

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 9:07:06 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/31/2022	0.00000 %	9,600,130,520.70	0.00	173,208,765.17	0.00	9,426,921,755.52	173,208,765.17	0.00
1M-1	30711XEK6	06/24/2022	2.30571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	06/24/2022	4.55571 %	378,636,011.59	1,581,209.54	14,273,774.23	0.00	364,362,237.35	15,854,983.77	0.00
1M-2H		05/31/2022	0.00000 %	19,929,133.48	0.00	751,286.05	0.00	19,177,847.44	751,286.05	0.00
1M-2A	30711XEL4	06/24/2022	4.55571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	06/24/2022	4.55571 %	150,001,011.59	626,414.35	14,273,774.23	0.00	135,727,237.35	14,900,188.58	0.00
1M-BH		05/31/2022	0.00000 %	7,895,155.48	0.00	751,286.05	0.00	7,143,869.44	751,286.05	0.00
1M-2C	30711XEN0	06/24/2022	4.55571 %	228,635,000.00	954,795.19	0.00	0.00	228,635,000.00	954,795.19	0.00
1M-CH		05/31/2022	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	06/24/2022	6.75571 %	207,850,000.00	1,287,159.80	0.00	0.00	207,850,000.00	1,287,159.80	0.00
1B-1H		05/31/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		05/31/2022	0.00000 %	216,532,055.60	0.00	0.00	(2,780.89)	216,534,836.49	0.00	2,255,143.51
1A-I1	30711XEW0	06/24/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	06/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	06/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	06/24/2022	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	06/24/2022	2.30000 %	0.00	316,252.13	0.00	0.00	0.00	316,252.13	0.00
1B-I2	30711XFU3	06/24/2022	1.80000 %	0.00	247,501.67	0.00	0.00	0.00	247,501.67	0.00
1B-I3	30711XEV1	06/24/2022	1.30000 %	0.00	178,751.21	0.00	0.00	0.00	178,751.21	0.00
1B-I4	30711XFW9	06/24/2022	0.80000 %	0.00	110,000.74	0.00	0.00	0.00	110,000.74	0.00
1C-I1	30711XGJ7	06/24/2022	2.30000 %	0.00	482,038.79	0.00	0.00	0.00	482,038.79	0.00
1C-I2	30711XFX7	06/24/2022	1.80000 %	0.00	377,247.75	0.00	0.00	0.00	377,247.75	0.00
1C-I3	30711XFY5	06/24/2022	1.30000 %	0.00	272,456.71	0.00	0.00	0.00	272,456.71	0.00
1C-I4	30711XFZ2	06/24/2022	0.80000 %	0.00	167,665.67	0.00	0.00	0.00	167,665.67	0.00
1E-A1	30711XES9	06/24/2022	2.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	06/24/2022	2.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	06/24/2022	3.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	06/24/2022	3.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	06/24/2022	2.25571 %	150,001,011.59	310,162.22	14,273,774.23	0.00	135,727,237.35	14,583,936.45	0.00

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Series 2017-C01



Distribution Date: 27-Jun-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	06/24/2022	2.75571 %	150,001,011.59	378,912.68	14,273,774.23	0.00	135,727,237.35	14,652,686.91	0.00
1E-B3	30711XEZ3	06/24/2022	3.25571 %	150,001,011.59	447,663.14	14,273,774.23	0.00	135,727,237.35	14,721,437.37	0.00
1E-B4	30711XFA7	06/24/2022	3.75571 %	150,001,011.59	516,413.61	14,273,774.23	0.00	135,727,237.35	14,790,187.84	0.00
1E-C1	30711XFC3	06/24/2022	2.25571 %	228,635,000.00	472,756.40	0.00	0.00	228,635,000.00	472,756.40	0.00
1E-C2	30711XFD1	06/24/2022	2.75571 %	228,635,000.00	577,547.44	0.00	0.00	228,635,000.00	577,547.44	0.00
1E-C3	30711XFE9	06/24/2022	3.25571 %	228,635,000.00	682,338.48	0.00	0.00	228,635,000.00	682,338.48	0.00
1E-C4	30711XFF6	06/24/2022	3.75571 %	228,635,000.00	787,129.53	0.00	0.00	228,635,000.00	787,129.53	0.00
1E-D1	30711XFG4	06/24/2022	2.25571 %	150,001,011.59	310,162.22	14,273,774.23	0.00	135,727,237.35	14,583,936.45	0.00
1E-D2	30711XFH2	06/24/2022	2.75571 %	150,001,011.59	378,912.68	14,273,774.23	0.00	135,727,237.35	14,652,686.91	0.00
1E-D3	30711XFJ8	06/24/2022	3.25571 %	150,001,011.59	447,663.14	14,273,774.23	0.00	135,727,237.35	14,721,437.37	0.00
1E-D4	30711XFK5	06/24/2022	3.75571 %	150,001,011.59	516,413.61	14,273,774.23	0.00	135,727,237.35	14,790,187.84	0.00
1E-D5	30711XFL3	06/24/2022	4.55571 %	150,001,011.59	626,414.35	14,273,774.23	0.00	135,727,237.35	14,900,188.58	0.00
1E-F1	30711XFN9	06/24/2022	2.25571 %	378,636,011.59	782,918.62	14,273,774.23	0.00	364,362,237.35	15,056,692.85	0.00
1E-F2	30711XFP4	06/24/2022	2.75571 %	378,636,011.59	956,460.12	14,273,774.23	0.00	364,362,237.35	15,230,234.35	0.00
1E-F3	30711XFQ2	06/24/2022	3.25571 %	378,636,011.59	1,130,001.63	14,273,774.23	0.00	364,362,237.35	15,403,775.86	0.00
1E-F4	30711XFR0	06/24/2022	3.75571 %	378,636,011.59	1,303,543.13	14,273,774.23	0.00	364,362,237.35	15,577,317.36	0.00
1E-F5	30711XFS8	06/24/2022	4.55571 %	378,636,011.59	1,581,209.54	14,273,774.23	0.00	364,362,237.35	15,854,983.77	0.00
1X-1	30711XGA6	06/24/2022	2.30000 %	0.00	316,252.13	0.00	0.00	0.00	316,252.13	0.00
1X-2	30711XGB4	06/24/2022	1.80000 %	0.00	247,501.67	0.00	0.00	0.00	247,501.67	0.00
1X-3	30711XGC2	06/24/2022	1.30000 %	0.00	178,751.21	0.00	0.00	0.00	178,751.21	0.00
1X-4	30711XGD0	06/24/2022	0.80000 %	0.00	110,000.74	0.00	0.00	0.00	110,000.74	0.00
1Y-1	30711XGE8	06/24/2022	2.30000 %	0.00	798,290.92	0.00	0.00	0.00	798,290.92	0.00
1Y-2	30711XGF5	06/24/2022	1.80000 %	0.00	624,749.42	0.00	0.00	0.00	624,749.42	0.00
1Y-3	30711XGG3	06/24/2022	1.30000 %	0.00	451,207.91	0.00	0.00	0.00	451,207.91	0.00
1Y-4	30711XGH1	06/24/2022	0.80000 %	0.00	277,666.41	0.00	0.00	0.00	277,666.41	0.00
Totals				14,990,312,008.70	21,812,536.50	403,091,724.95	(2,780.89)	14,587,223,064.49	424,904,261.45	2,255,143.51

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jun-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	9,600,130,520.70	21,221,267.57	151,987,497.60	0.00	0.00	173,208,765.17	9,426,921,755.52	0.22382662	173,208,765.17
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	685,905,000.00	378,636,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	364,362,237.35	0.53121385	14,273,774.23
1M-2H	36,101,934.00	19,929,133.48	92,170.21	659,115.84	0.00	0.00	751,286.05	19,177,847.44	0.53121385	751,286.05
1M-2A	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	228,635,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.59364156	14,273,774.23
1M-BH	12,033,978.00	7,895,155.48	92,170.21	659,115.84	0.00	0.00	751,286.05	7,143,869.44	0.59364156	751,286.05
1M-2C	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-CH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	216,532,055.60	0.00	0.00	0.00	(2,780.89)	(2,780.89)	216,534,836.49	0.98969266	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	228,635,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.59364156	14,273,774.23
1E-B2	228,635,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.59364156	14,273,774.23
1E-B3	228,635,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.59364156	14,273,774.23

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Distribution Date: 27-Jun-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	228,635,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.59364156	14,273,774.23
1E-C1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-D1	457,270,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.29682078	14,273,774.23
1E-D2	457,270,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.29682078	14,273,774.23
1E-D3	457,270,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.29682078	14,273,774.23
1E-D4	457,270,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.29682078	14,273,774.23
1E-D5	457,270,000.00	150,001,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	135,727,237.35	0.29682078	14,273,774.23
1E-F1	457,270,000.00	378,636,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	364,362,237.35	0.79682078	14,273,774.23
1E-F2	457,270,000.00	378,636,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	364,362,237.35	0.79682078	14,273,774.23
1E-F3	457,270,000.00	378,636,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	364,362,237.35	0.79682078	14,273,774.23
1E-F4	457,270,000.00	378,636,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	364,362,237.35	0.79682078	14,273,774.23
1E-F5	457,270,000.00	378,636,011.59	1,751,152.96	12,522,621.28	0.00	0.00	14,273,774.23	364,362,237.35	0.79682078	14,273,774.23
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	51,796,322,965.00	14,990,312,008.70	49,424,055.35	353,667,669.76	0.00	(2,780.89)	403,088,944.06	14,587,223,064.49	0.28162661	403,091,724.95

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	227.93917648	0.50386380	3.60869104	0.00000000	0.00000000	4.11255485	223.82662163	0.22382662	4.11255485
1M-1	457,271,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	685,905,000.00	552.02398523	2.55305467	18.25707828	0.00000000	0.00000000	20.81013293	531.21385228	0.53121385	20.81013293
1M-2H	36,101,934.00	552.02398520	2.55305464	18.25707842	0.00000000	0.00000000	20.81013305	531.21385242	0.53121385	20.81013305
1M-2A	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	12,033,978.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	228,635,000.00	656.07195569	7.65916400	54.77123485	0.00000000	0.00000000	62.43039880	593.64155685	0.59364156	62.43039880
1M-BH	12,033,978.00	656.07195559	7.65916391	54.77123525	0.00000000	0.00000000	62.43039916	593.64155726	0.59364156	62.43039916
1M-2C	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	989.67994604	0.00000000	0.00000000	0.00000000	(0.01271032)	(0.01271032)	989.69265635	0.98969266	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	228,635,000.00	656.07195569	7.65916400	54.77123485	0.00000000	0.00000000	62.43039880	593.64155685	0.59364156	62.43039880
1E-B2	228,635,000.00	656.07195569	7.65916400	54.77123485	0.00000000	0.00000000	62.43039880	593.64155685	0.59364156	62.43039880
1E-B3	228,635,000.00	656.07195569	7.65916400	54.77123485	0.00000000	0.00000000	62.43039880	593.64155685	0.59364156	62.43039880

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 9:07:07 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	228,635,000.00	656.07195569	7.65916400	54.77123485	0.00000000	0.00000000	62.43039880	593.64155685	0.59364156	62.43039880
1E-C1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	457,270,000.00	328.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	296.82077842	0.29682078	31.21519940
1E-D2	457,270,000.00	328.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	296.82077842	0.29682078	31.21519940
1E-D3	457,270,000.00	328.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	296.82077842	0.29682078	31.21519940
1E-D4	457,270,000.00	328.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	296.82077842	0.29682078	31.21519940
1E-D5	457,270,000.00	328.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	296.82077842	0.29682078	31.21519940
1E-F1	457,270,000.00	828.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	796.82077842	0.79682078	31.21519940
1E-F2	457,270,000.00	828.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	796.82077842	0.79682078	31.21519940
1E-F3	457,270,000.00	828.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	796.82077842	0.79682078	31.21519940
1E-F4	457,270,000.00	828.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	796.82077842	0.79682078	31.21519940
1E-F5	457,270,000.00	828.03597785	3.82958200	27.38561743	0.00000000	0.00000000	31.21519940	796.82077842	0.79682078	31.21519940
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: 27-Jun-2022
 07-Jun-2022 9:07:07 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	9,600,130,520.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,426,921,755.52
1M-1	N/A	N/A	2.30571 %	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	05/25/22 - 06/26/22	33	4.55571 %	378,636,011.59	1,581,209.54	0.00	0.00	0.00	0.00	1,581,209.54	0.00	364,362,237.35
1M-2H	N/A	N/A	0.00000 %	19,929,133.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,177,847.44
1M-2A	N/A	N/A	4.55571 %	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	05/25/22 - 06/26/22	33	4.55571 %	150,001,011.59	626,414.35	0.00	0.00	0.00	0.00	626,414.35	0.00	135,727,237.35
1M-BH	N/A	N/A	0.00000 %	7,895,155.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,143,869.44
1M-2C	05/25/22 - 06/26/22	33	4.55571 %	228,635,000.00	954,795.19	0.00	0.00	0.00	0.00	954,795.19	0.00	228,635,000.00
1M-CH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1B-1	05/25/22 - 06/26/22	33	6.75571 %	207,850,000.00	1,287,159.80	0.00	0.00	0.00	0.00	1,287,159.80	0.00	207,850,000.00
1B-1H	N/A	N/A	0.00000 %	10,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	216,532,055.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,534,836.49
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	05/25/22 - 06/26/22	33	2.30000 %	150,001,011.59	316,252.13	0.00	0.00	0.00	0.00	316,252.13	0.00	135,727,237.35
1B-I2	05/25/22 - 06/26/22	33	1.80000 %	150,001,011.59	247,501.67	0.00	0.00	0.00	0.00	247,501.67	0.00	135,727,237.35
1B-I3	05/25/22 - 06/26/22	33	1.30000 %	150,001,011.59	178,751.21	0.00	0.00	0.00	0.00	178,751.21	0.00	135,727,237.35
1B-I4	05/25/22 - 06/26/22	33	0.80000 %	150,001,011.59	110,000.74	0.00	0.00	0.00	0.00	110,000.74	0.00	135,727,237.35
1C-I1	05/25/22 - 06/26/22	33	2.30000 %	228,635,000.00	482,038.79	0.00	0.00	0.00	0.00	482,038.79	0.00	228,635,000.00
1C-I2	05/25/22 - 06/26/22	33	1.80000 %	228,635,000.00	377,247.75	0.00	0.00	0.00	0.00	377,247.75	0.00	228,635,000.00
1C-I3	05/25/22 - 06/26/22	33	1.30000 %	228,635,000.00	272,456.71	0.00	0.00	0.00	0.00	272,456.71	0.00	228,635,000.00
1C-I4	05/25/22 - 06/26/22	33	0.80000 %	228,635,000.00	167,665.67	0.00	0.00	0.00	0.00	167,665.67	0.00	228,635,000.00
1E-A1	N/A	N/A	2.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	2.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.25571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.75571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/22 - 06/26/22	33	2.25571 %	150,001,011.59	310,162.22	0.00	0.00	0.00	0.00	310,162.22	0.00	135,727,237.35
1E-B2	05/25/22 - 06/26/22	33	2.75571 %	150,001,011.59	378,912.68	0.00	0.00	0.00	0.00	378,912.68	0.00	135,727,237.35

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jun-2022
 07-Jun-2022 9:07:07 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/25/22 - 06/26/22	33	3.25571 %	150,001,011.59	447,663.14	0.00	0.00	0.00	0.00	447,663.14	0.00	135,727,237.35
1E-B4	05/25/22 - 06/26/22	33	3.75571 %	150,001,011.59	516,413.61	0.00	0.00	0.00	0.00	516,413.61	0.00	135,727,237.35
1E-C1	05/25/22 - 06/26/22	33	2.25571 %	228,635,000.00	472,756.40	0.00	0.00	0.00	0.00	472,756.40	0.00	228,635,000.00
1E-C2	05/25/22 - 06/26/22	33	2.75571 %	228,635,000.00	577,547.44	0.00	0.00	0.00	0.00	577,547.44	0.00	228,635,000.00
1E-C3	05/25/22 - 06/26/22	33	3.25571 %	228,635,000.00	682,338.48	0.00	0.00	0.00	0.00	682,338.48	0.00	228,635,000.00
1E-C4	05/25/22 - 06/26/22	33	3.75571 %	228,635,000.00	787,129.53	0.00	0.00	0.00	0.00	787,129.53	0.00	228,635,000.00
1E-D1	05/25/22 - 06/26/22	33	2.25571 %	150,001,011.59	310,162.22	0.00	0.00	0.00	0.00	310,162.22	0.00	135,727,237.35
1E-D2	05/25/22 - 06/26/22	33	2.75571 %	150,001,011.59	378,912.68	0.00	0.00	0.00	0.00	378,912.68	0.00	135,727,237.35
1E-D3	05/25/22 - 06/26/22	33	3.25571 %	150,001,011.59	447,663.14	0.00	0.00	0.00	0.00	447,663.14	0.00	135,727,237.35
1E-D4	05/25/22 - 06/26/22	33	3.75571 %	150,001,011.59	516,413.61	0.00	0.00	0.00	0.00	516,413.61	0.00	135,727,237.35
1E-D5	05/25/22 - 06/26/22	33	4.55571 %	150,001,011.59	626,414.35	0.00	0.00	0.00	0.00	626,414.35	0.00	135,727,237.35
1E-F1	05/25/22 - 06/26/22	33	2.25571 %	378,636,011.59	782,918.62	0.00	0.00	0.00	0.00	782,918.62	0.00	364,362,237.35
1E-F2	05/25/22 - 06/26/22	33	2.75571 %	378,636,011.59	956,460.12	0.00	0.00	0.00	0.00	956,460.12	0.00	364,362,237.35
1E-F3	05/25/22 - 06/26/22	33	3.25571 %	378,636,011.59	1,130,001.63	0.00	0.00	0.00	0.00	1,130,001.63	0.00	364,362,237.35
1E-F4	05/25/22 - 06/26/22	33	3.75571 %	378,636,011.59	1,303,543.13	0.00	0.00	0.00	0.00	1,303,543.13	0.00	364,362,237.35
1E-F5	05/25/22 - 06/26/22	33	4.55571 %	378,636,011.59	1,581,209.54	0.00	0.00	0.00	0.00	1,581,209.54	0.00	364,362,237.35
1X-1	05/25/22 - 06/26/22	33	2.30000 %	150,001,011.59	316,252.13	0.00	0.00	0.00	0.00	316,252.13	0.00	135,727,237.35
1X-2	05/25/22 - 06/26/22	33	1.80000 %	150,001,011.59	247,501.67	0.00	0.00	0.00	0.00	247,501.67	0.00	135,727,237.35
1X-3	05/25/22 - 06/26/22	33	1.30000 %	150,001,011.59	178,751.21	0.00	0.00	0.00	0.00	178,751.21	0.00	135,727,237.35
1X-4	05/25/22 - 06/26/22	33	0.80000 %	150,001,011.59	110,000.74	0.00	0.00	0.00	0.00	110,000.74	0.00	135,727,237.35
1Y-1	05/25/22 - 06/26/22	33	2.30000 %	378,636,011.59	798,290.92	0.00	0.00	0.00	0.00	798,290.92	0.00	364,362,237.35
1Y-2	05/25/22 - 06/26/22	33	1.80000 %	378,636,011.59	624,749.42	0.00	0.00	0.00	0.00	624,749.42	0.00	364,362,237.35
1Y-3	05/25/22 - 06/26/22	33	1.30000 %	378,636,011.59	451,207.91	0.00	0.00	0.00	0.00	451,207.91	0.00	364,362,237.35
1Y-4	05/25/22 - 06/26/22	33	0.80000 %	378,636,011.59	277,666.41	0.00	0.00	0.00	0.00	277,666.41	0.00	364,362,237.35
Totals					21,812,536.50	0.00	0.00	0.00	0.00	21,812,536.50	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: 27-Jun-2022
07-Jun-2022 9:07:07 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	227.93917648	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	223.82662163
1M-1	457,271,000.00	2.30571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	685,905,000.00	4.55571 %	552.02398523	2.30528942	0.00000000	0.00000000	0.00000000	0.00000000	2.30528942	0.00000000	531.21385228
1M-2H	36,101,934.00	0.00000 %	552.02398520	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	531.21385242
1M-2A	228,635,000.00	4.55571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	12,033,978.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	228,635,000.00	4.55571 %	656.07195569	2.73980077	0.00000000	0.00000000	0.00000000	0.00000000	2.73980077	0.00000000	593.64155685
1M-BH	12,033,978.00	0.00000 %	656.07195559	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	593.64155726
1M-2C	228,635,000.00	4.55571 %	1000.00000000	4.17606749	0.00000000	0.00000000	0.00000000	0.00000000	4.17606749	0.00000000	1000.00000000
1M-CH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	6.75571 %	1000.00000000	6.19273418	0.00000000	0.00000000	0.00000000	0.00000000	6.19273418	0.00000000	1000.00000000
1B-1H	10,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	989.67994604	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.69265635
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 %	656.07195569	1.38321836	0.00000000	0.00000000	0.00000000	0.00000000	1.38321836	0.00000000	593.64155685
1B-I2	0.00	1.80000 %	656.07195569	1.08251873	0.00000000	0.00000000	0.00000000	0.00000000	1.08251873	0.00000000	593.64155685
1B-I3	0.00	1.30000 %	656.07195569	0.78181910	0.00000000	0.00000000	0.00000000	0.00000000	0.78181910	0.00000000	593.64155685
1B-I4	0.00	0.80000 %	656.07195569	0.48111943	0.00000000	0.00000000	0.00000000	0.00000000	0.48111943	0.00000000	593.64155685
1C-I1	0.00	2.30000 %	1000.00000000	2.10833333	0.00000000	0.00000000	0.00000000	0.00000000	2.10833333	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.73333335	0.00000000	0.00000000	0.00000000	0.00000000	0.73333335	0.00000000	1000.00000000
1E-A1	228,635,000.00	2.25571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	228,635,000.00	2.75571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	228,635,000.00	3.25571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	228,635,000.00	3.75571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	228,635,000.00	2.25571 %	656.07195569	1.35658241	0.00000000	0.00000000	0.00000000	0.00000000	1.35658241	0.00000000	593.64155685
1E-B2	228,635,000.00	2.75571 %	656.07195569	1.65728204	0.00000000	0.00000000	0.00000000	0.00000000	1.65728204	0.00000000	593.64155685
1E-B3	228,635,000.00	3.25571 %	656.07195569	1.95798167	0.00000000	0.00000000	0.00000000	0.00000000	1.95798167	0.00000000	593.64155685
1E-B4	228,635,000.00	3.75571 %	656.07195569	2.25868135	0.00000000	0.00000000	0.00000000	0.00000000	2.25868135	0.00000000	593.64155685
1E-C1	228,635,000.00	2.25571 %	1000.00000000	2.06773416	0.00000000	0.00000000	0.00000000	0.00000000	2.06773416	0.00000000	1000.00000000
1E-C2	228,635,000.00	2.75571 %	1000.00000000	2.52606749	0.00000000	0.00000000	0.00000000	0.00000000	2.52606749	0.00000000	1000.00000000
1E-C3	228,635,000.00	3.25571 %	1000.00000000	2.98440081	0.00000000	0.00000000	0.00000000	0.00000000	2.98440081	0.00000000	1000.00000000
1E-C4	228,635,000.00	3.75571 %	1000.00000000	3.44273418	0.00000000	0.00000000	0.00000000	0.00000000	3.44273418	0.00000000	1000.00000000
1E-D1	457,270,000.00	2.25571 %	328.03597785	0.67829121	0.00000000	0.00000000	0.00000000	0.00000000	0.67829121	0.00000000	296.82077842
1E-D2	457,270,000.00	2.75571 %	328.03597785	0.82864102	0.00000000	0.00000000	0.00000000	0.00000000	0.82864102	0.00000000	296.82077842
1E-D3	457,270,000.00	3.25571 %	328.03597785	0.97899084	0.00000000	0.00000000	0.00000000	0.00000000	0.97899084	0.00000000	296.82077842
1E-D4	457,270,000.00	3.75571 %	328.03597785	1.12934067	0.00000000	0.00000000	0.00000000	0.00000000	1.12934067	0.00000000	296.82077842
1E-D5	457,270,000.00	4.55571 %	328.03597785	1.36990039	0.00000000	0.00000000	0.00000000	0.00000000	1.36990039	0.00000000	296.82077842
1E-F1	457,270,000.00	2.25571 %	828.03597785	1.71215829	0.00000000	0.00000000	0.00000000	0.00000000	1.71215829	0.00000000	796.82077842
1E-F2	457,270,000.00	2.75571 %	828.03597785	2.09167477	0.00000000	0.00000000	0.00000000	0.00000000	2.09167477	0.00000000	796.82077842
1E-F3	457,270,000.00	3.25571 %	828.03597785	2.47119127	0.00000000	0.00000000	0.00000000	0.00000000	2.47119127	0.00000000	796.82077842
1E-F4	457,270,000.00	3.75571 %	828.03597785	2.85070774	0.00000000	0.00000000	0.00000000	0.00000000	2.85070774	0.00000000	796.82077842
1E-F5	457,270,000.00	4.55571 %	828.03597785	3.45793413	0.00000000	0.00000000	0.00000000	0.00000000	3.45793413	0.00000000	796.82077842
1X-1	0.00	2.30000 %	328.03597785	0.69160918	0.00000000	0.00000000	0.00000000	0.00000000	0.69160918	0.00000000	296.82077842
1X-2	0.00	1.80000 %	328.03597785	0.54125937	0.00000000	0.00000000	0.00000000	0.00000000	0.54125937	0.00000000	296.82077842
1X-3	0.00	1.30000 %	328.03597785	0.39090955	0.00000000	0.00000000	0.00000000	0.00000000	0.39090955	0.00000000	296.82077842
1X-4	0.00	0.80000 %	328.03597785	0.24055971	0.00000000	0.00000000	0.00000000	0.00000000	0.24055971	0.00000000	296.82077842
1Y-1	0.00	2.30000 %	828.03597785	1.74577584	0.00000000	0.00000000	0.00000000	0.00000000	1.74577584	0.00000000	796.82077842
1Y-2	0.00	1.80000 %	828.03597785	1.36625937	0.00000000	0.00000000	0.00000000	0.00000000	1.36625937	0.00000000	796.82077842
1Y-3	0.00	1.30000 %	828.03597785	0.98674287	0.00000000	0.00000000	0.00000000	0.00000000	0.98674287	0.00000000	796.82077842
1Y-4	0.00	0.80000 %	828.03597785	0.60722639	0.00000000	0.00000000	0.00000000	0.00000000	0.60722639	0.00000000	796.82077842

(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	17,158,529.34
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,780.89
Total Deposits	17,161,310.23
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,142,143.57
Total Withdrawals (Pool Distribution Amount)	17,161,310.23
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	188,231,044.56
Total Principal Reduction Cumulative	33,512,209,375.88
Scheduled Principal Current	23,064,590.74
Scheduled Principal Cumulative	3,277,160,211.07
Unscheduled Principal Current	165,169,234.71
Unscheduled Principal Cumulative	30,232,794,063.30
Senior Reduction Amount	173,208,765.17
Subordinate Reduction Amount	15,025,060.28
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	2,780.89
Modification Loss Amount	66,277.97
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	25,600.48
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	57230
Period Reference Pool Removal Loan Count	848
Period Ending Loan Count	56382
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	10,245,786,656.81
Period PIF Loan Count Current	846
PIF Loan Count Cumulative	123550
Period PIF Loan UPB Current	156,062,017.58
PIF Loan UPB Cumulative	29,148,177,288.94
Period Partial Prepayment Amount	9,377,939.27
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	155
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,757,414.36
Credit Event Amount Current	229,899.37
Credit Event Amount Cumulative	15,814,289.13
Total Active Modified Loan Count	829
Total Active Modified Loan UPB	196,030,088.24
Libor Rate	1.005710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.007995%
Subordinate Percentage	7.992005%
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 %	4.170000 %	4.250000 %
1M-2H	0.00	0.00	1.000000 %	4.170000 %	4.250000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	6.480000 %	6.600000 %
1M-2C	0.00	0.00	1.000000 %	4.170000 %	4.250000 %
1B-1	0.00	0.00	0.500000 %	2.080000 %	2.110000 %
1B-1H	0.00	0.00	0.500000 %	2.080000 %	2.110000 %
1B-2H	0.00	2,780.89	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	431	81,079,052.78	0.764428 %	0.791340 %
60 Days	123	23,082,109.88	0.218155 %	0.225284 %
90 Days	64	13,285,753.98	0.113511 %	0.129670 %
120 Days	46	9,702,760.75	0.081586 %	0.094700 %
150 Days	39	8,312,393.88	0.069171 %	0.081130 %
180+ Days	547	121,074,541.95	0.970168 %	1.181701 %
Totals	1250	256,536,613.22	2.217020 %	2.503825 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	232	65,338,045.35	66,277.97	0.101439

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906216	222,196.21	393.47	0.177082
Summary	0037906233	324,597.15	95.12	0.029304
Summary	0037906667	153,322.18	207.62	0.135414
Summary	0037906920	162,401.16	152.25	0.093749
Summary	0037907226	145,350.15	227.11	0.156250
Summary	0037907273	255,835.05	26.65	0.010417
Summary	0037910436	415,301.84	562.39	0.135417
Summary	0037910510	416,247.13	650.39	0.156251
Summary	0037910899	89,316.82	93.04	0.104169
Summary	0037911084	72,204.52	90.26	0.125006
Summary	0037911950	161,910.89	134.93	0.083336
Summary	0037914152	405,939.13	507.42	0.124999
Summary	0037914854	218,680.12	296.13	0.135417
Summary	0037915031	355,360.58	296.13	0.083332
Summary	0037917245	253,172.10	421.95	0.166665
Summary	0037918420	360,886.91	413.52	0.114584
Summary	0037918962	118,428.26	197.38	0.166666
Summary	0037919017	350,044.92	619.87	0.177083
Summary	0037920228	382,206.78	517.57	0.135416
Summary	0037920310	623,343.73	973.97	0.156249
Summary	0037922111	328,555.01	479.14	0.145833
Summary	0037922778	472,726.13	541.67	0.114584
Summary	0037923627	443,904.10	412.46	0.092916
Summary	0037923690	276,146.92	287.65	0.104166
Summary	0037924175	350,269.33	547.30	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037924237	127,547.89	159.43	0.124996
Summary	0037924491	39,485.41	74.04	0.187512
Summary	0037925406	350,461.08	325.64	0.092918
Summary	0037927043	493,460.04	822.43	0.166666
Summary	0037928080	382,690.33	239.18	0.062500
Summary	0037928632	214,277.30	232.13	0.108332
Summary	0037928948	412,050.54	59.65	0.014476
Summary	0037928963	201,905.65	231.35	0.114583
Summary	0037929618	221,459.53	85.82	0.038752
Summary	0037929890	239,423.78	212.25	0.088650
Summary	0037930108	213,338.46	177.78	0.083332
Summary	0037930698	207,671.31	237.96	0.114585
Summary	0037931403	353,883.26	37.71	0.010656
Summary	0037932340	341,794.43	391.64	0.114583
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037933278	620,791.81	840.66	0.135417
Summary	0037933299	195,312.07	366.21	0.187500
Summary	0037935747	246,351.77	205.29	0.083332
Summary	0037936143	350,897.95	219.31	0.062500
Summary	0037936333	294,374.79	89.05	0.030251
Summary	0037936485	258,844.01	215.70	0.083332
Summary	0037937662	181,107.35	325.11	0.179512
Summary	0037938096	145,670.34	242.78	0.166664
Summary	0037938169	86,715.59	126.46	0.145833
Summary	0037938423	247,729.98	55.20	0.022282
Summary	0037939239	168,730.84	210.91	0.124998
Summary	0037939504	414,014.85	345.01	0.083333
Summary	0037939825	224,563.76	233.92	0.104166
Summary	0037939872	350,720.41	401.87	0.114584
Summary	0037939910	194,374.80	182.23	0.093752
Summary	0037940164	203,785.14	233.50	0.114581
Summary	0037940843	78,381.93	63.93	0.081562
Summary	0037941111	378,898.77	473.62	0.124999
Summary	0037941564	105,488.58	175.81	0.166663

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037941808	253,780.88	317.23	0.125002
Summary	0037942230	490,157.92	561.64	0.114583
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037942960	79,751.67	116.30	0.145828
Summary	0037943035	156,665.42	228.47	0.145833
Summary	0037943056	386,195.10	402.29	0.104168
Summary	0037943120	397,995.42	538.95	0.135416
Summary	0037943660	80,917.58	36.78	0.045454
Summary	0037944097	225,144.84	351.79	0.156251
Summary	0037945192	134,448.84	30.86	0.022953
Summary	0037945934	197,148.39	3.78	0.001917
Summary	0037947271	635,842.57	662.34	0.104167
Summary	0037947337	240,070.48	75.02	0.031249
Summary	0037948457	416,951.19	347.46	0.083333
Summary	0037949123	203,824.19	148.62	0.072916
Summary	0037949245	430,612.39	198.64	0.046130
Summary	0037949905	548,270.68	399.78	0.072917
Summary	0037950343	406,976.08	551.11	0.135416
Summary	0037950387	146,904.50	2.59	0.001763
Summary	0037951417	87,266.28	3.39	0.003885
Summary	0037951452	198,901.33	313.94	0.157837
Summary	0037952031	577,084.89	601.13	0.104167
Summary	0037952442	446,823.12	396.49	0.088735
Summary	0037953222	357,678.63	335.32	0.093749
Summary	0037955036	79,508.38	82.82	0.104165
Summary	0037955188	121,776.94	190.28	0.156253
Summary	0037955856	414,957.45	385.56	0.092916
Summary	0037955992	383,116.67	375.14	0.097918
Summary	0037956042	109,854.15	39.19	0.035675
Summary	0037956344	216,067.58	315.10	0.145834
Summary	0037956573	350,930.30	475.22	0.135417
Summary	0037956651	399,167.03	415.80	0.104167
Summary	0037956792	348,348.64	290.29	0.083333
Summary	0037957412	317,851.51	258.24	0.081245

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jun-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037958257	342,791.53	428.49	0.125000
Summary	0037958446	411,104.45	513.88	0.125000
Summary	0037958789	178,285.21	43.28	0.024276
Summary	0037958941	406,670.85	381.25	0.093749
Summary	0037959210	421,225.73	307.14	0.072916
Summary	0037959486	131,452.90	232.78	0.177082
Summary	0037959834	508,021.74	793.78	0.156249
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961113	242,772.38	278.18	0.114585
Summary	0037961723	78,453.70	40.16	0.051189
Summary	0037962551	404,303.92	252.69	0.062500
Summary	0037962977	214,889.16	55.47	0.025813
Summary	0037964051	407,782.89	339.82	0.083334
Summary	0037964730	147,084.95	183.86	0.125003
Summary	0037966959	192,925.28	16.79	0.008703
Summary	0037967749	535,309.24	334.57	0.062500
Summary	0037967788	96,307.03	8.92	0.009262
Summary	0037968520	232,610.85	218.07	0.093749
Summary	0037969134	104,968.74	164.01	0.156247
Summary	0037969438	287,044.44	328.91	0.114585
Summary	0037969557	143,138.11	193.83	0.135415
Summary	0037970194	612,672.86	574.38	0.093750
Summary	0037970850	134,031.17	111.69	0.083331
Summary	0037971104	212,463.78	243.45	0.114584
Summary	0037971676	208,597.61	208.60	0.100001
Summary	0037971677	158,056.42	164.64	0.104165
Summary	0037971975	139,280.11	174.10	0.125000
Summary	0037972921	396,607.22	495.76	0.125000
Summary	0037973386	325,552.69	237.38	0.072916
Summary	0037973601	163,892.03	153.65	0.093751
Summary	0037973741	388,933.82	243.08	0.062499
Summary	0037974450	343,813.79	214.88	0.062499
Summary	0037975871	190,587.18	112.64	0.059102
Summary	0037977307	220,195.50	147.70	0.067077

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Distribution Date: 27-Jun-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037978214	252,283.69	187.66	0.074385
Summary	0037978472	190,980.00	179.04	0.093748
Summary	0037979271	409,970.36	400.49	0.097688
Summary	0037979877	375,820.45	508.92	0.135416
Summary	0037981586	325,415.52	169.49	0.052084
Summary	0037982100	561,967.49	643.92	0.114583
Summary	0037982810	233,946.00	219.32	0.093748
Summary	0037983263	372,647.48	62.93	0.016887
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037984901	654,816.48	1,159.57	0.177083
Summary	0037985656	278,266.22	289.86	0.104166
Summary	0037985917	338,936.71	211.84	0.062501
Summary	0037987955	496,012.05	413.34	0.083333
Summary	0037989012	280,425.01	175.27	0.062502
Summary	0037989593	338,257.60	458.06	0.135418
Summary	0037991482	374,713.62	14.10	0.003763
Summary	0037991712	192,776.50	240.97	0.125000
Summary	0037991764	392,707.98	354.90	0.090372
Summary	0037992264	108,984.26	77.84	0.071423
Summary	0037992592	133,059.02	123.63	0.092914
Summary	0037992663	426,977.20	489.24	0.114582
Summary	0037992750	111,175.31	83.95	0.075511
Summary	0037994165	583,989.76	486.66	0.083334
Summary	0037994776	237,418.09	220.60	0.092916
Summary	0037995663	282,968.72	324.23	0.114582
Summary	0037995791	82,564.03	68.80	0.083329
Summary	0037996145	265,237.47	246.45	0.092917
Summary	0037998555	475,958.89	396.63	0.083333
Summary	0037999339	408,607.33	595.89	0.145834
Summary	0037999501	363,232.45	113.51	0.031250
Summary	0038001111	341,580.44	12.20	0.003572
Summary	0038002395	259,873.76	243.63	0.093749
Summary	0038003503	258,656.35	188.60	0.072915
Summary	0038003541	400,263.39	416.94	0.104166

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Distribution Date: 27-Jun-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038003672	91,712.77	172.04	0.187586
Summary	0038003890	176,372.48	293.95	0.166664
Summary	0038003894	222,326.05	324.23	0.145835
Summary	0038004305	142,553.07	163.34	0.114582
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,576.27	194.65	0.156250
Summary	0038008503	300,374.40	375.47	0.125001
Summary	0038011489	148,641.22	216.77	0.145834
Summary	0038011635	84,624.32	174.30	0.205969
Summary	0038013828	608,246.68	506.87	0.083333
Summary	0038014437	335,269.38	454.01	0.135416
Summary	0038015845	353,223.68	684.86	0.193888
Summary	0038015927	176,830.07	73.68	0.041667
Summary	0038018327	111,398.16	127.64	0.114580
Summary	0038019091	106,752.47	155.68	0.145833
Summary	0038019732	499,419.38	624.27	0.124999
Summary	0038021392	211,863.61	176.55	0.083332
Summary	0038021618	160,497.45	183.90	0.114581
Summary	0038021905	199,628.32	185.49	0.092918
Summary	0038022294	352,960.41	331.03	0.093787
Summary	0038022359	267,840.07	334.80	0.125000
Summary	0038022535	322,291.40	470.01	0.145834
Summary	0038024715	298,328.11	310.76	0.104167
Summary	0038025316	360,845.35	300.70	0.083332
Summary	0038025508	260,041.90	379.23	0.145834
Summary	0038029096	158,905.24	248.29	0.156250
Summary	0038029488	91,668.47	66.84	0.072915
Summary	0038031835	163,553.19	272.59	0.166667
Summary	0038031840	384,996.09	481.25	0.125001
Summary	0038031918	284,257.72	384.93	0.135416
Summary	0038032384	114,044.42	35.64	0.031251
Summary	0038032497	295,764.17	246.47	0.083333
Summary	0038032614	160,378.75	133.65	0.083334
Summary	0038034066	422,611.19	823.27	0.194806

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Distribution Date: 27-Jun-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038035260	187,355.12	273.23	0.145835
Summary	0038037051	379,423.09	355.71	0.093750
Summary	0038043127	134,564.09	99.98	0.074299
Summary	0038043596	423,871.80	397.03	0.093667
Summary	0038044822	60,316.10	36.37	0.060299
Summary	0038046883	139,786.84	232.98	0.166668
Summary	0038048113	375,110.55	390.74	0.104167
Summary	0038049391	283,711.66	236.43	0.083335
Summary	0038052814	1,086,541.41	1,968.48	0.181169
Summary	0038053555	90,676.23	34.82	0.038400
Summary	0038055270	521,926.06	543.67	0.104166
Summary	0038057036	223,361.32	209.40	0.093749
Summary	0038059651	280,518.56	107.33	0.038261
Summary	0038060684	313,549.27	228.63	0.072917
Summary	0038062918	388,323.08	323.60	0.083333
Summary	0038063988	169,899.53	283.17	0.166669
Summary	0038064848	423,076.76	352.56	0.083332
Summary	0038064853	411,008.85	122.50	0.029805
Summary	0038065075	406,983.69	635.91	0.156250
Summary	0038065246	145,839.51	212.68	0.145832
Summary	0038065526	174,248.44	127.06	0.072919
Summary	0038067996	148,651.01	77.42	0.052082
Summary	0038070082	182,110.01	94.34	0.051804
Summary	0038070250	220,456.97	206.68	0.093751
Summary	0038070435	303,585.89	379.48	0.124999
Summary	0038071595	306,993.36	356.26	0.116048
Summary	0038074587	415,906.68	346.59	0.083334
Summary	0038075022	141,945.36	133.07	0.093747
Summary	0038075628	182,264.08	208.84	0.114581
Summary	0038077065	255,079.54	186.00	0.072918
Summary	0038081872	438,018.63	273.76	0.062500
Summary	0038082233	332,500.66	177.68	0.053437
Summary	0038083109	63,308.91	21.98	0.034719
Summary	0038084323	235,342.21	367.72	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038084713	340,703.23	567.84	0.166667
Summary	0038086689	420,208.57	176.87	0.042091
Summary	0038087470	568,566.67	592.26	0.104167

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	229,899.37	(2,780.89)	(1.210)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037935431	49,759.43	4,912.51	9.873
0038008591	180,139.94	(7,693.40)	(4.271)

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 27-Jun-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
100	15,814,289.13	2,255,145.18	14.260

Cumulative Realized Loss Detail

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

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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
0037935431	49,759.43	4,912.51	9.873
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964659	77,701.91	85,334.75	109.823
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966468	191,868.40	11,553.91	6.022
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008591	180,139.94	(7,693.40)	(4.271)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	46,211.83	11.378
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038048021	155,160.61	6,167.90	3.975

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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
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038055137	50,767.01	12,628.10	24.875
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	2	229,899.37	(2,780.89)	(0.000 %)	0	0.00	0.00	0.000 %	2	229,899.37	(2,780.89)	(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	0037935431	58,000.00	3.875 %	KY	80.00	360	49,759.43	05/31/2022	4,912.51	4,912.51
Summary	0038008591	190,000.00	4.125 %	TX	80.00	360	180,139.94	05/31/2022	(7,693.40)	(7,693.40)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01

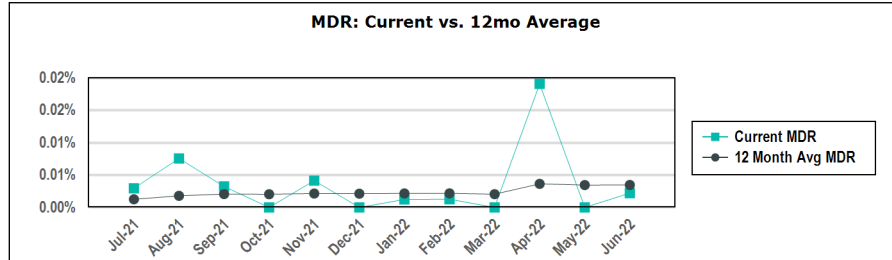
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Realized Loss Report - Collateral

Summary

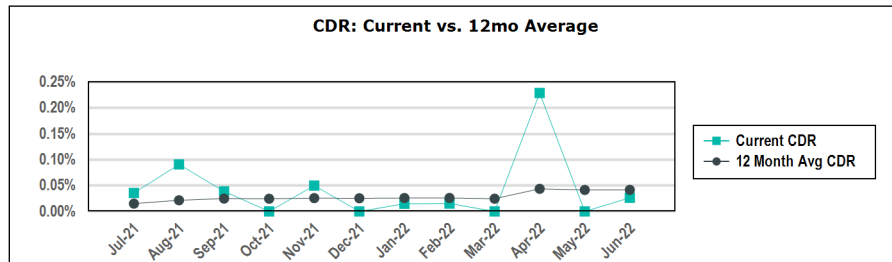
MDR

Current Month 0.002 %
3 Month Average 0.007 %
12 Month Average 0.003 %



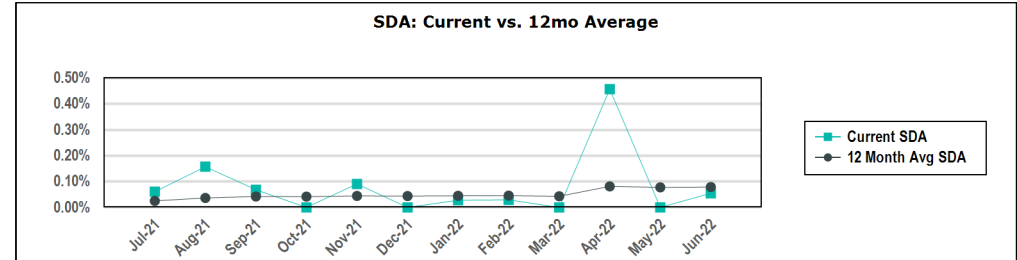
CDR

Current Month 0.026 %
3 Month Average 0.085 %
12 Month Average 0.042 %



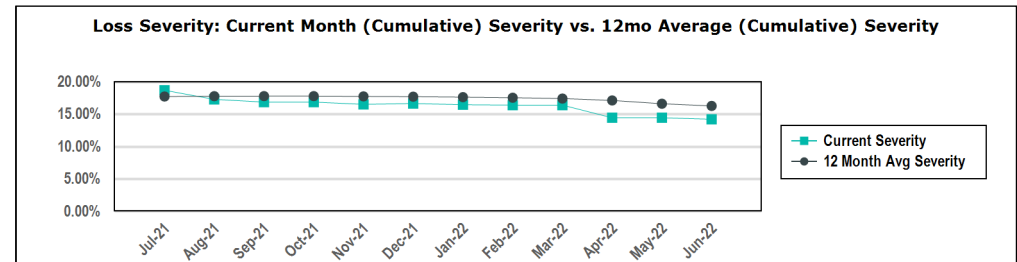
SDA

Current Month 0.055 %
3 Month Average 0.171 %
12 Month Average 0.079 %



Loss Severity

Current Month (Cumulative) 14.260 %
3 Month Average (Cumulative) 14.413 %
12 Month Average (Cumulative) 16.318 %



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

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Series 2017-C01

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Prepayment Rates

Summary

SMM

Current Month	1.586 %
3 Month Average	1.766 %
12 Month Average	2.834 %

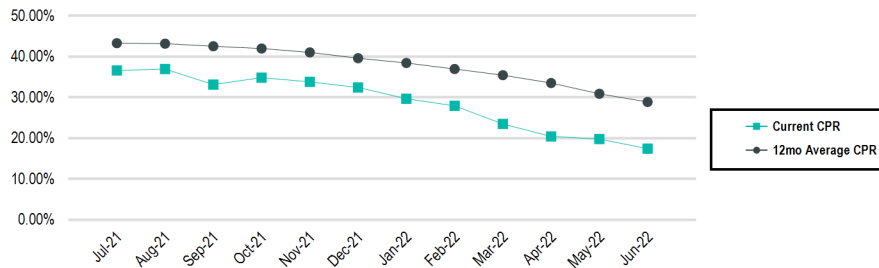
CPR

Current Month	17.461 %
3 Month Average	19.238 %
12 Month Average	28.894 %

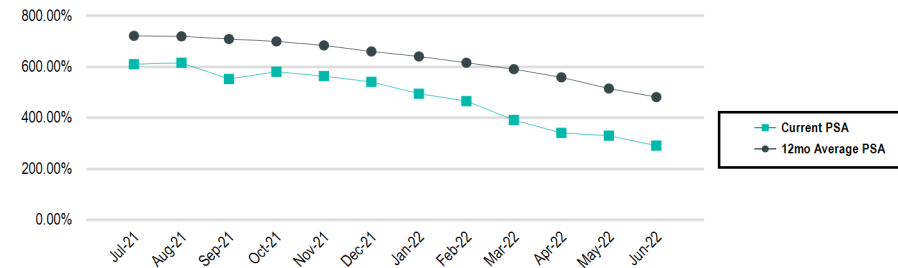
PSA

Current Month	291.021 %
3 Month Average	320.641 %
12 Month Average	481.572 %

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
155	29,757,414.36

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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



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.