

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-Nov-2022
 08-Nov-2022 9:47:19 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		10/31/2022	0.00000 %	8,929,402,414.80	0.00	87,109,441.24	0.00	8,842,292,973.55	87,109,441.24	0.00
1M-1	30711XEK6	11/23/2022	4.88557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	11/23/2022	7.13557 %	73,005,872.71	448,585.94	1,621,376.66	0.00	71,384,496.05	2,069,962.60	0.00
1M-2H		10/31/2022	0.00000 %	267,383,466.06	0.00	5,938,279.96	0.00	261,445,186.10	5,938,279.96	0.00
1M-2A	30711XEL4	11/23/2022	7.13557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	11/23/2022	7.13557 %	21,387,779.04	131,417.61	1,621,376.66	0.00	19,766,402.38	1,752,794.27	0.00
1M-BH		10/31/2022	0.00000 %	78,332,581.73	0.00	5,938,279.96	0.00	72,394,301.77	5,938,279.96	0.00
1M-2C	30711XEN0	11/23/2022	7.13557 %	51,618,093.67	317,168.34	0.00	0.00	51,618,093.67	317,168.34	0.00
1M-CH		10/31/2022	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	11/23/2022	9.33557 %	207,850,000.00	1,670,898.47	0.00	0.00	207,850,000.00	1,670,898.47	0.00
1B-1H		10/31/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		10/31/2022	0.00000 %	216,343,966.87	0.00	0.00	35,442.82	216,308,524.05	0.00	2,481,455.95
1A-I1	30711XEW0	11/23/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	11/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	11/23/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	11/23/2022	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	11/23/2022	2.30000 %	0.00	42,359.68	0.00	0.00	0.00	42,359.68	0.00
1B-I2	30711XFU3	11/23/2022	1.80000 %	0.00	33,151.06	0.00	0.00	0.00	33,151.06	0.00
1B-I3	30711XEV1	11/23/2022	1.30000 %	0.00	23,942.43	0.00	0.00	0.00	23,942.43	0.00
1B-I4	30711XFW9	11/23/2022	0.80000 %	0.00	14,733.80	0.00	0.00	0.00	14,733.80	0.00
1C-I1	30711XGJ7	11/23/2022	2.30000 %	0.00	102,232.50	0.00	0.00	0.00	102,232.50	0.00
1C-I2	30711XFX7	11/23/2022	1.80000 %	0.00	80,008.05	0.00	0.00	0.00	80,008.05	0.00
1C-I3	30711XFY5	11/23/2022	1.30000 %	0.00	57,783.59	0.00	0.00	0.00	57,783.59	0.00
1C-I4	30711XFZ2	11/23/2022	0.80000 %	0.00	35,559.13	0.00	0.00	0.00	35,559.13	0.00
1E-A1	30711XES9	11/23/2022	4.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	11/23/2022	5.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	11/23/2022	5.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	11/23/2022	6.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	11/23/2022	4.83557 %	21,387,779.04	89,057.92	1,621,376.66	0.00	19,766,402.38	1,710,434.58	0.00

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-Nov-2022
 08-Nov-2022 9:47:19 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	11/23/2022	5.33557 %	21,387,779.04	98,266.55	1,621,376.66	0.00	19,766,402.38	1,719,643.21	0.00
1E-B3	30711XEZ3	11/23/2022	5.83557 %	21,387,779.04	107,475.18	1,621,376.66	0.00	19,766,402.38	1,728,851.84	0.00
1E-B4	30711XFA7	11/23/2022	6.33557 %	21,387,779.04	116,683.80	1,621,376.66	0.00	19,766,402.38	1,738,060.46	0.00
1E-C1	30711XFC3	11/23/2022	4.83557 %	51,618,093.67	214,935.84	0.00	0.00	51,618,093.67	214,935.84	0.00
1E-C2	30711XFD1	11/23/2022	5.33557 %	51,618,093.67	237,160.29	0.00	0.00	51,618,093.67	237,160.29	0.00
1E-C3	30711XFE9	11/23/2022	5.83557 %	51,618,093.67	259,384.75	0.00	0.00	51,618,093.67	259,384.75	0.00
1E-C4	30711XFF6	11/23/2022	6.33557 %	51,618,093.67	281,609.21	0.00	0.00	51,618,093.67	281,609.21	0.00
1E-D1	30711XFG4	11/23/2022	4.83557 %	21,387,779.04	89,057.92	1,621,376.66	0.00	19,766,402.38	1,710,434.58	0.00
1E-D2	30711XFH2	11/23/2022	5.33557 %	21,387,779.04	98,266.55	1,621,376.66	0.00	19,766,402.38	1,719,643.21	0.00
1E-D3	30711XFJ8	11/23/2022	5.83557 %	21,387,779.04	107,475.18	1,621,376.66	0.00	19,766,402.38	1,728,851.84	0.00
1E-D4	30711XFK5	11/23/2022	6.33557 %	21,387,779.04	116,683.80	1,621,376.66	0.00	19,766,402.38	1,738,060.46	0.00
1E-D5	30711XFL3	11/23/2022	7.13557 %	21,387,779.04	131,417.61	1,621,376.66	0.00	19,766,402.38	1,752,794.27	0.00
1E-F1	30711XFN9	11/23/2022	4.83557 %	73,005,872.71	303,993.76	1,621,376.66	0.00	71,384,496.05	1,925,370.42	0.00
1E-F2	30711XFP4	11/23/2022	5.33557 %	73,005,872.71	335,426.84	1,621,376.66	0.00	71,384,496.05	1,956,803.50	0.00
1E-F3	30711XFQ2	11/23/2022	5.83557 %	73,005,872.71	366,859.92	1,621,376.66	0.00	71,384,496.05	1,988,236.58	0.00
1E-F4	30711XFR0	11/23/2022	6.33557 %	73,005,872.71	398,293.01	1,621,376.66	0.00	71,384,496.05	2,019,669.67	0.00
1E-F5	30711XFS8	11/23/2022	7.13557 %	73,005,872.71	448,585.94	1,621,376.66	0.00	71,384,496.05	2,069,962.60	0.00
1X-1	30711XGA6	11/23/2022	2.30000 %	0.00	42,359.68	0.00	0.00	0.00	42,359.68	0.00
1X-2	30711XGB4	11/23/2022	1.80000 %	0.00	33,151.06	0.00	0.00	0.00	33,151.06	0.00
1X-3	30711XGC2	11/23/2022	1.30000 %	0.00	23,942.43	0.00	0.00	0.00	23,942.43	0.00
1X-4	30711XGD0	11/23/2022	0.80000 %	0.00	14,733.80	0.00	0.00	0.00	14,733.80	0.00
1Y-1	30711XGE8	11/23/2022	2.30000 %	0.00	144,592.19	0.00	0.00	0.00	144,592.19	0.00
1Y-2	30711XGF5	11/23/2022	1.80000 %	0.00	113,159.10	0.00	0.00	0.00	113,159.10	0.00
1Y-3	30711XGG3	11/23/2022	1.30000 %	0.00	81,726.02	0.00	0.00	0.00	81,726.02	0.00
1Y-4	30711XGH1	11/23/2022	0.80000 %	0.00	50,292.93	0.00	0.00	0.00	50,292.93	0.00
Totals				10,809,306,788.80	7,262,431.88	124,928,027.72	35,442.82	10,684,343,318.25	132,190,459.60	2,481,455.95

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

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

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-Nov-2022
 08-Nov-2022 9:47:19 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	8,929,402,414.80	20,798,270.45	66,311,170.79	0.00	0.00	87,109,441.24	8,842,292,973.55	0.20994558	87,109,441.24
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	73,005,872.71	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	71,384,496.05	0.46097851	1,621,376.66
1M-2H	567,152,653.00	267,383,466.06	1,418,921.17	4,519,358.80	0.00	0.00	5,938,279.96	261,445,186.10	0.46097851	5,938,279.96
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	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.38293554	1,621,376.66
1M-BH	189,050,884.33	78,332,581.73	1,418,921.17	4,519,358.80	0.00	0.00	5,938,279.96	72,394,301.77	0.38293554	5,938,279.96
1M-2C	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1M-CH	189,050,884.33	189,050,884.33	0.00	0.00	0.00	0.00	0.00	189,050,884.33	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	216,343,966.87	0.00	0.00	0.00	35,442.82	35,442.82	216,308,524.05	0.98865827	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	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.38293554	1,621,376.66
1E-B2	51,618,093.67	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.38293554	1,621,376.66
1E-B3	51,618,093.67	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.38293554	1,621,376.66

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-Nov-2022
 08-Nov-2022 9:47:19 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.38293554	1,621,376.66
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	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.19146777	1,621,376.66
1E-D2	103,236,187.33	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.19146777	1,621,376.66
1E-D3	103,236,187.33	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.19146777	1,621,376.66
1E-D4	103,236,187.33	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.19146777	1,621,376.66
1E-D5	103,236,187.33	21,387,779.04	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	19,766,402.38	0.19146777	1,621,376.66
1E-F1	103,236,187.33	73,005,872.71	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	71,384,496.05	0.69146777	1,621,376.66
1E-F2	103,236,187.33	73,005,872.71	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	71,384,496.05	0.69146777	1,621,376.66
1E-F3	103,236,187.33	73,005,872.71	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	71,384,496.05	0.69146777	1,621,376.66
1E-F4	103,236,187.33	73,005,872.71	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	71,384,496.05	0.69146777	1,621,376.66
1E-F5	103,236,187.33	73,005,872.71	387,419.54	1,233,957.12	0.00	0.00	1,621,376.66	71,384,496.05	0.69146777	1,621,376.66
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	10,809,306,788.80	29,834,825.43	95,093,202.31	0.00	35,442.82	124,963,470.54	10,684,343,318.25	0.23160483	124,928,027.72

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.

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-Nov-2022
08-Nov-2022 9:47:19 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	212.01385007	0.49382044	1.57444877	0.00000000	0.00000000	2.06826920	209.94558087	0.20994558	2.06826920
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	471.44885010	2.50183293	7.96850505	0.00000000	0.00000000	10.47033798	460.97851211	0.46097851	10.47033798
1M-2H	567,152,653.00	471.44885005	2.50183291	7.96850509	0.00000000	0.00000000	10.47033797	460.97851208	0.46097851	10.47033797
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	414.34655020	7.50549880	23.90551515	0.00000000	0.00000000	31.41101394	382.93553626	0.38293554	31.41101394
1M-BH	189,050,884.33	414.34655018	7.50549872	23.90551526	0.00000000	0.00000000	31.41101392	382.93553625	0.38293554	31.41101392
1M-2C	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	189,050,884.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	988.82026896	0.00000000	0.00000000	0.00000000	0.16199471	0.16199471	988.65827425	0.98865827	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	414.34655020	7.50549880	23.90551515	0.00000000	0.00000000	31.41101394	382.93553626	0.38293554	31.41101394
1E-B2	51,618,093.67	414.34655020	7.50549880	23.90551515	0.00000000	0.00000000	31.41101394	382.93553626	0.38293554	31.41101394
1E-B3	51,618,093.67	414.34655020	7.50549880	23.90551515	0.00000000	0.00000000	31.41101394	382.93553626	0.38293554	31.41101394

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-Nov-2022
08-Nov-2022 9:47:19 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	414.34655020	7.50549880	23.90551515	0.00000000	0.00000000	31.41101394	382.93553626	0.38293554	31.41101394
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	207.17327512	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	191.46776815	0.19146777	15.70550697
1E-D2	103,236,187.33	207.17327512	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	191.46776815	0.19146777	15.70550697
1E-D3	103,236,187.33	207.17327512	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	191.46776815	0.19146777	15.70550697
1E-D4	103,236,187.33	207.17327512	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	191.46776815	0.19146777	15.70550697
1E-D5	103,236,187.33	207.17327512	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	191.46776815	0.19146777	15.70550697
1E-F1	103,236,187.33	707.17327517	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	691.46776819	0.69146777	15.70550697
1E-F2	103,236,187.33	707.17327517	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	691.46776819	0.69146777	15.70550697
1E-F3	103,236,187.33	707.17327517	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	691.46776819	0.69146777	15.70550697
1E-F4	103,236,187.33	707.17327517	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	691.46776819	0.69146777	15.70550697
1E-F5	103,236,187.33	707.17327517	3.75274940	11.95275757	0.00000000	0.00000000	15.70550697	691.46776819	0.69146777	15.70550697
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.

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-Nov-2022
 08-Nov-2022 9:47:19 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,929,402,414.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,842,292,973.55
1M-1	N/A	N/A	4.88557 %	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	10/25/22 - 11/24/22	31	7.13557 %	73,005,872.71	448,585.94	0.00	0.00	0.00	0.00	448,585.94	0.00	71,384,496.05
1M-2H	N/A	N/A	0.00000 %	267,383,466.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	261,445,186.10
1M-2A	N/A	N/A	7.13557 %	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	10/25/22 - 11/24/22	31	7.13557 %	21,387,779.04	131,417.61	0.00	0.00	0.00	0.00	131,417.61	0.00	19,766,402.38
1M-BH	N/A	N/A	0.00000 %	78,332,581.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	72,394,301.77
1M-2C	10/25/22 - 11/24/22	31	7.13557 %	51,618,093.67	317,168.34	0.00	0.00	0.00	0.00	317,168.34	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	10/25/22 - 11/24/22	31	9.33557 %	207,850,000.00	1,670,898.47	0.00	0.00	0.00	0.00	1,670,898.47	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 %	216,343,966.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,308,524.05
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	10/25/22 - 11/24/22	31	2.30000 %	21,387,779.04	42,359.68	0.00	0.00	0.00	0.00	42,359.68	0.00	19,766,402.38
1B-I2	10/25/22 - 11/24/22	31	1.80000 %	21,387,779.04	33,151.06	0.00	0.00	0.00	0.00	33,151.06	0.00	19,766,402.38
1B-I3	10/25/22 - 11/24/22	31	1.30000 %	21,387,779.04	23,942.43	0.00	0.00	0.00	0.00	23,942.43	0.00	19,766,402.38
1B-I4	10/25/22 - 11/24/22	31	0.80000 %	21,387,779.04	14,733.80	0.00	0.00	0.00	0.00	14,733.80	0.00	19,766,402.38
1C-I1	10/25/22 - 11/24/22	31	2.30000 %	51,618,093.67	102,232.50	0.00	0.00	0.00	0.00	102,232.50	0.00	51,618,093.67
1C-I2	10/25/22 - 11/24/22	31	1.80000 %	51,618,093.67	80,008.05	0.00	0.00	0.00	0.00	80,008.05	0.00	51,618,093.67
1C-I3	10/25/22 - 11/24/22	31	1.30000 %	51,618,093.67	57,783.59	0.00	0.00	0.00	0.00	57,783.59	0.00	51,618,093.67
1C-I4	10/25/22 - 11/24/22	31	0.80000 %	51,618,093.67	35,559.13	0.00	0.00	0.00	0.00	35,559.13	0.00	51,618,093.67
1E-A1	N/A	N/A	4.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.83557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.33557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	10/25/22 - 11/24/22	31	4.83557 %	21,387,779.04	89,057.92	0.00	0.00	0.00	0.00	89,057.92	0.00	19,766,402.38
1E-B2	10/25/22 - 11/24/22	31	5.33557 %	21,387,779.04	98,266.55	0.00	0.00	0.00	0.00	98,266.55	0.00	19,766,402.38

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-Nov-2022
08-Nov-2022 9:47:19 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	10/25/22 - 11/24/22	31	5.83557 %	21,387,779.04	107,475.18	0.00	0.00	0.00	0.00	107,475.18	0.00	19,766,402.38
1E-B4	10/25/22 - 11/24/22	31	6.33557 %	21,387,779.04	116,683.80	0.00	0.00	0.00	0.00	116,683.80	0.00	19,766,402.38
1E-C1	10/25/22 - 11/24/22	31	4.83557 %	51,618,093.67	214,935.84	0.00	0.00	0.00	0.00	214,935.84	0.00	51,618,093.67
1E-C2	10/25/22 - 11/24/22	31	5.33557 %	51,618,093.67	237,160.29	0.00	0.00	0.00	0.00	237,160.29	0.00	51,618,093.67
1E-C3	10/25/22 - 11/24/22	31	5.83557 %	51,618,093.67	259,384.75	0.00	0.00	0.00	0.00	259,384.75	0.00	51,618,093.67
1E-C4	10/25/22 - 11/24/22	31	6.33557 %	51,618,093.67	281,609.21	0.00	0.00	0.00	0.00	281,609.21	0.00	51,618,093.67
1E-D1	10/25/22 - 11/24/22	31	4.83557 %	21,387,779.04	89,057.92	0.00	0.00	0.00	0.00	89,057.92	0.00	19,766,402.38
1E-D2	10/25/22 - 11/24/22	31	5.33557 %	21,387,779.04	98,266.55	0.00	0.00	0.00	0.00	98,266.55	0.00	19,766,402.38
1E-D3	10/25/22 - 11/24/22	31	5.83557 %	21,387,779.04	107,475.18	0.00	0.00	0.00	0.00	107,475.18	0.00	19,766,402.38
1E-D4	10/25/22 - 11/24/22	31	6.33557 %	21,387,779.04	116,683.80	0.00	0.00	0.00	0.00	116,683.80	0.00	19,766,402.38
1E-D5	10/25/22 - 11/24/22	31	7.13557 %	21,387,779.04	131,417.61	0.00	0.00	0.00	0.00	131,417.61	0.00	19,766,402.38
1E-F1	10/25/22 - 11/24/22	31	4.83557 %	73,005,872.71	303,993.76	0.00	0.00	0.00	0.00	303,993.76	0.00	71,384,496.05
1E-F2	10/25/22 - 11/24/22	31	5.33557 %	73,005,872.71	335,426.84	0.00	0.00	0.00	0.00	335,426.84	0.00	71,384,496.05
1E-F3	10/25/22 - 11/24/22	31	5.83557 %	73,005,872.71	366,859.92	0.00	0.00	0.00	0.00	366,859.92	0.00	71,384,496.05
1E-F4	10/25/22 - 11/24/22	31	6.33557 %	73,005,872.71	398,293.01	0.00	0.00	0.00	0.00	398,293.01	0.00	71,384,496.05
1E-F5	10/25/22 - 11/24/22	31	7.13557 %	73,005,872.71	448,585.94	0.00	0.00	0.00	0.00	448,585.94	0.00	71,384,496.05
1X-1	10/25/22 - 11/24/22	31	2.30000 %	21,387,779.04	42,359.68	0.00	0.00	0.00	0.00	42,359.68	0.00	19,766,402.38
1X-2	10/25/22 - 11/24/22	31	1.80000 %	21,387,779.04	33,151.06	0.00	0.00	0.00	0.00	33,151.06	0.00	19,766,402.38
1X-3	10/25/22 - 11/24/22	31	1.30000 %	21,387,779.04	23,942.43	0.00	0.00	0.00	0.00	23,942.43	0.00	19,766,402.38
1X-4	10/25/22 - 11/24/22	31	0.80000 %	21,387,779.04	14,733.80	0.00	0.00	0.00	0.00	14,733.80	0.00	19,766,402.38
1Y-1	10/25/22 - 11/24/22	31	2.30000 %	73,005,872.70	144,592.19	0.00	0.00	0.00	0.00	144,592.19	0.00	71,384,496.04
1Y-2	10/25/22 - 11/24/22	31	1.80000 %	73,005,872.70	113,159.10	0.00	0.00	0.00	0.00	113,159.10	0.00	71,384,496.04
1Y-3	10/25/22 - 11/24/22	31	1.30000 %	73,005,872.70	81,726.02	0.00	0.00	0.00	0.00	81,726.02	0.00	71,384,496.04
1Y-4	10/25/22 - 11/24/22	31	0.80000 %	73,005,872.70	50,292.93	0.00	0.00	0.00	0.00	50,292.93	0.00	71,384,496.04
Totals					7,262,431.88	0.00	0.00	0.00	0.00	7,262,431.88	0.00	

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Nov-2022
08-Nov-2022 9:47:19 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 %	212.01385007	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	209.94558087
1M-1	457,271,000.00	4.88557 %	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	7.13557 %	471.44885010	2.89682621	0.00000000	0.00000000	0.00000000	0.00000000	2.89682621	0.00000000	460.97851211
1M-2H	567,152,653.00	0.00000 %	471.44885005	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	460.97851208
1M-2A	51,618,093.67	7.13557 %	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	7.13557 %	414.34655020	2.54596016	0.00000000	0.00000000	0.00000000	0.00000000	2.54596016	0.00000000	382.93553626
1M-BH	189,050,884.33	0.00000 %	414.34655018	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	382.93553625
1M-2C	51,618,093.67	7.13557 %	1000.00000000	6.14451866	0.00000000	0.00000000	0.00000000	0.00000000	6.14451866	0.00000000	1000.00000000
1M-CH	189,050,884.33	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	9.33557 %	1000.00000000	8.03896305	0.00000000	0.00000000	0.00000000	0.00000000	8.03896305	0.00000000	1000.00000000
1B-1H	10,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	988.82026896	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.65827425
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 %	414.34655020	0.82063627	0.00000000	0.00000000	0.00000000	0.00000000	0.82063627	0.00000000	382.93553626
1B-I2	0.00	1.80000 %	414.34655020	0.64223720	0.00000000	0.00000000	0.00000000	0.00000000	0.64223720	0.00000000	382.93553626
1B-I3	0.00	1.30000 %	414.34655020	0.46383794	0.00000000	0.00000000	0.00000000	0.00000000	0.46383794	0.00000000	382.93553626
1B-I4	0.00	0.80000 %	414.34655020	0.28543867	0.00000000	0.00000000	0.00000000	0.00000000	0.28543867	0.00000000	382.93553626
1C-I1	0.00	2.30000 %	1000.00000000	1.98055551	0.00000000	0.00000000	0.00000000	0.00000000	1.98055551	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.55000009	0.00000000	0.00000000	0.00000000	0.00000000	1.55000009	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.11944448	0.00000000	0.00000000	0.00000000	0.00000000	1.11944448	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.68888887	0.00000000	0.00000000	0.00000000	0.00000000	0.68888887	0.00000000	1000.00000000
1E-A1	51,618,093.67	4.83557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	5.33557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	5.83557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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-Nov-2022
08-Nov-2022 9:47:19 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	51,618,093.67	6.33557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	4.83557 %	414.34655020	1.72532369	0.00000000	0.00000000	0.00000000	0.00000000	1.72532369	0.00000000	382.93553626
1E-B2	51,618,093.67	5.33557 %	414.34655020	1.90372296	0.00000000	0.00000000	0.00000000	0.00000000	1.90372296	0.00000000	382.93553626
1E-B3	51,618,093.67	5.83557 %	414.34655020	2.08212222	0.00000000	0.00000000	0.00000000	0.00000000	2.08212222	0.00000000	382.93553626
1E-B4	51,618,093.67	6.33557 %	414.34655020	2.26052130	0.00000000	0.00000000	0.00000000	0.00000000	2.26052130	0.00000000	382.93553626
1E-C1	51,618,093.67	4.83557 %	1000.00000000	4.16396315	0.00000000	0.00000000	0.00000000	0.00000000	4.16396315	0.00000000	1000.00000000
1E-C2	51,618,093.67	5.33557 %	1000.00000000	4.59451857	0.00000000	0.00000000	0.00000000	0.00000000	4.59451857	0.00000000	1000.00000000
1E-C3	51,618,093.67	5.83557 %	1000.00000000	5.02507419	0.00000000	0.00000000	0.00000000	0.00000000	5.02507419	0.00000000	1000.00000000
1E-C4	51,618,093.67	6.33557 %	1000.00000000	5.45562980	0.00000000	0.00000000	0.00000000	0.00000000	5.45562980	0.00000000	1000.00000000
1E-D1	103,236,187.33	4.83557 %	207.17327512	0.86266185	0.00000000	0.00000000	0.00000000	0.00000000	0.86266185	0.00000000	191.46776815
1E-D2	103,236,187.33	5.33557 %	207.17327512	0.95186148	0.00000000	0.00000000	0.00000000	0.00000000	0.95186148	0.00000000	191.46776815
1E-D3	103,236,187.33	5.83557 %	207.17327512	1.04106111	0.00000000	0.00000000	0.00000000	0.00000000	1.04106111	0.00000000	191.46776815
1E-D4	103,236,187.33	6.33557 %	207.17327512	1.13026065	0.00000000	0.00000000	0.00000000	0.00000000	1.13026065	0.00000000	191.46776815
1E-D5	103,236,187.33	7.13557 %	207.17327512	1.27298008	0.00000000	0.00000000	0.00000000	0.00000000	1.27298008	0.00000000	191.46776815
1E-F1	103,236,187.33	4.83557 %	707.17327517	2.94464342	0.00000000	0.00000000	0.00000000	0.00000000	2.94464342	0.00000000	691.46776819
1E-F2	103,236,187.33	5.33557 %	707.17327517	3.24912077	0.00000000	0.00000000	0.00000000	0.00000000	3.24912077	0.00000000	691.46776819
1E-F3	103,236,187.33	5.83557 %	707.17327517	3.55359811	0.00000000	0.00000000	0.00000000	0.00000000	3.55359811	0.00000000	691.46776819
1E-F4	103,236,187.33	6.33557 %	707.17327517	3.85807555	0.00000000	0.00000000	0.00000000	0.00000000	3.85807555	0.00000000	691.46776819
1E-F5	103,236,187.33	7.13557 %	707.17327517	4.34523932	0.00000000	0.00000000	0.00000000	0.00000000	4.34523932	0.00000000	691.46776819
1X-1	0.00	2.30000 %	207.17327512	0.41031814	0.00000000	0.00000000	0.00000000	0.00000000	0.41031814	0.00000000	191.46776815
1X-2	0.00	1.80000 %	207.17327512	0.32111860	0.00000000	0.00000000	0.00000000	0.00000000	0.32111860	0.00000000	191.46776815
1X-3	0.00	1.30000 %	207.17327512	0.23191897	0.00000000	0.00000000	0.00000000	0.00000000	0.23191897	0.00000000	191.46776815
1X-4	0.00	0.80000 %	207.17327512	0.14271933	0.00000000	0.00000000	0.00000000	0.00000000	0.14271933	0.00000000	191.46776815
1Y-1	0.00	2.30000 %	707.17327507	1.40059599	0.00000000	0.00000000	0.00000000	0.00000000	1.40059599	0.00000000	691.46776810
1Y-2	0.00	1.80000 %	707.17327507	1.09611855	0.00000000	0.00000000	0.00000000	0.00000000	1.09611855	0.00000000	691.46776810
1Y-3	0.00	1.30000 %	707.17327507	0.79164121	0.00000000	0.00000000	0.00000000	0.00000000	0.79164121	0.00000000	691.46776810
1Y-4	0.00	0.80000 %	707.17327507	0.48716377	0.00000000	0.00000000	0.00000000	0.00000000	0.48716377	0.00000000	691.46776810

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

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

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-Nov-2022
 08-Nov-2022 9:47:19 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,723,266.03
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	72,204.52
Gains & Subsequent Recoveries (Realized Losses)	(35,442.82)
Total Deposits	3,760,027.73
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,740,861.07
Total Withdrawals (Pool Distribution Amount)	3,760,027.73
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

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-Nov-2022
 08-Nov-2022 9:47:19 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	94,704,540.68
Total Principal Reduction Cumulative	34,147,774,872.89
Scheduled Principal Current	22,604,611.15
Scheduled Principal Cumulative	3,388,879,769.02
Unscheduled Principal Current	72,064,486.71
Unscheduled Principal Cumulative	30,756,413,689.92
Senior Reduction Amount	87,109,441.24
Subordinate Reduction Amount	7,559,656.62
Calculated Tranche Write-down Amount	35,442.82
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	101,003.53
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	53908
Period Reference Pool Removal Loan Count	427
Period Ending Loan Count	53482
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,610,221,159.80
Period PIF Loan Count Current	425
PIF Loan Count Cumulative	126444
Period PIF Loan UPB Current	64,873,564.70
PIF Loan UPB Cumulative	29,633,052,906.70
Period Partial Prepayment Amount	7,333,689.75
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	156
Repurchase Prior Credit Event UPB Curr	72,204.52
Repurchase Prior Credit Event UPB Cum	29,829,618.88
Credit Event Amount Current	102,731.53
Credit Event Amount Cumulative	16,852,366.79
Total Active Modified Loan Count	920
Total Active Modified Loan UPB	222,295,274.00
Libor Rate	3.585570%

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

Distribution Date: 25-Nov-2022
08-Nov-2022 9:47:19 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.008972%
Subordinate Percentage	7.991028%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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-Nov-2022
 08-Nov-2022 9:47:19 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.990000 %	7.990000 %
1M-1	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-1H	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-2	0.00	0.00	1.000000 %	4.480000 %	4.530000 %
1M-2H	0.00	0.00	1.000000 %	4.480000 %	4.530000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	6.960000 %	7.030000 %
1M-2C	0.00	0.00	1.000000 %	4.480000 %	4.530000 %
1B-1	0.00	0.00	0.500000 %	2.230000 %	2.250000 %
1B-1H	0.00	0.00	0.500000 %	2.230000 %	2.250000 %
1B-2H	35,442.82	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Nov-2022
08-Nov-2022 9:47:20 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	467	88,682,778.31	0.873191 %	0.922796 %
60 Days	153	29,442,484.72	0.286078 %	0.306366 %
90 Days	61	11,770,607.96	0.114057 %	0.122480 %
120 Days	38	7,380,758.17	0.071052 %	0.076801 %
150 Days	32	6,286,945.81	0.059833 %	0.065419 %
180+ Days	330	70,649,949.95	0.617030 %	0.735154 %
Totals	1081	214,213,524.92	2.021241 %	2.229018 %

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	368	103,443,967.53	101,003.53	0.097641

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906216	220,699.13	390.82	0.177083
Summary	0037906233	324,171.87	95.12	0.029342
Summary	0037906667	153,151.63	207.39	0.135415
Summary	0037906755	266,983.47	303.69	0.113749
Summary	0037906920	161,127.52	151.06	0.093752
Summary	0037907226	144,370.83	225.58	0.156250
Summary	0037907273	254,742.79	26.54	0.010418
Summary	0037907913	320,117.44	266.76	0.083332
Summary	0037908497	270,027.17	225.02	0.083332
Summary	0037910358	322,453.46	369.48	0.114584
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	413,693.91	646.40	0.156251
Summary	0037910785	210,113.61	284.53	0.135417
Summary	0037910899	88,814.17	92.51	0.104161
Summary	0037911950	161,365.33	134.47	0.083333
Summary	0037912743	256,346.42	293.73	0.114583
Summary	0037912808	152,510.05	174.75	0.114583
Summary	0037912864	135,905.07	127.41	0.093749
Summary	0037913549	250,008.15	312.51	0.125000
Summary	0037914152	403,646.52	504.56	0.125000
Summary	0037914854	217,351.00	294.33	0.135417
Summary	0037915031	353,346.57	294.46	0.083335
Summary	0037916242	365,513.73	342.67	0.093750
Summary	0037916736	390,337.74	40.66	0.010417
Summary	0037916774	589,335.72	798.06	0.135417

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037917245	251,752.30	419.59	0.166668
Summary	0037918000	96,920.80	70.67	0.072915
Summary	0037918420	358,602.64	410.90	0.114584
Summary	0037918526	114,313.11	178.61	0.156246
Summary	0037918962	117,757.06	196.26	0.166665
Summary	0037919007	224,393.71	335.09	0.149331
Summary	0037919126	397,029.72	206.79	0.052084
Summary	0037919910	225,663.23	188.05	0.083332
Summary	0037920217	217,784.79	249.55	0.114586
Summary	0037920228	380,048.22	514.65	0.135417
Summary	0037920310	619,793.90	968.43	0.156250
Summary	0037920328	89,195.50	110.75	0.124165
Summary	0037920372	94,219.82	98.15	0.104171
Summary	0037921630	201,183.60	314.35	0.156250
Summary	0037922111	327,444.34	477.52	0.145832
Summary	0037922321	237,850.67	198.21	0.083334
Summary	0037922778	473,840.64	542.94	0.114583
Summary	0037923627	441,907.94	410.61	0.092918
Summary	0037923690	274,587.38	286.03	0.104167
Summary	0037924175	348,674.68	544.80	0.156249
Summary	0037924237	128,446.37	160.56	0.125002
Summary	0037924491	39,263.20	73.62	0.187504
Summary	0037925406	348,488.74	323.80	0.092915
Summary	0037927043	490,682.96	817.80	0.166666
Summary	0037928080	382,414.25	239.01	0.062500
Summary	0037928632	213,062.64	230.82	0.108334
Summary	0037928829	358,575.67	448.22	0.125000
Summary	0037928948	409,883.87	59.65	0.014553
Summary	0037928963	200,769.38	230.05	0.114584
Summary	0037929618	218,878.52	84.82	0.038752
Summary	0037929685	352,132.95	220.08	0.062499
Summary	0037929845	474,870.66	346.26	0.072917
Summary	0037929890	238,521.87	211.87	0.088826
Summary	0037929894	280,541.49	175.34	0.062501

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037930108	213,099.48	177.58	0.083332
Summary	0037930698	206,502.61	236.62	0.114585
Summary	0037931237	88,531.88	137.59	0.155413
Summary	0037931245	127,337.18	159.17	0.124999
Summary	0037931314	284,220.71	325.67	0.114583
Summary	0037931403	352,279.57	37.71	0.010705
Summary	0037931764	400,940.92	163.72	0.040834
Summary	0037932340	339,864.11	389.43	0.114584
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037933234	306,417.96	446.86	0.145833
Summary	0037933278	617,285.82	835.91	0.135417
Summary	0037933299	194,216.76	364.16	0.187502
Summary	0037933427	381,134.45	516.12	0.135417
Summary	0037933708	195,902.57	163.25	0.083332
Summary	0037934240	278,076.13	233.35	0.083916
Summary	0037935410	169,034.45	299.33	0.177082
Summary	0037935747	244,962.99	204.14	0.083335
Summary	0037936143	348,516.98	217.82	0.062499
Summary	0037936485	257,298.93	214.42	0.083335
Summary	0037936534	248,864.76	155.54	0.062500
Summary	0037937608	83,638.29	113.26	0.135416
Summary	0037937662	179,339.56	322.90	0.180050
Summary	0037938096	144,853.39	241.42	0.166665
Summary	0037938169	86,190.61	125.69	0.145828
Summary	0037939239	167,781.25	209.73	0.125002
Summary	0037939504	412,148.72	343.46	0.083334
Summary	0037939825	222,901.98	232.19	0.104167
Summary	0037939872	348,739.69	399.60	0.114584
Summary	0037939910	193,284.74	181.20	0.093748
Summary	0037940164	202,638.29	232.19	0.114583
Summary	0037940409	261,111.67	163.19	0.062498
Summary	0037941023	146,220.46	182.78	0.125003
Summary	0037941111	376,764.76	470.96	0.125001
Summary	0037941564	104,894.91	174.82	0.166662

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037941808	252,321.63	315.40	0.124999
Summary	0037942230	486,843.75	557.84	0.114583
Summary	0037942354	167,742.86	104.84	0.062500
Summary	0037942765	610,848.73	440.32	0.072083
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	79,091.41	115.34	0.145831
Summary	0037942984	52,218.08	65.27	0.124995
Summary	0037943035	155,780.61	227.18	0.145833
Summary	0037943056	383,781.81	399.77	0.104166
Summary	0037943120	395,304.36	535.31	0.135417
Summary	0037943660	80,566.61	36.78	0.045652
Summary	0037944097	222,991.27	348.42	0.156248
Summary	0037944396	420,081.35	306.31	0.072917
Summary	0037944613	560,382.89	408.61	0.072916
Summary	0037945192	133,725.46	30.86	0.023077
Summary	0037945934	196,380.33	3.78	0.001925
Summary	0037947230	272,983.80	170.61	0.062498
Summary	0037947271	632,251.56	658.60	0.104167
Summary	0037947337	239,026.51	74.70	0.031252
Summary	0037948144	530,077.84	658.18	0.124167
Summary	0037948457	414,612.89	345.51	0.083333
Summary	0037949123	202,655.99	147.77	0.072917
Summary	0037949245	428,983.32	198.64	0.046305
Summary	0037949905	545,185.10	397.53	0.072917
Summary	0037950343	406,069.59	549.89	0.135418
Summary	0037950387	146,652.60	2.59	0.001766
Summary	0037951417	86,425.45	3.39	0.003922
Summary	0037951452	197,862.21	312.31	0.157842
Summary	0037951661	245,780.27	211.74	0.086150
Summary	0037952031	573,818.47	597.73	0.104167
Summary	0037952442	445,389.72	396.34	0.088987
Summary	0037953222	356,053.16	333.80	0.093750
Summary	0037954837	576,959.35	420.70	0.072917
Summary	0037955036	79,250.36	82.55	0.104164

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037955188	121,084.47	189.19	0.156246
Summary	0037955574	634,104.15	462.37	0.072917
Summary	0037955856	412,613.94	383.39	0.092917
Summary	0037955992	380,744.34	372.81	0.097916
Summary	0037956042	109,558.97	39.19	0.035771
Summary	0037956344	214,843.04	313.31	0.145832
Summary	0037956651	396,920.29	413.46	0.104167
Summary	0037956697	403,958.94	252.47	0.062499
Summary	0037956792	346,871.80	289.06	0.083333
Summary	0037956995	97,440.47	172.55	0.177082
Summary	0037957674	202,076.50	189.45	0.093752
Summary	0037958257	340,855.58	426.07	0.125000
Summary	0037958446	408,798.92	511.00	0.125000
Summary	0037958789	177,501.62	43.28	0.024383
Summary	0037958853	299,264.97	218.21	0.072915
Summary	0037958941	404,366.06	379.09	0.093749
Summary	0037959210	418,863.47	305.42	0.072916
Summary	0037959486	130,713.11	231.47	0.177082
Summary	0037959703	466,258.84	671.99	0.144124
Summary	0037959834	505,160.59	789.31	0.156249
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037960833	148,265.01	108.11	0.072917
Summary	0037961113	241,116.29	276.28	0.114584
Summary	0037962551	401,589.35	250.99	0.062499
Summary	0037963051	344,371.33	286.98	0.083334
Summary	0037963863	404,354.60	168.48	0.041666
Summary	0037963954	257,245.60	107.19	0.041668
Summary	0037964051	403,849.01	336.54	0.083333
Summary	0037964118	196,658.50	122.91	0.062499
Summary	0037964539	180,251.72	150.21	0.083333
Summary	0037964730	146,251.16	182.81	0.124997
Summary	0037966128	402,059.25	483.81	0.120333
Summary	0037966854	246,610.76	256.89	0.104168
Summary	0037966959	191,991.98	16.79	0.008745

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037967749	531,894.73	332.43	0.062499
Summary	0037967788	95,921.04	8.92	0.009299
Summary	0037968251	158,785.70	215.02	0.135415
Summary	0037968520	231,279.58	216.82	0.093748
Summary	0037969438	285,423.35	327.05	0.114584
Summary	0037969557	142,332.54	192.74	0.135415
Summary	0037970194	609,174.56	571.10	0.093750
Summary	0037970631	595,554.30	620.37	0.104167
Summary	0037970850	133,128.05	110.94	0.083333
Summary	0037971104	211,262.07	242.07	0.114583
Summary	0037971636	342,531.70	356.80	0.104166
Summary	0037971676	207,198.92	207.20	0.100001
Summary	0037971677	157,003.53	163.55	0.104170
Summary	0037971975	138,653.79	173.32	0.125002
Summary	0037972397	244,557.57	127.37	0.052082
Summary	0037972886	203,428.65	233.10	0.114586
Summary	0037972921	392,680.49	490.85	0.125000
Summary	0037973601	162,833.65	152.66	0.093752
Summary	0037973741	386,729.54	241.71	0.062501
Summary	0037974449	153,696.16	96.06	0.062500
Summary	0037974450	341,509.43	213.44	0.062499
Summary	0037975871	192,549.81	112.64	0.058499
Summary	0037975935	235,476.52	245.29	0.104167
Summary	0037976401	87,963.31	119.12	0.135420
Summary	0037977307	219,150.06	147.26	0.067196
Summary	0037978472	189,908.97	178.04	0.093750
Summary	0037978532	201,509.03	188.91	0.093748
Summary	0037979877	373,697.97	506.05	0.135417
Summary	0037981367	161,669.18	33.68	0.020833
Summary	0037981586	323,577.69	168.53	0.052083
Summary	0037982100	558,815.93	640.31	0.114583
Summary	0037982810	232,369.71	217.85	0.093751
Summary	0037982823	240,113.35	200.09	0.083331
Summary	0037983961	141,629.91	66.35	0.046847

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037984013	131,943.17	192.42	0.145836
Summary	0037984054	123,172.23	128.30	0.104163
Summary	0037984873	223,952.06	303.27	0.135417
Summary	0037984901	651,144.22	1,153.07	0.177084
Summary	0037984906	245,748.37	332.78	0.135415
Summary	0037985043	259,374.91	405.27	0.156249
Summary	0037985656	276,700.17	288.23	0.104167
Summary	0037985917	337,035.91	210.65	0.062501
Summary	0037987955	493,229.72	411.02	0.083332
Summary	0037988315	351,169.38	109.74	0.031250
Summary	0037989012	278,841.30	174.28	0.062502
Summary	0037989593	336,311.59	455.42	0.135416
Summary	0037990479	133,822.73	125.46	0.093751
Summary	0037991131	74,762.32	53.89	0.072082
Summary	0037991482	372,735.49	14.10	0.003783
Summary	0037991712	191,674.38	239.59	0.124998
Summary	0037991764	391,241.55	354.90	0.090711
Summary	0037992592	132,307.57	122.94	0.092920
Summary	0037992663	424,574.25	486.49	0.114583
Summary	0037992750	110,438.17	83.95	0.076015
Summary	0037994165	580,691.60	483.91	0.083333
Summary	0037994776	236,077.24	219.36	0.092919
Summary	0037995663	282,015.53	323.14	0.114582
Summary	0037995791	82,003.82	68.34	0.083338
Summary	0037995851	113,994.66	154.37	0.135419
Summary	0037996072	163,002.92	41.43	0.025417
Summary	0037996145	263,734.01	245.05	0.092916
Summary	0037997456	653,771.16	681.01	0.104166
Summary	0037998555	473,263.34	394.39	0.083334
Summary	0037999224	211,658.59	242.53	0.114585
Summary	0037999339	406,442.86	592.73	0.145834
Summary	0037999501	356,416.68	482.65	0.135417
Summary	0037999724	254,999.52	185.94	0.072918
Summary	0038001096	128,144.18	133.48	0.104164

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038001111	338,152.39	12.20	0.003608
Summary	0038002395	258,772.00	242.60	0.093750
Summary	0038003503	257,288.82	187.61	0.072918
Summary	0038003541	397,529.16	414.09	0.104166
Summary	0038003890	174,789.58	291.32	0.166669
Summary	0038003894	221,191.04	322.57	0.145833
Summary	0038004305	141,487.93	162.12	0.114582
Summary	0038006391	303,004.80	94.69	0.031250
Summary	0038006561	124,341.96	64.76	0.052082
Summary	0038007050	87,545.31	109.43	0.124998
Summary	0038007659	419,070.35	392.88	0.093750
Summary	0038008390	1,196,747.26	1,371.27	0.114583
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	125,588.28	196.23	0.156249
Summary	0038008503	298,756.98	373.45	0.125001
Summary	0038011142	352,620.08	293.85	0.083333
Summary	0038011269	124,065.61	142.16	0.114585
Summary	0038011489	147,798.14	215.54	0.145834
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	326,456.73	374.06	0.114582
Summary	0038012001	608,991.68	824.68	0.135417
Summary	0038012287	80,511.80	92.25	0.114579
Summary	0038012288	115,057.31	23.97	0.020833
Summary	0038013195	175,512.88	255.96	0.145835
Summary	0038013556	342,896.27	214.31	0.062500
Summary	0038013828	604,835.57	504.03	0.083333
Summary	0038014437	333,389.13	451.46	0.135415
Summary	0038015845	351,610.74	682.34	0.194061
Summary	0038015927	175,634.18	73.18	0.041666
Summary	0038016659	308,850.21	29.60	0.009584
Summary	0038018327	111,273.81	127.50	0.114582
Summary	0038018498	215,294.04	155.19	0.072083
Summary	0038019091	105,908.87	154.45	0.145833
Summary	0038019732	496,244.38	620.31	0.125001

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038019761	202,958.68	232.56	0.114585
Summary	0038021361	205,660.01	107.11	0.052081
Summary	0038021392	210,706.82	175.59	0.083334
Summary	0038021618	159,585.82	182.86	0.114584
Summary	0038021905	198,483.62	184.42	0.092914
Summary	0038022113	257,059.47	160.66	0.062499
Summary	0038022294	351,284.57	329.64	0.093838
Summary	0038022359	266,332.71	332.92	0.125002
Summary	0038022535	320,587.41	467.52	0.145832
Summary	0038022987	195,642.67	163.04	0.083336
Summary	0038024644	161,899.13	116.70	0.072082
Summary	0038024715	295,890.18	308.22	0.104167
Summary	0038025122	363,762.93	37.89	0.010416
Summary	0038025316	358,782.18	298.99	0.083335
Summary	0038025508	258,578.45	377.09	0.145832
Summary	0038026775	299,321.05	187.08	0.062501
Summary	0038028847	704,561.60	880.70	0.125000
Summary	0038028911	328,372.84	342.06	0.104168
Summary	0038029096	157,830.83	246.61	0.156250
Summary	0038029488	91,152.56	66.47	0.072922
Summary	0038030860	211,154.51	175.96	0.083332
Summary	0038031062	319,370.64	133.07	0.041666
Summary	0038031835	162,629.51	271.05	0.166667
Summary	0038031840	382,821.78	478.53	0.125001
Summary	0038031918	282,641.01	382.74	0.135416
Summary	0038032384	112,903.75	35.28	0.031248
Summary	0038032497	294,093.80	245.08	0.083334
Summary	0038032614	159,656.93	133.05	0.083335
Summary	0038034066	420,928.69	821.00	0.195045
Summary	0038034222	325,442.74	203.40	0.062499
Summary	0038034654	202,345.82	189.70	0.093750
Summary	0038035260	186,283.60	271.66	0.145831
Summary	0038035918	388,820.09	405.02	0.104166
Summary	0038037051	377,271.63	353.69	0.093749

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038037345	437,172.33	409.85	0.093750
Summary	0038039792	325,041.90	169.29	0.052083
Summary	0038043127	133,781.41	99.41	0.074308
Summary	0038043596	421,476.85	394.78	0.093666
Summary	0038044317	182,371.56	19.00	0.010418
Summary	0038044822	59,944.55	36.37	0.060673
Summary	0038046388	551,907.36	632.39	0.114583
Summary	0038046883	139,154.56	231.92	0.166664
Summary	0038047173	306,358.44	127.65	0.041667
Summary	0038048113	365,572.85	380.81	0.104168
Summary	0038048610	92,218.89	96.06	0.104165
Summary	0038049391	282,109.39	235.09	0.083333
Summary	0038049580	321,584.95	234.49	0.072917
Summary	0038052449	152,887.92	191.11	0.125000
Summary	0038052814	1,078,638.77	1,956.14	0.181353
Summary	0038052902	402,507.43	377.35	0.093750
Summary	0038053555	90,123.54	34.82	0.038636
Summary	0038055270	518,944.40	540.57	0.104167
Summary	0038055358	118,416.20	134.70	0.113751
Summary	0038056750	293,057.62	152.63	0.052082
Summary	0038057036	222,104.30	208.22	0.093749
Summary	0038059651	280,286.84	107.33	0.038293
Summary	0038060684	311,784.69	227.34	0.072916
Summary	0038061275	48,830.29	66.12	0.135408
Summary	0038061628	420,424.48	394.15	0.093750
Summary	0038062823	305,126.21	222.49	0.072917
Summary	0038062899	138,610.84	86.63	0.062499
Summary	0038062918	386,143.96	321.79	0.083334
Summary	0038063121	366,680.37	156.96	0.042806
Summary	0038063951	297,812.39	214.67	0.072082
Summary	0038063988	168,440.97	280.73	0.166664
Summary	0038064208	322,354.04	235.05	0.072917
Summary	0038064848	420,695.79	350.58	0.083333
Summary	0038064853	409,108.37	122.50	0.029943

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038065075	404,661.05	632.28	0.156249
Summary	0038065246	144,695.76	211.01	0.145830
Summary	0038065526	173,267.64	126.34	0.072916
Summary	0038067996	153,987.27	80.20	0.052082
Summary	0038068248	57,416.79	53.83	0.093753
Summary	0038068842	257,756.20	375.89	0.145832
Summary	0038069719	337,177.67	316.10	0.093749
Summary	0038070082	181,335.13	94.34	0.052025
Summary	0038070250	219,714.34	205.98	0.093749
Summary	0038070374	323,838.48	303.60	0.093750
Summary	0038070435	301,871.34	377.34	0.125000
Summary	0038071595	306,003.08	355.34	0.116123
Summary	0038072253	487,176.99	304.49	0.062501
Summary	0038074587	413,533.45	344.61	0.083333
Summary	0038075022	141,143.52	132.32	0.093749
Summary	0038075628	181,016.94	207.42	0.114586
Summary	0038076557	87,730.97	100.53	0.114589
Summary	0038076966	346,263.32	252.48	0.072916
Summary	0038077065	253,730.08	185.01	0.072916
Summary	0038077162	340,445.43	425.56	0.125001
Summary	0038077227	258,099.76	349.51	0.135417
Summary	0038081872	435,527.02	272.20	0.062499
Summary	0038082233	331,423.73	177.68	0.053611
Summary	0038082800	77,662.86	136.88	0.176249
Summary	0038083109	63,308.91	21.98	0.034719
Summary	0038083637	321,981.68	301.86	0.093751
Summary	0038084293	124,492.61	90.78	0.072920
Summary	0038084323	234,280.20	366.06	0.156249
Summary	0038084713	338,391.47	563.99	0.166668
Summary	0038085226	235,143.08	122.47	0.052083
Summary	0038085336	317,468.81	228.84	0.072083
Summary	0038086049	362,876.32	75.60	0.020834
Summary	0038086689	418,496.18	176.51	0.042177
Summary	0038087470	565,981.36	589.56	0.104166

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

Distribution Date: 25-Nov-2022
08-Nov-2022 9:47:20 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038087593	324,575.47	405.72	0.125000
Summary	0038087691	290,279.46	151.19	0.052084
Summary	0038087693	233,443.73	287.23	0.123040

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	102,731.53	35,544.02	34.599

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037953773	102,731.53	35,544.02	34.599

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	406,166.56	(101.20)	45,604.63	11.228

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	(101.20)	45,604.63	11.228

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
105	16,852,366.79	2,481,457.62	14.725

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
0037920453	94,206.45	99,138.40	105.235
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,606.48	18.289
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

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037935431	49,759.43	7,300.38	14.671
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)
0037953773	102,731.53	35,544.02	34.599
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	87,309.75	112.365
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

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	6,158.50	6.210
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	45,604.63	11.228
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)

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
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

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-Nov-2022
 08-Nov-2022 9:47:20 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	2	508,898.09	35,442.82	0.000 %	0	0.00	0.00	0.000 %	2	508,898.09	35,442.82	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	0037953773	108,000.00	4.125 %	IL	80.00	360	102,731.53	10/31/2022	35,544.02	35,544.02
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	45,604.63

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01

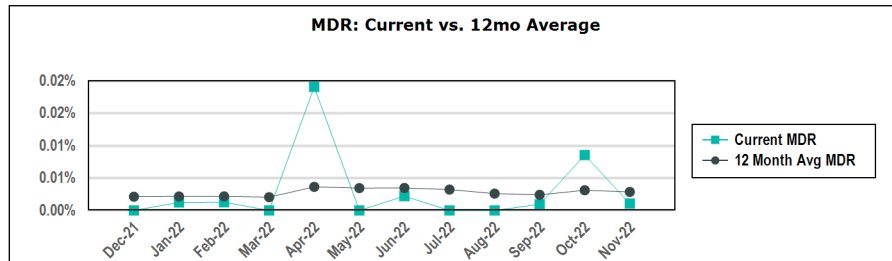
Distribution Date: 25-Nov-2022
08-Nov-2022 9:47:21 AM

Realized Loss Report - Collateral

Summary

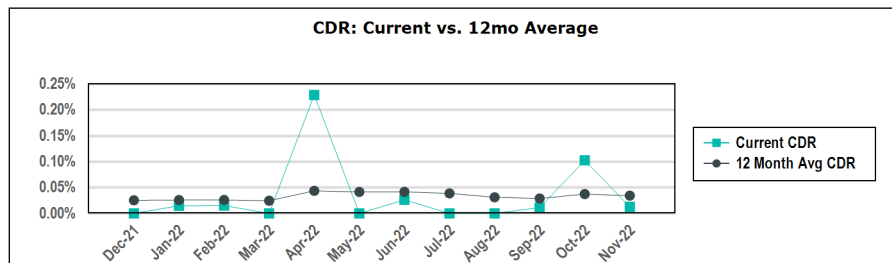
MDR

Current Month 0.001 %
3 Month Average 0.004 %
12 Month Average 0.003 %



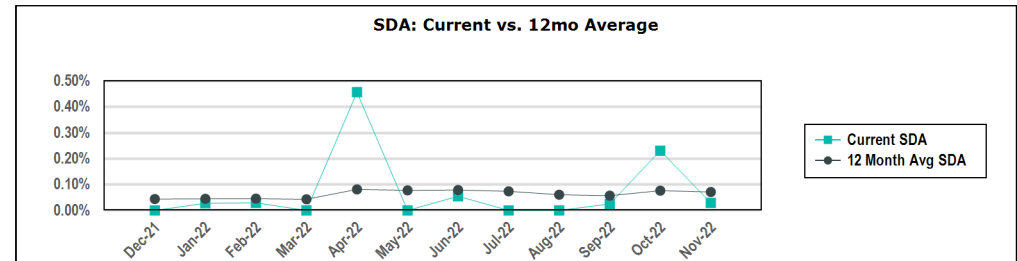
CDR

Current Month 0.013 %
3 Month Average 0.042 %
12 Month Average 0.034 %



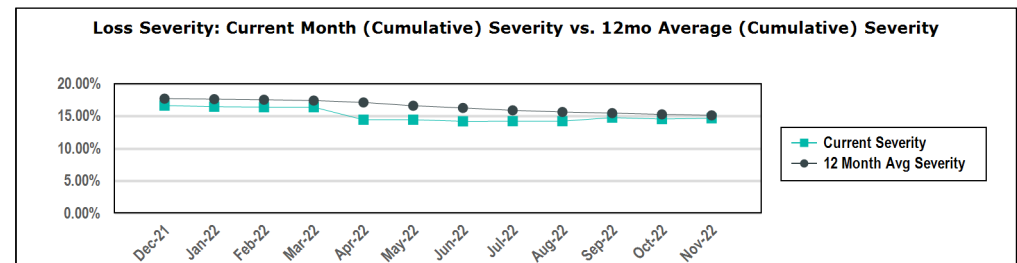
SDA

Current Month 0.029 %
3 Month Average 0.095 %
12 Month Average 0.071 %



Loss Severity

Current Month (Cumulative) 14.725 %
3 Month Average (Cumulative) 14.717 %
12 Month Average (Cumulative) 15.170 %



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.

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-Nov-2022
 08-Nov-2022 9:47:21 AM

Prepayment Rates

Summary

SMM

Current Month	0.745 %
3 Month Average	0.905 %
12 Month Average	1.797 %

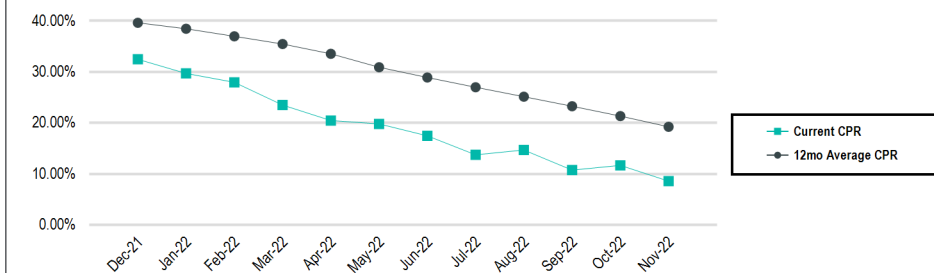
CPR

Current Month	8.579 %
3 Month Average	10.326 %
12 Month Average	19.226 %

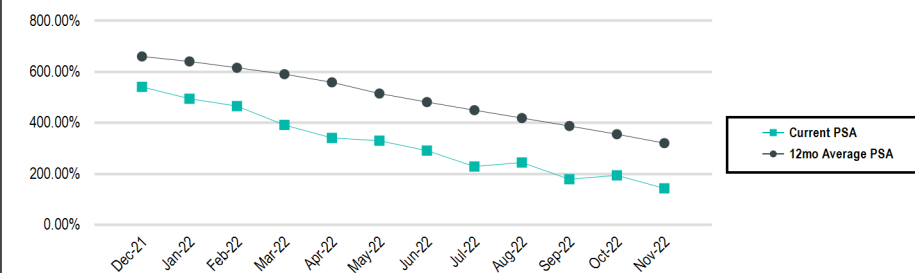
PSA

Current Month	142.980 %
3 Month Average	172.094 %
12 Month Average	320.434 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Nov-2022
 08-Nov-2022 9:47:21 AM

Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0037911084	72,204.52	0.00	0.000 %	72,204.52
Total	72,204.52	0.00		

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

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

Distribution Date: 25-Nov-2022
08-Nov-2022 9:47:21 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 25-Nov-2022
 08-Nov-2022 9:47:22 AM

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.

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>