21145446	0.00000000	619.59262739
1Y-2	0.00	1.80000 %	632.06317743	0.94809478	0.00000000	0.00000000	0.00000000	0.00000000	0.94809478	0.00000000	619.59262739
1Y-3	0.00	1.30000 %	632.06317743	0.68473509	0.00000000	0.00000000	0.00000000	0.00000000	0.68473509	0.00000000	619.59262739
1Y-4	0.00	0.80000 %	632.06317743	0.42137550	0.00000000	0.00000000	0.00000000	0.00000000	0.42137550	0.00000000	619.59262739

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,018,212.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	43,921.67
Total Deposits	3,062,134.25
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,042,967.59
Total Withdrawals (Pool Distribution Amount)	3,062,134.25
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	75,206,510.85
Total Principal Reduction Cumulative	34,584,675,369.28
Scheduled Principal Current	23,190,255.79
Scheduled Principal Cumulative	3,520,648,837.86
Unscheduled Principal Current	52,060,176.73
Unscheduled Principal Cumulative	31,060,889,118.41
Senior Reduction Amount	69,247,883.48
Subordinate Reduction Amount	6,002,549.04
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	43,921.67
Modification Loss Amount	104,216.32
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	52048
Period Reference Pool Removal Loan Count	320
Period Ending Loan Count	51729
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,173,320,663.41
Period PIF Loan Count Current	319
PIF Loan Count Cumulative	128173
Period PIF Loan UPB Current	43,481,826.33
PIF Loan UPB Cumulative	29,890,509,423.22
Period Partial Prepayment Amount	8,671,177.33
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	47,915.10
Credit Event Amount Cumulative	20,769,907.50
Total Active Modified Loan Count	940
Total Active Modified Loan UPB	226,381,215.52
Libor Rate	5.020430%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.013490%
Subordinate Percentage	7.986510%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.990000 %	7.990000 %
1M-1	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-1H	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-2	0.00	0.00	1.000000 %	4.700000 %	4.740000 %
1M-2H	0.00	0.00	1.000000 %	4.700000 %	4.740000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	7.300000 %	7.360000 %
1M-2C	0.00	0.00	1.000000 %	4.700000 %	4.740000 %
1B-1	0.00	0.00	0.500000 %	2.330000 %	2.350000 %
1B-1H	0.00	0.00	0.500000 %	2.330000 %	2.350000 %
1B-2H	0.00	43,921.67	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	430	80,079,914.22	0.831255 %	0.872965 %
60 Days	91	17,417,364.91	0.175917 %	0.189870 %
90 Days	45	7,755,078.31	0.086992 %	0.084539 %
120 Days	27	4,299,922.35	0.052195 %	0.046874 %
150 Days	42	10,707,390.76	0.081192 %	0.116723 %
180+ Days	243	50,623,056.33	0.469756 %	0.551851 %
Totals	878	170,882,726.88	1.697307 %	1.862823 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	379	107,417,817.95	104,216.32	0.097020

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	151,248.45	204.82	0.135420
Summary	0037906755	266,983.47	303.69	0.113749
Summary	0037906920	160,018.71	150.02	0.093752
Summary	0037907226	143,543.92	224.29	0.156252
Summary	0037907273	252,820.24	26.34	0.010418
Summary	0037907638	301,411.90	31.40	0.010418
Summary	0037907913	318,046.23	265.04	0.083334
Summary	0037908497	267,725.58	223.10	0.083332
Summary	0037909377	627,190.85	391.99	0.062499
Summary	0037910358	320,372.79	367.09	0.114582
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	410,832.05	641.93	0.156251
Summary	0037910785	208,666.93	282.57	0.135417
Summary	0037910899	88,202.98	91.88	0.104169
Summary	0037911544	72,665.06	60.55	0.083328
Summary	0037911950	160,447.32	133.71	0.083336
Summary	0037912743	254,591.82	291.72	0.114583
Summary	0037912808	151,531.17	173.63	0.114584
Summary	0037912864	134,873.43	126.44	0.093747
Summary	0037913549	248,408.26	310.51	0.125000
Summary	0037914152	400,858.94	501.07	0.124999
Summary	0037914854	215,856.21	292.31	0.135419
Summary	0037915031	350,897.75	292.41	0.083332
Summary	0037915737	428,584.87	430.37	0.100417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916242	361,099.08	338.53	0.093750
Summary	0037916736	388,038.70	40.42	0.010416
Summary	0037916774	585,536.63	792.91	0.135416
Summary	0037917245	250,315.42	417.19	0.166666
Summary	0037918000	96,404.93	70.30	0.072922
Summary	0037918420	356,282.44	408.24	0.114583
Summary	0037918526	113,400.38	177.19	0.156252
Summary	0037918592	210,875.53	131.80	0.062501
Summary	0037918962	116,754.86	194.59	0.166665
Summary	0037919007	222,946.58	332.93	0.149332
Summary	0037919126	394,470.31	205.45	0.052083
Summary	0037919235	332,930.94	381.48	0.114582
Summary	0037919910	224,007.29	186.67	0.083332
Summary	0037920217	216,401.25	247.96	0.114583
Summary	0037920228	377,423.64	511.09	0.135415
Summary	0037920310	615,477.66	961.68	0.156249
Summary	0037920328	88,673.45	110.10	0.124163
Summary	0037920372	93,612.36	97.51	0.104164
Summary	0037921630	199,891.44	312.33	0.156250
Summary	0037921946	215,746.43	89.89	0.041665
Summary	0037922111	325,198.93	474.25	0.145834
Summary	0037922321	236,377.30	196.98	0.083333
Summary	0037922778	470,579.14	539.21	0.114584
Summary	0037923627	438,877.64	407.79	0.092917
Summary	0037923690	272,691.12	284.05	0.104165
Summary	0037924175	345,831.83	540.36	0.156249
Summary	0037924237	127,488.65	159.36	0.124999
Summary	0037924491	38,993.02	73.11	0.187495
Summary	0037925153	227,854.25	308.55	0.135416
Summary	0037925406	346,090.56	321.58	0.092918
Summary	0037927043	487,306.28	812.18	0.166667
Summary	0037928632	211,585.09	229.22	0.108335
Summary	0037928829	353,951.23	442.44	0.125000
Summary	0037928948	407,231.28	59.65	0.014648

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037928963	199,387.78	228.47	0.114586
Summary	0037929618	215,724.09	83.59	0.038749
Summary	0037929685	349,871.23	218.67	0.062500
Summary	0037929845	471,809.46	344.03	0.072917
Summary	0037929890	237,416.43	211.41	0.089046
Summary	0037929894	278,647.76	174.15	0.062498
Summary	0037930698	205,081.58	234.99	0.114584
Summary	0037931237	87,961.18	136.71	0.155421
Summary	0037931245	126,516.32	158.15	0.125004
Summary	0037931314	282,395.23	323.58	0.114584
Summary	0037931403	350,316.23	37.71	0.010765
Summary	0037931764	398,603.26	162.76	0.040833
Summary	0037932340	337,517.05	386.74	0.114584
Summary	0037933234	304,442.67	443.98	0.145834
Summary	0037933278	613,022.88	830.14	0.135417
Summary	0037933299	192,661.14	361.24	0.187500
Summary	0037933427	378,677.51	512.79	0.135416
Summary	0037933708	193,850.22	161.54	0.083332
Summary	0037934240	276,290.08	231.85	0.083915
Summary	0037935410	167,742.61	297.04	0.177081
Summary	0037935747	243,283.04	202.74	0.083335
Summary	0037936143	345,186.47	215.74	0.062500
Summary	0037936485	255,434.95	212.86	0.083332
Summary	0037936534	247,241.22	154.53	0.062502
Summary	0037937636	179,428.72	242.98	0.135419
Summary	0037937662	176,886.86	319.83	0.180810
Summary	0037938096	143,860.06	239.77	0.166669
Summary	0037938169	85,552.29	124.76	0.145829
Summary	0037939022	319,126.43	199.45	0.062499
Summary	0037939239	166,626.66	208.28	0.124998
Summary	0037939504	409,311.41	341.09	0.083333
Summary	0037939825	220,978.76	230.19	0.104168
Summary	0037939872	346,278.34	396.78	0.114584
Summary	0037939910	191,959.33	179.96	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037940164	201,243.83	230.59	0.114582
Summary	0037940409	259,584.66	162.24	0.062500
Summary	0037941023	145,264.51	181.58	0.125000
Summary	0037941111	374,141.39	467.68	0.125001
Summary	0037941808	250,547.33	313.18	0.124998
Summary	0037941995	287,032.40	239.19	0.083332
Summary	0037942230	483,481.64	553.99	0.114583
Summary	0037942354	166,493.37	104.06	0.062501
Summary	0037942765	606,910.93	437.48	0.072083
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	78,540.73	114.54	0.145835
Summary	0037942984	51,881.48	64.85	0.124996
Summary	0037943035	154,704.77	225.61	0.145833
Summary	0037943056	380,847.48	396.72	0.104168
Summary	0037943120	393,032.10	532.23	0.135416
Summary	0037943660	80,137.67	36.78	0.045896
Summary	0037944097	220,944.60	345.23	0.156252
Summary	0037944396	417,200.73	304.21	0.072917
Summary	0037944613	556,796.75	406.00	0.072917
Summary	0037945192	133,110.80	30.86	0.023184
Summary	0037947230	271,530.74	169.71	0.062501
Summary	0037947271	627,885.26	654.05	0.104167
Summary	0037947337	237,750.61	74.30	0.031251
Summary	0037948144	525,789.82	652.86	0.124167
Summary	0037948457	411,769.73	343.14	0.083333
Summary	0037949123	201,235.59	146.73	0.072915
Summary	0037949245	428,654.24	198.64	0.046340
Summary	0037949905	541,433.33	394.80	0.072918
Summary	0037950343	405,614.71	549.27	0.135417
Summary	0037951417	85,066.87	3.39	0.003985
Summary	0037951452	196,522.04	310.22	0.157855
Summary	0037951648	244,031.67	255.64	0.104757
Summary	0037951661	243,439.74	211.74	0.086978
Summary	0037952031	570,512.73	594.28	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953193	97,425.27	6.66	0.006836
Summary	0037953222	353,484.85	331.39	0.093749
Summary	0037954837	572,974.88	417.79	0.072916
Summary	0037955036	79,069.44	82.36	0.104162
Summary	0037955188	120,242.49	187.88	0.156251
Summary	0037955574	627,656.77	457.67	0.072917
Summary	0037955856	410,242.21	381.18	0.092916
Summary	0037955992	377,426.76	369.56	0.097916
Summary	0037956042	109,860.50	160.21	0.145830
Summary	0037956344	213,354.12	311.14	0.145833
Summary	0037956651	394,188.45	410.61	0.104166
Summary	0037956697	401,609.80	251.01	0.062501
Summary	0037956792	344,250.06	286.88	0.083335
Summary	0037956995	96,800.50	171.42	0.177086
Summary	0037957674	200,554.77	188.02	0.093750
Summary	0037958257	338,501.65	423.13	0.125001
Summary	0037958446	405,995.62	507.49	0.124999
Summary	0037958789	176,542.84	43.28	0.024515
Summary	0037958853	297,336.82	216.81	0.072917
Summary	0037958941	401,563.67	376.47	0.093751
Summary	0037959210	415,991.20	303.33	0.072917
Summary	0037959486	129,813.59	229.88	0.177085
Summary	0037959703	464,084.87	669.49	0.144260
Summary	0037959834	501,681.69	783.88	0.156250
Summary	0037960833	147,309.23	107.41	0.072915
Summary	0037961113	239,562.23	274.50	0.114584
Summary	0037962551	398,835.52	249.27	0.062499
Summary	0037963051	342,403.56	285.34	0.083334
Summary	0037963863	401,223.28	167.18	0.041668
Summary	0037963954	249,451.35	103.94	0.041667
Summary	0037964051	400,999.64	334.17	0.083334
Summary	0037964118	193,616.40	121.01	0.062500
Summary	0037964539	179,093.99	149.24	0.083331
Summary	0037964730	145,237.36	181.55	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037966128	397,033.09	477.76	0.120333
Summary	0037966854	245,032.64	255.24	0.104166
Summary	0037966959	190,447.24	16.79	0.008816
Summary	0037967749	528,225.89	330.14	0.062500
Summary	0037967788	95,332.95	8.92	0.009357
Summary	0037968231	319,536.54	378.16	0.118346
Summary	0037968251	157,049.86	212.67	0.135416
Summary	0037968520	229,660.88	215.31	0.093751
Summary	0037969438	283,452.26	324.79	0.114584
Summary	0037969557	141,353.04	191.42	0.135420
Summary	0037970194	604,981.39	567.17	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	132,211.85	110.18	0.083336
Summary	0037971104	209,252.87	239.77	0.114584
Summary	0037971636	340,321.95	354.50	0.104166
Summary	0037971676	206,024.80	206.02	0.099998
Summary	0037971677	156,113.99	162.62	0.104167
Summary	0037971975	137,703.01	172.13	0.125001
Summary	0037972397	242,825.44	126.47	0.052083
Summary	0037972886	202,126.85	231.60	0.114582
Summary	0037972921	385,132.27	481.42	0.125001
Summary	0037973601	161,600.74	151.50	0.093750
Summary	0037973741	384,049.35	240.03	0.062500
Summary	0037974449	152,371.65	95.23	0.062499
Summary	0037974450	338,067.12	211.29	0.062499
Summary	0037975871	192,549.81	112.64	0.058499
Summary	0037975935	233,969.62	243.72	0.104167
Summary	0037976249	30,082.98	25.07	0.083336
Summary	0037976401	87,396.24	118.35	0.135418
Summary	0037977307	217,872.36	146.73	0.067347
Summary	0037978472	188,606.70	176.82	0.093751
Summary	0037978532	200,210.01	187.70	0.093752
Summary	0037978651	385,512.74	120.47	0.031249
Summary	0037979877	371,117.25	502.55	0.135415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037981346	91,846.80	76.54	0.083334
Summary	0037981367	160,527.52	33.44	0.020831
Summary	0037981586	321,343.07	167.37	0.052085
Summary	0037982100	554,983.94	635.92	0.114583
Summary	0037982810	230,770.63	216.35	0.093751
Summary	0037982823	238,532.87	198.78	0.083334
Summary	0037984013	131,037.11	191.10	0.145837
Summary	0037984054	122,381.10	127.48	0.104166
Summary	0037984873	222,499.73	301.30	0.135416
Summary	0037984901	646,679.12	1,145.16	0.177083
Summary	0037984906	244,154.31	330.63	0.135418
Summary	0037985043	257,706.56	402.67	0.156251
Summary	0037985656	274,796.02	286.25	0.104168
Summary	0037985917	334,724.70	209.20	0.062499
Summary	0037987955	489,846.68	408.21	0.083334
Summary	0037988315	348,884.17	109.03	0.031251
Summary	0037989012	276,915.67	173.07	0.062499
Summary	0037989578	334,590.85	341.29	0.102002
Summary	0037989593	333,945.45	452.22	0.135417
Summary	0037990479	132,898.52	124.59	0.093748
Summary	0037991131	74,282.10	53.55	0.072090
Summary	0037991482	370,319.27	14.10	0.003808
Summary	0037991712	190,334.31	237.92	0.125001
Summary	0037991764	389,449.41	354.90	0.091129
Summary	0037992592	131,393.87	122.09	0.092919
Summary	0037992663	421,652.49	483.14	0.114583
Summary	0037994165	576,007.37	480.01	0.083334
Summary	0037994776	234,446.91	217.84	0.092917
Summary	0037995663	290,694.74	333.09	0.114584
Summary	0037995791	81,435.51	67.86	0.083330
Summary	0037995851	113,216.19	153.31	0.135413
Summary	0037996072	162,274.00	41.24	0.025414
Summary	0037996145	261,905.95	243.35	0.092915
Summary	0037997456	649,556.64	676.62	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037998555	469,985.82	391.65	0.083332
Summary	0037999224	211,658.59	242.53	0.114585
Summary	0037999339	403,813.05	588.89	0.145832
Summary	0037999501	358,905.67	486.02	0.135417
Summary	0037999724	253,647.74	184.95	0.072916
Summary	0038001096	127,406.90	132.72	0.104170
Summary	0038001111	333,957.93	12.20	0.003653
Summary	0038002395	257,097.73	241.03	0.093750
Summary	0038002946	291,975.77	425.80	0.145834
Summary	0038003503	255,624.14	186.39	0.072916
Summary	0038003541	394,767.27	411.22	0.104168
Summary	0038003890	173,582.48	289.30	0.166664
Summary	0038003894	219,660.40	320.34	0.145834
Summary	0038004305	140,455.05	160.94	0.114585
Summary	0038006391	301,192.37	94.12	0.031249
Summary	0038006561	123,518.80	64.33	0.052081
Summary	0038007050	86,978.91	108.72	0.124996
Summary	0038007659	416,388.58	390.36	0.093749
Summary	0038008390	1,191,654.94	1,365.44	0.114584
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,871.05	195.11	0.156249
Summary	0038008503	296,788.09	370.99	0.125002
Summary	0038011142	350,184.88	291.82	0.083333
Summary	0038011269	123,256.83	141.23	0.114582
Summary	0038011489	146,773.04	214.04	0.145831
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	324,208.75	371.49	0.114584
Summary	0038012001	605,655.88	820.16	0.135417
Summary	0038012287	79,989.63	91.65	0.114577
Summary	0038012288	114,442.34	23.84	0.020831
Summary	0038013195	173,839.94	253.52	0.145835
Summary	0038013556	340,701.91	212.94	0.062500
Summary	0038013828	600,687.99	500.57	0.083333
Summary	0038014437	331,102.95	448.37	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038015845	349,265.14	678.68	0.194317
Summary	0038015927	174,421.24	72.68	0.041669
Summary	0038016650	596,994.27	373.12	0.062500
Summary	0038016659	306,887.22	29.41	0.009583
Summary	0038018327	109,629.89	125.62	0.114586
Summary	0038019091	104,955.90	153.06	0.145833
Summary	0038019732	492,624.57	615.78	0.125000
Summary	0038019761	200,257.35	229.46	0.114583
Summary	0038021361	204,207.67	106.36	0.052084
Summary	0038021392	208,950.74	174.13	0.083335
Summary	0038021618	158,477.36	181.59	0.114584
Summary	0038021905	197,091.79	183.13	0.092916
Summary	0038022113	255,408.39	159.63	0.062500
Summary	0038022294	349,239.91	327.93	0.093898
Summary	0038022359	264,499.91	330.62	0.124998
Summary	0038022535	318,513.14	464.50	0.145834
Summary	0038022987	195,014.48	162.51	0.083332
Summary	0038024644	161,036.87	116.08	0.072083
Summary	0038024715	292,925.90	305.13	0.104166
Summary	0038025122	362,052.47	37.71	0.010416
Summary	0038025316	356,258.44	296.88	0.083333
Summary	0038025508	256,799.03	374.50	0.145834
Summary	0038025653	208,950.94	174.13	0.083335
Summary	0038026322	340,775.11	212.98	0.062499
Summary	0038027127	313,617.18	163.34	0.052083
Summary	0038028847	699,730.17	874.66	0.125000
Summary	0038028911	326,254.46	339.85	0.104167
Summary	0038029096	156,923.63	245.19	0.156248
Summary	0038029488	86,039.36	62.74	0.072920
Summary	0038030860	212,196.50	176.83	0.083333
Summary	0038031062	317,809.09	132.42	0.041667
Summary	0038031835	161,694.70	269.49	0.166666
Summary	0038031840	380,178.04	475.22	0.124999
Summary	0038031918	280,675.25	380.08	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038032384	111,438.08	34.82	0.031246
Summary	0038032497	292,062.79	243.39	0.083335
Summary	0038032614	158,561.16	132.13	0.083331
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	200,505.45	187.97	0.093748
Summary	0038035260	184,980.75	269.76	0.145831
Summary	0038035918	386,926.37	403.05	0.104167
Summary	0038037051	374,655.66	351.24	0.093750
Summary	0038037345	434,374.67	407.23	0.093751
Summary	0038043040	543,269.82	621.51	0.114402
Summary	0038043127	132,827.03	98.71	0.074315
Summary	0038043596	418,565.94	392.06	0.093667
Summary	0038044317	181,240.57	18.88	0.010417
Summary	0038044822	59,593.92	36.37	0.061030
Summary	0038045629	613,233.09	574.91	0.093751
Summary	0038046388	548,339.34	628.31	0.114584
Summary	0038046883	138,033.40	230.06	0.166670
Summary	0038047173	304,468.42	126.86	0.041666
Summary	0038048113	365,368.19	380.59	0.104166
Summary	0038048610	91,624.16	95.44	0.104165
Summary	0038049391	280,161.17	233.47	0.083334
Summary	0038049580	319,379.76	232.88	0.072916
Summary	0038052449	151,905.93	189.88	0.124998
Summary	0038052814	1,069,029.93	1,941.12	0.181578
Summary	0038052902	399,910.80	374.92	0.093751
Summary	0038053555	89,431.56	34.82	0.038935
Summary	0038055270	506,766.14	527.88	0.104166
Summary	0038055358	117,654.58	133.83	0.113748
Summary	0038056750	291,182.03	151.66	0.052084
Summary	0038057036	220,575.88	206.79	0.093750
Summary	0038059209	376,329.28	274.41	0.072918
Summary	0038059651	304,086.87	308.11	0.101323
Summary	0038060684	309,639.14	225.78	0.072917
Summary	0038060760	282,946.32	68.75	0.024298

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038061275	48,515.48	65.70	0.135421
Summary	0038061628	417,551.67	391.45	0.093749
Summary	0038062823	303,432.02	221.25	0.072916
Summary	0038062899	137,875.56	86.17	0.062498
Summary	0038062918	383,494.34	319.58	0.083334
Summary	0038063121	363,483.88	422.04	0.116110
Summary	0038063951	295,899.61	213.29	0.072082
Summary	0038063988	166,968.94	278.28	0.166666
Summary	0038064208	320,258.09	233.52	0.072916
Summary	0038064234	352,621.02	404.04	0.114582
Summary	0038064848	417,800.76	348.17	0.083334
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	401,835.32	627.87	0.156251
Summary	0038065246	143,700.04	209.56	0.145832
Summary	0038065526	171,368.82	124.96	0.072919
Summary	0038067996	152,241.86	79.29	0.052082
Summary	0038068248	57,039.96	53.47	0.093741
Summary	0038068842	256,106.72	373.49	0.145834
Summary	0038069719	335,004.09	314.07	0.093751
Summary	0038070082	180,388.09	94.34	0.052298
Summary	0038070250	217,707.73	204.10	0.093750
Summary	0038070374	317,243.13	297.42	0.093751
Summary	0038070435	300,136.16	375.17	0.125000
Summary	0038071595	303,824.27	353.32	0.116291
Summary	0038072253	484,036.43	302.52	0.062499
Summary	0038074587	410,647.83	342.21	0.083334
Summary	0038075022	140,168.55	131.41	0.093751
Summary	0038075618	99,330.65	10.35	0.010420
Summary	0038075628	179,751.76	205.97	0.114586
Summary	0038076966	343,493.80	250.46	0.072915
Summary	0038077065	252,087.40	183.81	0.072915
Summary	0038077162	338,148.61	422.69	0.125001
Summary	0038077227	256,163.20	346.89	0.135418
Summary	0038081872	432,492.82	270.31	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038082233	330,325.89	177.68	0.053789
Summary	0038082800	77,126.54	135.94	0.176256
Summary	0038083109	63,240.28	21.96	0.034725
Summary	0038083637	319,769.67	299.78	0.093749
Summary	0038084293	123,832.69	90.29	0.072913
Summary	0038084323	232,938.32	363.97	0.156252
Summary	0038084713	336,439.49	560.73	0.166666
Summary	0038085226	233,886.16	121.82	0.052085
Summary	0038085336	315,422.26	227.37	0.072084
Summary	0038086049	358,525.54	74.69	0.020833
Summary	0038086689	416,399.76	176.08	0.042286
Summary	0038087593	322,483.12	403.10	0.124999
Summary	0038087691	288,722.06	150.38	0.052085
Summary	0038087693	284,366.99	287.23	0.101007

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	47,915.10	26,120.45	54.514

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038047856	47,915.10	26,120.45	54.514

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	858,040.08	(70,042.12)	82,774.64	9.647

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	11,106.40	5,133.15	5.449
0037948884	97,798.17	1,645.54	13,662.99	13.971
0037966468	191,868.40	2,319.33	13,873.24	7.231
0038010004	406,166.56	(101.20)	44,997.43	11.079
0038033903	68,000.50	(85,012.19)	5,107.83	7.511

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
129	20,769,907.50	3,137,456.68	15.106

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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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	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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Distribution Date: 25-May-2023
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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	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	44,997.43	11.079

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
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	5,107.83	7.511
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
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

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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

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	905,955.18	(43,921.67)	(0.000 %)	0	0.00	0.00	0.000 %	6	905,955.18	(43,921.67)	(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	0037920453	104,000.00	3.750 %	MI	76.00	360	94,206.45	08/31/2022	11,106.40	5,133.15
Summary	0037948884	108,000.00	4.750 %	NM	69.00	360	97,798.17	11/30/2022	1,645.54	13,662.99
Summary	0037966468	180,000.00	4.750 %	GA	74.00	360	191,868.40	03/31/2022	2,319.33	13,873.24
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	44,997.43
Summary	0038033903	75,000.00	4.125 %	AL	80.00	360	68,000.50	03/31/2023	(85,012.19)	5,107.83
Summary	0038047856	54,000.00	4.125 %	IL	75.00	360	47,915.10	04/30/2023	26,120.45	26,120.45

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

* This data is currently not provided for reporting.

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

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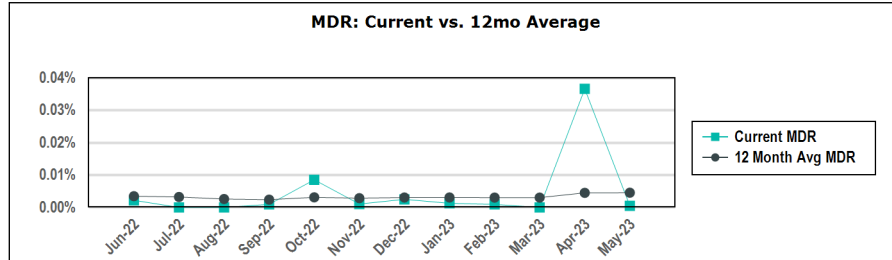
Distribution Date: 25-May-2023
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Realized Loss Report - Collateral

Summary

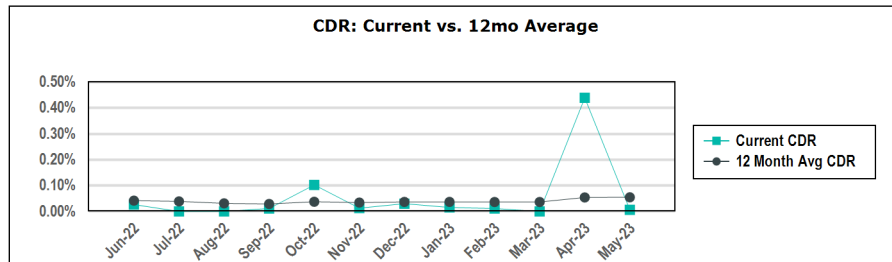
MDR

Current Month 0.001 %
3 Month Average 0.012 %
12 Month Average 0.005 %



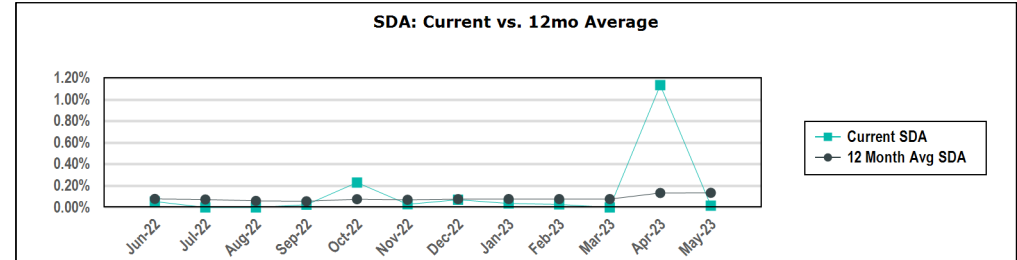
CDR

Current Month 0.006 %
3 Month Average 0.148 %
12 Month Average 0.055 %



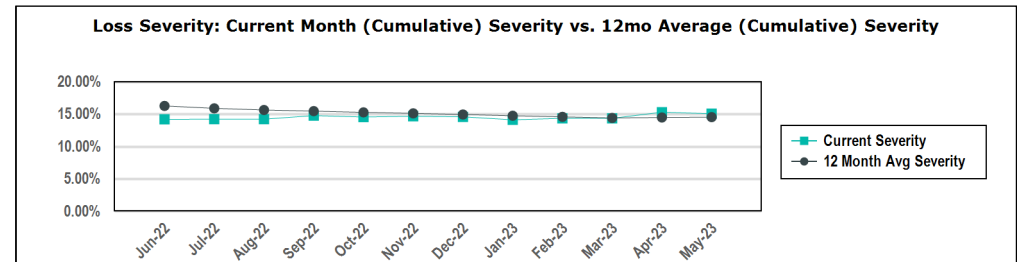
SDA

Current Month 0.016 %
3 Month Average 0.384 %
12 Month Average 0.136 %



Loss Severity

Current Month (Cumulative) 15.106 %
3 Month Average (Cumulative) 14.952 %
12 Month Average (Cumulative) 14.586 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.564 %
3 Month Average	0.513 %
12 Month Average	0.840 %

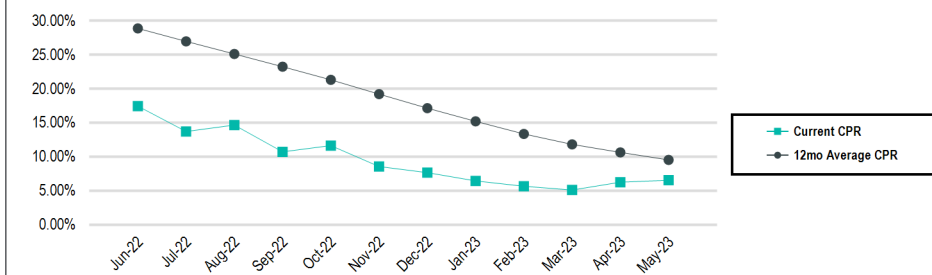
CPR

Current Month	6.560 %
3 Month Average	5.984 %
12 Month Average	9.551 %

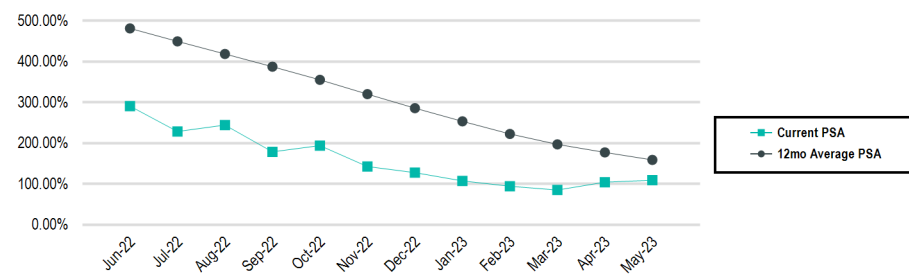
PSA

Current Month	109.336 %
3 Month Average	99.728 %
12 Month Average	159.184 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Breaches this Period				

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
156	29,829,618.88

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Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XEP5	685,905,000	531,050,719	154,854,281
1M-2H	N/A	36,101,934	(531,050,719)	567,152,653

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

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>