

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-Jan-2023
 10-Jan-2023 12:09:14 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/30/2022	0.00000 %	8,764,043,510.08	0.00	68,599,719.41	0.00	8,695,443,790.68	68,599,719.41	0.00
1M-1	30711XEK6	01/24/2023	5.68871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	01/24/2023	7.93871 %	69,931,086.16	447,214.33	1,274,414.15	0.00	68,656,672.02	1,721,628.48	0.00
1M-2H		12/30/2022	0.00000 %	256,122,083.20	0.00	4,667,532.35	0.00	251,454,550.85	4,667,532.35	0.00
1M-2A	30711XEL4	01/24/2023	7.93871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	01/24/2023	7.93871 %	18,312,992.49	117,112.90	1,274,414.15	0.00	17,038,578.35	1,391,527.05	0.00
1M-BH		12/30/2022	0.00000 %	67,071,198.87	0.00	4,667,532.35	0.00	62,403,666.52	4,667,532.35	0.00
1M-2C	30711XEN0	01/24/2023	7.93871 %	51,618,093.67	330,101.42	0.00	0.00	51,618,093.67	330,101.42	0.00
1M-CH		12/30/2022	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	01/24/2023	10.13871 %	207,850,000.00	1,697,572.09	0.00	0.00	207,850,000.00	1,697,572.09	0.00
1B-1H		12/30/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		12/30/2022	0.00000 %	216,289,300.85	0.00	0.00	(59,651.80)	216,348,952.65	0.00	2,441,027.35
1A-I1	30711XEW0	01/24/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	01/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	01/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	01/24/2023	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	01/24/2023	2.30000 %	0.00	33,929.91	0.00	0.00	0.00	33,929.91	0.00
1B-I2	30711XFU3	01/24/2023	1.80000 %	0.00	26,553.84	0.00	0.00	0.00	26,553.84	0.00
1B-I3	30711XFB5	01/24/2023	1.30000 %	0.00	19,177.77	0.00	0.00	0.00	19,177.77	0.00
1B-I4	30711XFW9	01/24/2023	0.80000 %	0.00	11,801.71	0.00	0.00	0.00	11,801.71	0.00
1C-I1	30711XGJ7	01/24/2023	2.30000 %	0.00	95,636.86	0.00	0.00	0.00	95,636.86	0.00
1C-I2	30711XFX7	01/24/2023	1.80000 %	0.00	74,846.24	0.00	0.00	0.00	74,846.24	0.00
1C-I3	30711XFY5	01/24/2023	1.30000 %	0.00	54,055.61	0.00	0.00	0.00	54,055.61	0.00
1C-I4	30711XFZ2	01/24/2023	0.80000 %	0.00	33,264.99	0.00	0.00	0.00	33,264.99	0.00
1E-A1	30711XES9	01/24/2023	5.63871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	01/24/2023	6.13871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	01/24/2023	6.63871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	01/24/2023	7.13871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	01/24/2023	5.63871 %	18,312,992.49	83,183.00	1,274,414.15	0.00	17,038,578.35	1,357,597.15	0.00

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Series 2017-C01



Distribution Date: 25-Jan-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	01/24/2023	6.13871 %	18,312,992.49	90,559.07	1,274,414.15	0.00	17,038,578.35	1,364,973.22	0.00
1E-B3	30711XEZ3	01/24/2023	6.63871 %	18,312,992.49	97,935.13	1,274,414.15	0.00	17,038,578.35	1,372,349.28	0.00
1E-B4	30711XFA7	01/24/2023	7.13871 %	18,312,992.49	105,311.20	1,274,414.15	0.00	17,038,578.35	1,379,725.35	0.00
1E-C1	30711XFC3	01/24/2023	5.63871 %	51,618,093.67	234,464.57	0.00	0.00	51,618,093.67	234,464.57	0.00
1E-C2	30711XFD1	01/24/2023	6.13871 %	51,618,093.67	255,255.19	0.00	0.00	51,618,093.67	255,255.19	0.00
1E-C3	30711XFE9	01/24/2023	6.63871 %	51,618,093.67	276,045.81	0.00	0.00	51,618,093.67	276,045.81	0.00
1E-C4	30711XFF6	01/24/2023	7.13871 %	51,618,093.67	296,836.43	0.00	0.00	51,618,093.67	296,836.43	0.00
1E-D1	30711XFG4	01/24/2023	5.63871 %	18,312,992.49	83,183.00	1,274,414.15	0.00	17,038,578.35	1,357,597.15	0.00
1E-D2	30711XFH2	01/24/2023	6.13871 %	18,312,992.49	90,559.07	1,274,414.15	0.00	17,038,578.35	1,364,973.22	0.00
1E-D3	30711XFJ8	01/24/2023	6.63871 %	18,312,992.49	97,935.13	1,274,414.15	0.00	17,038,578.35	1,372,349.28	0.00
1E-D4	30711XFK5	01/24/2023	7.13871 %	18,312,992.49	105,311.20	1,274,414.15	0.00	17,038,578.35	1,379,725.35	0.00
1E-D5	30711XFL3	01/24/2023	7.93871 %	18,312,992.49	117,112.90	1,274,414.15	0.00	17,038,578.35	1,391,527.05	0.00
1E-F1	30711XFN9	01/24/2023	5.63871 %	69,931,086.16	317,647.56	1,274,414.15	0.00	68,656,672.02	1,592,061.71	0.00
1E-F2	30711XFP4	01/24/2023	6.13871 %	69,931,086.16	345,814.25	1,274,414.15	0.00	68,656,672.02	1,620,228.40	0.00
1E-F3	30711XFQ2	01/24/2023	6.63871 %	69,931,086.16	373,980.94	1,274,414.15	0.00	68,656,672.02	1,648,395.09	0.00
1E-F4	30711XFR0	01/24/2023	7.13871 %	69,931,086.16	402,147.63	1,274,414.15	0.00	68,656,672.02	1,676,561.78	0.00
1E-F5	30711XFS8	01/24/2023	7.93871 %	69,931,086.16	447,214.33	1,274,414.15	0.00	68,656,672.02	1,721,628.48	0.00
1X-1	30711XGA6	01/24/2023	2.30000 %	0.00	33,929.91	0.00	0.00	0.00	33,929.91	0.00
1X-2	30711XGB4	01/24/2023	1.80000 %	0.00	26,553.84	0.00	0.00	0.00	26,553.84	0.00
1X-3	30711XGC2	01/24/2023	1.30000 %	0.00	19,177.77	0.00	0.00	0.00	19,177.77	0.00
1X-4	30711XGD0	01/24/2023	0.80000 %	0.00	11,801.71	0.00	0.00	0.00	11,801.71	0.00
1Y-1	30711XGE8	01/24/2023	2.30000 %	0.00	129,566.76	0.00	0.00	0.00	129,566.76	0.00
1Y-2	30711XGF5	01/24/2023	1.80000 %	0.00	101,400.07	0.00	0.00	0.00	101,400.07	0.00
1Y-3	30711XGG3	01/24/2023	1.30000 %	0.00	73,233.39	0.00	0.00	0.00	73,233.39	0.00
1Y-4	30711XGH1	01/24/2023	0.80000 %	0.00	45,066.70	0.00	0.00	0.00	45,066.70	0.00
Totals				10,572,173,867.54	7,202,494.23	98,325,410.51	(59,651.80)	10,473,908,109.00	105,527,904.74	2,441,027.35

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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: 25-Jan-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	8,764,043,510.08	20,008,479.11	48,591,240.29	0.00	0.00	68,599,719.41	8,695,443,790.68	0.20645889	68,599,719.41
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	69,931,086.16	372,693.35	901,720.80	0.00	0.00	1,274,414.15	68,656,672.02	0.44336309	1,274,414.15
1M-2H	567,152,653.00	256,122,083.20	1,364,986.61	3,302,545.74	0.00	0.00	4,667,532.35	251,454,550.85	0.44336309	4,667,532.35
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	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.33008926	1,274,414.15
1M-BH	189,050,884.33	67,071,198.87	1,364,986.61	3,302,545.74	0.00	0.00	4,667,532.35	62,403,666.52	0.33008926	4,667,532.35
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	216,289,300.85	0.00	0.00	0.00	(59,651.80)	(59,651.80)	216,348,952.65	0.98884306	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	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.33008926	1,274,414.15
1E-B2	51,618,093.67	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.33008926	1,274,414.15
1E-B3	51,618,093.67	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.33008926	1,274,414.15

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.33008926	1,274,414.15
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	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.16504463	1,274,414.15
1E-D2	103,236,187.33	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.16504463	1,274,414.15
1E-D3	103,236,187.33	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.16504463	1,274,414.15
1E-D4	103,236,187.33	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.16504463	1,274,414.15
1E-D5	103,236,187.33	18,312,992.49	372,693.35	901,720.80	0.00	0.00	1,274,414.15	17,038,578.35	0.16504463	1,274,414.15
1E-F1	103,236,187.33	69,931,086.16	372,693.35	901,720.80	0.00	0.00	1,274,414.15	68,656,672.02	0.66504463	1,274,414.15
1E-F2	103,236,187.33	69,931,086.16	372,693.35	901,720.80	0.00	0.00	1,274,414.15	68,656,672.02	0.66504463	1,274,414.15
1E-F3	103,236,187.33	69,931,086.16	372,693.35	901,720.80	0.00	0.00	1,274,414.15	68,656,672.02	0.66504463	1,274,414.15
1E-F4	103,236,187.33	69,931,086.16	372,693.35	901,720.80	0.00	0.00	1,274,414.15	68,656,672.02	0.66504463	1,274,414.15
1E-F5	103,236,187.33	69,931,086.16	372,693.35	901,720.80	0.00	0.00	1,274,414.15	68,656,672.02	0.66504463	1,274,414.15
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	10,572,173,867.54	28,701,545.93	69,623,864.57	0.00	(59,651.80)	98,265,758.71	10,473,908,109.00	0.22704322	98,325,410.51

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

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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	208.08767714	0.47506815	1.15371841	0.00000000	0.00000000	1.62878656	206.45889058	0.20645889	1.62878656
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	451.59285044	2.40673585	5.82302791	0.00000000	0.00000000	8.22976376	443.36308675	0.44336309	8.22976376
1M-2H	567,152,653.00	451.59285043	2.40673583	5.82302793	0.00000000	0.00000000	8.22976376	443.36308668	0.44336309	8.22976376
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	354.77855124	7.22020756	17.46908372	0.00000000	0.00000000	24.68929128	330.08926015	0.33008926	24.68929128
1M-BH	189,050,884.33	354.77855133	7.22020748	17.46908380	0.00000000	0.00000000	24.68929128	330.08926005	0.33008926	24.68929128
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	988.57041282	0.00000000	0.00000000	0.00000000	(0.27264411)	(0.27264411)	988.84305694	0.98884306	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	354.77855124	7.22020756	17.46908372	0.00000000	0.00000000	24.68929128	330.08926015	0.33008926	24.68929128
1E-B2	51,618,093.67	354.77855124	7.22020756	17.46908372	0.00000000	0.00000000	24.68929128	330.08926015	0.33008926	24.68929128
1E-B3	51,618,093.67	354.77855124	7.22020756	17.46908372	0.00000000	0.00000000	24.68929128	330.08926015	0.33008926	24.68929128

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	354.77855124	7.22020756	17.46908372	0.00000000	0.00000000	24.68929128	330.08926015	0.33008926	24.68929128
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	177.38927564	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	165.04463009	0.16504463	12.34464564
1E-D2	103,236,187.33	177.38927564	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	165.04463009	0.16504463	12.34464564
1E-D3	103,236,187.33	177.38927564	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	165.04463009	0.16504463	12.34464564
1E-D4	103,236,187.33	177.38927564	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	165.04463009	0.16504463	12.34464564
1E-D5	103,236,187.33	177.38927564	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	165.04463009	0.16504463	12.34464564
1E-F1	103,236,187.33	677.38927569	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	665.04463014	0.66504463	12.34464564
1E-F2	103,236,187.33	677.38927569	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	665.04463014	0.66504463	12.34464564
1E-F3	103,236,187.33	677.38927569	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	665.04463014	0.66504463	12.34464564
1E-F4	103,236,187.33	677.38927569	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	665.04463014	0.66504463	12.34464564
1E-F5	103,236,187.33	677.38927569	3.61010378	8.73454186	0.00000000	0.00000000	12.34464564	665.04463014	0.66504463	12.34464564
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,764,043,510.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,695,443,790.68
1M-1	N/A	N/A	5.68871 %	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	12/27/22 - 01/24/23	29	7.93871 %	69,931,086.16	447,214.33	0.00	0.00	0.00	0.00	447,214.33	0.00	68,656,672.02
1M-2H	N/A	N/A	0.00000 %	256,122,083.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	251,454,550.85
1M-2A	N/A	N/A	7.93871 %	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	12/27/22 - 01/24/23	29	7.93871 %	18,312,992.49	117,112.90	0.00	0.00	0.00	0.00	117,112.90	0.00	17,038,578.35
1M-BH	N/A	N/A	0.00000 %	67,071,198.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	62,403,666.52
1M-2C	12/27/22 - 01/24/23	29	7.93871 %	51,618,093.67	330,101.42	0.00	0.00	0.00	0.00	330,101.42	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	12/27/22 - 01/24/23	29	10.13871 %	207,850,000.00	1,697,572.09	0.00	0.00	0.00	0.00	1,697,572.09	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 %	216,289,300.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,348,952.65
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	12/27/22 - 01/24/23	29	2.30000 %	18,312,992.49	33,929.91	0.00	0.00	0.00	0.00	33,929.91	0.00	17,038,578.35
1B-I2	12/27/22 - 01/24/23	29	1.80000 %	18,312,992.49	26,553.84	0.00	0.00	0.00	0.00	26,553.84	0.00	17,038,578.35
1B-I3	12/27/22 - 01/24/23	29	1.30000 %	18,312,992.49	19,177.77	0.00	0.00	0.00	0.00	19,177.77	0.00	17,038,578.35
1B-I4	12/27/22 - 01/24/23	29	0.80000 %	18,312,992.49	11,801.71	0.00	0.00	0.00	0.00	11,801.71	0.00	17,038,578.35
1C-I1	12/27/22 - 01/24/23	29	2.30000 %	51,618,093.67	95,636.86	0.00	0.00	0.00	0.00	95,636.86	0.00	51,618,093.67
1C-I2	12/27/22 - 01/24/23	29	1.80000 %	51,618,093.67	74,846.24	0.00	0.00	0.00	0.00	74,846.24	0.00	51,618,093.67
1C-I3	12/27/22 - 01/24/23	29	1.30000 %	51,618,093.67	54,055.61	0.00	0.00	0.00	0.00	54,055.61	0.00	51,618,093.67
1C-I4	12/27/22 - 01/24/23	29	0.80000 %	51,618,093.67	33,264.99	0.00	0.00	0.00	0.00	33,264.99	0.00	51,618,093.67
1E-A1	N/A	N/A	5.63871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.13871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.63871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.13871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	12/27/22 - 01/24/23	29	5.63871 %	18,312,992.49	83,183.00	0.00	0.00	0.00	0.00	83,183.00	0.00	17,038,578.35
1E-B2	12/27/22 - 01/24/23	29	6.13871 %	18,312,992.49	90,559.07	0.00	0.00	0.00	0.00	90,559.07	0.00	17,038,578.35

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	12/27/22 - 01/24/23	29	6.63871 %	18,312,992.49	97,935.13	0.00	0.00	0.00	0.00	97,935.13	0.00	17,038,578.35
1E-B4	12/27/22 - 01/24/23	29	7.13871 %	18,312,992.49	105,311.20	0.00	0.00	0.00	0.00	105,311.20	0.00	17,038,578.35
1E-C1	12/27/22 - 01/24/23	29	5.63871 %	51,618,093.67	234,464.57	0.00	0.00	0.00	0.00	234,464.57	0.00	51,618,093.67
1E-C2	12/27/22 - 01/24/23	29	6.13871 %	51,618,093.67	255,255.19	0.00	0.00	0.00	0.00	255,255.19	0.00	51,618,093.67
1E-C3	12/27/22 - 01/24/23	29	6.63871 %	51,618,093.67	276,045.81	0.00	0.00	0.00	0.00	276,045.81	0.00	51,618,093.67
1E-C4	12/27/22 - 01/24/23	29	7.13871 %	51,618,093.67	296,836.43	0.00	0.00	0.00	0.00	296,836.43	0.00	51,618,093.67
1E-D1	12/27/22 - 01/24/23	29	5.63871 %	18,312,992.49	83,183.00	0.00	0.00	0.00	0.00	83,183.00	0.00	17,038,578.35
1E-D2	12/27/22 - 01/24/23	29	6.13871 %	18,312,992.49	90,559.07	0.00	0.00	0.00	0.00	90,559.07	0.00	17,038,578.35
1E-D3	12/27/22 - 01/24/23	29	6.63871 %	18,312,992.49	97,935.13	0.00	0.00	0.00	0.00	97,935.13	0.00	17,038,578.35
1E-D4	12/27/22 - 01/24/23	29	7.13871 %	18,312,992.49	105,311.20	0.00	0.00	0.00	0.00	105,311.20	0.00	17,038,578.35
1E-D5	12/27/22 - 01/24/23	29	7.93871 %	18,312,992.49	117,112.90	0.00	0.00	0.00	0.00	117,112.90	0.00	17,038,578.35
1E-F1	12/27/22 - 01/24/23	29	5.63871 %	69,931,086.16	317,647.56	0.00	0.00	0.00	0.00	317,647.56	0.00	68,656,672.02
1E-F2	12/27/22 - 01/24/23	29	6.13871 %	69,931,086.16	345,814.25	0.00	0.00	0.00	0.00	345,814.25	0.00	68,656,672.02
1E-F3	12/27/22 - 01/24/23	29	6.63871 %	69,931,086.16	373,980.94	0.00	0.00	0.00	0.00	373,980.94	0.00	68,656,672.02
1E-F4	12/27/22 - 01/24/23	29	7.13871 %	69,931,086.16	402,147.63	0.00	0.00	0.00	0.00	402,147.63	0.00	68,656,672.02
1E-F5	12/27/22 - 01/24/23	29	7.93871 %	69,931,086.16	447,214.33	0.00	0.00	0.00	0.00	447,214.33	0.00	68,656,672.02
1X-1	12/27/22 - 01/24/23	29	2.30000 %	18,312,992.49	33,929.91	0.00	0.00	0.00	0.00	33,929.91	0.00	17,038,578.34
1X-2	12/27/22 - 01/24/23	29	1.80000 %	18,312,992.49	26,553.84	0.00	0.00	0.00	0.00	26,553.84	0.00	17,038,578.34
1X-3	12/27/22 - 01/24/23	29	1.30000 %	18,312,992.49	19,177.77	0.00	0.00	0.00	0.00	19,177.77	0.00	17,038,578.34
1X-4	12/27/22 - 01/24/23	29	0.80000 %	18,312,992.49	11,801.71	0.00	0.00	0.00	0.00	11,801.71	0.00	17,038,578.34
1Y-1	12/27/22 - 01/24/23	29	2.30000 %	69,931,086.16	129,566.76	0.00	0.00	0.00	0.00	129,566.76	0.00	68,656,672.01
1Y-2	12/27/22 - 01/24/23	29	1.80000 %	69,931,086.16	101,400.07	0.00	0.00	0.00	0.00	101,400.07	0.00	68,656,672.01
1Y-3	12/27/22 - 01/24/23	29	1.30000 %	69,931,086.16	73,233.39	0.00	0.00	0.00	0.00	73,233.39	0.00	68,656,672.01
1Y-4	12/27/22 - 01/24/23	29	0.80000 %	69,931,086.16	45,066.70	0.00	0.00	0.00	0.00	45,066.70	0.00	68,656,672.01
Totals					7,202,494.23	0.00	0.00	0.00	0.00	7,202,494.23	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
10-Jan-2023 12:09:14 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	208.08767714	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	206.45889058
1M-1	457,271,000.00	5.68871 %	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	7.93871 %	451.59285044	2.88796879	0.00000000	0.00000000	0.00000000	0.00000000	2.88796879	0.00000000	443.36308675
1M-2H	567,152,653.00	0.00000 %	451.59285043	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	443.36308668
1M-2A	51,618,093.67	7.93871 %	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	7.93871 %	354.77855124	2.26883427	0.00000000	0.00000000	0.00000000	0.00000000	2.26883427	0.00000000	330.08926015
1M-BH	189,050,884.33	0.00000 %	354.77855133	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	330.08926005
1M-2C	51,618,093.67	7.93871 %	1000.00000000	6.39507189	0.00000000	0.00000000	0.00000000	0.00000000	6.39507189	0.00000000	1000.00000000
1M-CH	189,050,884.33	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	10.13871 %	1000.00000000	8.16729415	0.00000000	0.00000000	0.00000000	0.00000000	8.16729415	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 %	988.57041282	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.84305694
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 %	354.77855124	0.65732590	0.00000000	0.00000000	0.00000000	0.00000000	0.65732590	0.00000000	330.08926015
1B-I2	0.00	1.80000 %	354.77855124	0.51442892	0.00000000	0.00000000	0.00000000	0.00000000	0.51442892	0.00000000	330.08926015
1B-I3	0.00	1.30000 %	354.77855124	0.37153193	0.00000000	0.00000000	0.00000000	0.00000000	0.37153193	0.00000000	330.08926015
1B-I4	0.00	0.80000 %	354.77855124	0.22863514	0.00000000	0.00000000	0.00000000	0.00000000	0.22863514	0.00000000	330.08926015
1C-I1	0.00	2.30000 %	1000.00000000	1.85277784	0.00000000	0.00000000	0.00000000	0.00000000	1.85277784	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.45000008	0.00000000	0.00000000	0.00000000	0.00000000	1.45000008	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.04722213	0.00000000	0.00000000	0.00000000	0.00000000	1.04722213	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.64444437	0.00000000	0.00000000	0.00000000	0.00000000	0.64444437	0.00000000	1000.00000000
1E-A1	51,618,093.67	5.63871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	6.13871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	6.63871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Jan-2023
10-Jan-2023 12:09:14 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	51,618,093.67	7.13871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	5.63871 %	354.77855124	1.61150856	0.00000000	0.00000000	0.00000000	0.00000000	1.61150856	0.00000000	330.08926015
1E-B2	51,618,093.67	6.13871 %	354.77855124	1.75440555	0.00000000	0.00000000	0.00000000	0.00000000	1.75440555	0.00000000	330.08926015
1E-B3	51,618,093.67	6.63871 %	354.77855124	1.89730234	0.00000000	0.00000000	0.00000000	0.00000000	1.89730234	0.00000000	330.08926015
1E-B4	51,618,093.67	7.13871 %	354.77855124	2.04019933	0.00000000	0.00000000	0.00000000	0.00000000	2.04019933	0.00000000	330.08926015
1E-C1	51,618,093.67	5.63871 %	1000.00000000	4.54229425	0.00000000	0.00000000	0.00000000	0.00000000	4.54229425	0.00000000	1000.00000000
1E-C2	51,618,093.67	6.13871 %	1000.00000000	4.94507201	0.00000000	0.00000000	0.00000000	0.00000000	4.94507201	0.00000000	1000.00000000
1E-C3	51,618,093.67	6.63871 %	1000.00000000	5.34784976	0.00000000	0.00000000	0.00000000	0.00000000	5.34784976	0.00000000	1000.00000000
1E-C4	51,618,093.67	7.13871 %	1000.00000000	5.75062752	0.00000000	0.00000000	0.00000000	0.00000000	5.75062752	0.00000000	1000.00000000
1E-D1	103,236,187.33	5.63871 %	177.38927564	0.80575428	0.00000000	0.00000000	0.00000000	0.00000000	0.80575428	0.00000000	165.04463009
1E-D2	103,236,187.33	6.13871 %	177.38927564	0.87720277	0.00000000	0.00000000	0.00000000	0.00000000	0.87720277	0.00000000	165.04463009
1E-D3	103,236,187.33	6.63871 %	177.38927564	0.94865117	0.00000000	0.00000000	0.00000000	0.00000000	0.94865117	0.00000000	165.04463009
1E-D4	103,236,187.33	7.13871 %	177.38927564	1.02009966	0.00000000	0.00000000	0.00000000	0.00000000	1.02009966	0.00000000	165.04463009
1E-D5	103,236,187.33	7.93871 %	177.38927564	1.13441714	0.00000000	0.00000000	0.00000000	0.00000000	1.13441714	0.00000000	165.04463009
1E-F1	103,236,187.33	5.63871 %	677.38927569	3.07690131	0.00000000	0.00000000	0.00000000	0.00000000	3.07690131	0.00000000	665.04463014
1E-F2	103,236,187.33	6.13871 %	677.38927569	3.34973868	0.00000000	0.00000000	0.00000000	0.00000000	3.34973868	0.00000000	665.04463014
1E-F3	103,236,187.33	6.63871 %	677.38927569	3.62257605	0.00000000	0.00000000	0.00000000	0.00000000	3.62257605	0.00000000	665.04463014
1E-F4	103,236,187.33	7.13871 %	677.38927569	3.89541342	0.00000000	0.00000000	0.00000000	0.00000000	3.89541342	0.00000000	665.04463014
1E-F5	103,236,187.33	7.93871 %	677.38927569	4.33195318	0.00000000	0.00000000	0.00000000	0.00000000	4.33195318	0.00000000	665.04463014
1X-1	0.00	2.30000 %	177.38927564	0.32866295	0.00000000	0.00000000	0.00000000	0.00000000	0.32866295	0.00000000	165.04463000
1X-2	0.00	1.80000 %	177.38927564	0.25721446	0.00000000	0.00000000	0.00000000	0.00000000	0.25721446	0.00000000	165.04463000
1X-3	0.00	1.30000 %	177.38927564	0.18576597	0.00000000	0.00000000	0.00000000	0.00000000	0.18576597	0.00000000	165.04463000
1X-4	0.00	0.80000 %	177.38927564	0.11431757	0.00000000	0.00000000	0.00000000	0.00000000	0.11431757	0.00000000	165.04463000
1Y-1	0.00	2.30000 %	677.38927569	1.25505177	0.00000000	0.00000000	0.00000000	0.00000000	1.25505177	0.00000000	665.04463004
1Y-2	0.00	1.80000 %	677.38927569	0.98221440	0.00000000	0.00000000	0.00000000	0.00000000	0.98221440	0.00000000	665.04463004
1Y-3	0.00	1.30000 %	677.38927569	0.70937713	0.00000000	0.00000000	0.00000000	0.00000000	0.70937713	0.00000000	665.04463004
1Y-4	0.00	0.80000 %	677.38927569	0.43653976	0.00000000	0.00000000	0.00000000	0.00000000	0.43653976	0.00000000	665.04463004

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,378,715.43
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	59,651.80
Total Deposits	3,438,367.23
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,419,200.57
Total Withdrawals (Pool Distribution Amount)	3,438,367.23
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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
10-Jan-2023 12:09:14 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	74,482,014.10
Total Principal Reduction Cumulative	34,307,302,086.44
Scheduled Principal Current	21,746,159.07
Scheduled Principal Cumulative	3,432,047,009.20
Unscheduled Principal Current	52,795,506.83
Unscheduled Principal Cumulative	30,872,814,091.89
Senior Reduction Amount	68,599,719.41
Subordinate Reduction Amount	5,941,946.49
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	59,651.80
Modification Loss Amount	103,610.57
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	53129
Period Reference Pool Removal Loan Count	307
Period Ending Loan Count	52822
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,450,693,946.25
Period PIF Loan Count Current	306
PIF Loan Count Cumulative	127100
Period PIF Loan UPB Current	46,388,295.49
PIF Loan UPB Cumulative	29,736,117,001.78
Period Partial Prepayment Amount	6,411,549.99
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	156
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,829,618.88
Credit Event Amount Current	121,650.29
Credit Event Amount Cumulative	17,214,689.62
Total Active Modified Loan Count	931
Total Active Modified Loan UPB	224,325,404.47
Libor Rate	4.388710%

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10-Jan-2023 12:09:14 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.009256%
Subordinate Percentage	7.990744%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.990000 %	7.990000 %
1M-1	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-1H	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-2	0.00	0.00	1.000000 %	4.570000 %	4.600000 %
1M-2H	0.00	0.00	1.000000 %	4.570000 %	4.600000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	7.090000 %	7.150000 %
1M-2C	0.00	0.00	1.000000 %	4.570000 %	4.600000 %
1B-1	0.00	0.00	0.500000 %	2.270000 %	2.290000 %
1B-1H	0.00	0.00	0.500000 %	2.270000 %	2.290000 %
1B-2H	0.00	59,651.80	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

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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Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	522	100,276,048.85	0.988225 %	1.061044 %
60 Days	134	25,554,522.62	0.253682 %	0.270398 %
90 Days	73	13,846,259.03	0.138200 %	0.146511 %
120 Days	42	8,227,862.41	0.079512 %	0.087061 %
150 Days	36	7,210,568.85	0.068153 %	0.076297 %
180+ Days	285	61,053,467.99	0.539548 %	0.646021 %
Totals	1092	216,168,729.75	2.067320 %	2.287332 %

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	380	106,913,908.44	103,610.57	0.096910

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	324,171.87	95.12	0.029342
Summary	0037906667	153,151.63	207.39	0.135415
Summary	0037906755	266,983.47	303.69	0.113749
Summary	0037906920	160,759.68	150.71	0.093749
Summary	0037907226	144,041.25	225.06	0.156247
Summary	0037907273	253,886.36	26.45	0.010418
Summary	0037907638	302,356.25	31.50	0.010418
Summary	0037907913	319,430.63	266.19	0.083333
Summary	0037908497	269,456.26	224.55	0.083334
Summary	0037910358	321,763.51	368.69	0.114584
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	412,744.52	644.91	0.156249
Summary	0037910785	209,633.69	283.88	0.135417
Summary	0037910899	88,611.41	92.30	0.104163
Summary	0037911544	72,901.40	60.75	0.083332
Summary	0037911950	161,182.60	134.32	0.083334
Summary	0037912743	255,764.35	293.06	0.114582
Summary	0037912808	152,185.45	174.38	0.114584
Summary	0037912864	135,465.24	127.00	0.093751
Summary	0037913549	249,477.62	311.85	0.125001
Summary	0037914152	402,721.77	503.40	0.124999
Summary	0037914854	216,855.12	293.66	0.135418
Summary	0037915031	352,940.87	294.12	0.083334
Summary	0037916242	362,708.51	340.04	0.093750
Summary	0037916736	389,735.72	40.60	0.010417

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916774	588,075.94	796.35	0.135416
Summary	0037917245	251,466.30	419.11	0.166666
Summary	0037918000	96,749.95	70.55	0.072920
Summary	0037918420	358,218.45	410.46	0.114584
Summary	0037918526	113,923.81	178.01	0.156254
Summary	0037918962	117,486.33	195.81	0.166666
Summary	0037919007	223,913.84	334.38	0.149334
Summary	0037919126	396,181.02	206.34	0.052082
Summary	0037919235	337,644.41	386.88	0.114582
Summary	0037919910	224,981.13	187.48	0.083331
Summary	0037920217	217,326.01	249.02	0.114584
Summary	0037920228	379,177.54	513.47	0.135417
Summary	0037920310	618,362.03	966.19	0.156250
Summary	0037920328	89,022.49	110.54	0.124171
Summary	0037920372	94,018.38	97.94	0.104171
Summary	0037921630	200,755.12	313.68	0.156250
Summary	0037921946	217,024.40	90.43	0.041668
Summary	0037922111	327,072.34	476.98	0.145833
Summary	0037922321	237,223.30	197.69	0.083335
Summary	0037922778	472,758.67	541.70	0.114583
Summary	0037923627	440,902.67	409.67	0.092916
Summary	0037923690	273,958.32	285.37	0.104165
Summary	0037924175	347,856.58	543.53	0.156251
Summary	0037924237	128,123.03	160.15	0.124997
Summary	0037924491	39,173.57	73.45	0.187499
Summary	0037925406	347,693.17	323.06	0.092915
Summary	0037927043	489,562.78	815.94	0.166667
Summary	0037928080	381,541.25	238.46	0.062499
Summary	0037928632	212,572.70	230.29	0.108335
Summary	0037928829	356,134.08	445.17	0.125001
Summary	0037928948	409,006.10	59.65	0.014584
Summary	0037928963	200,311.05	229.52	0.114582
Summary	0037929618	217,834.04	84.41	0.038750
Summary	0037929685	351,382.96	219.61	0.062499

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037929845	473,855.56	345.52	0.072917
Summary	0037929890	238,156.22	211.72	0.088900
Summary	0037929894	279,864.23	174.92	0.062502
Summary	0037930108	218,437.52	182.03	0.083333
Summary	0037930698	206,031.20	236.08	0.114585
Summary	0037931237	88,342.64	137.30	0.155418
Summary	0037931245	127,064.98	158.83	0.124999
Summary	0037931314	283,615.38	324.98	0.114585
Summary	0037931403	351,629.88	37.71	0.010724
Summary	0037931764	400,166.23	163.40	0.040833
Summary	0037932340	339,085.50	388.54	0.114585
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037933234	305,762.95	445.90	0.145832
Summary	0037933278	615,871.63	833.99	0.135416
Summary	0037933299	193,774.95	363.33	0.187501
Summary	0037933427	380,319.73	515.02	0.135418
Summary	0037933708	195,222.01	162.69	0.083336
Summary	0037934240	277,483.88	232.86	0.083918
Summary	0037935410	168,605.60	298.57	0.177082
Summary	0037935747	244,405.68	203.67	0.083333
Summary	0037936143	347,715.70	217.32	0.062499
Summary	0037936485	256,655.64	213.88	0.083333
Summary	0037936534	248,326.40	155.20	0.062498
Summary	0037937662	178,525.90	321.88	0.180299
Summary	0037938096	144,358.51	240.60	0.166668
Summary	0037938169	85,978.85	125.39	0.145838
Summary	0037939022	319,692.32	199.81	0.062501
Summary	0037939239	167,589.97	209.49	0.125002
Summary	0037939504	411,208.06	342.67	0.083333
Summary	0037939825	222,303.81	231.57	0.104168
Summary	0037939872	347,940.74	398.68	0.114583
Summary	0037939910	192,845.05	180.79	0.093749
Summary	0037940164	202,175.69	231.66	0.114584
Summary	0037940409	260,605.63	162.88	0.062501

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Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:14 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037941023	145,909.04	182.39	0.125003
Summary	0037941111	375,903.99	469.88	0.125000
Summary	0037941564	104,655.44	174.43	0.166671
Summary	0037941808	251,733.03	314.67	0.125001
Summary	0037941995	288,552.45	240.46	0.083333
Summary	0037942230	485,728.41	556.56	0.114583
Summary	0037942354	167,388.18	104.62	0.062501
Summary	0037942765	609,542.95	439.38	0.072084
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	78,908.73	115.08	0.145839
Summary	0037942984	52,106.46	65.13	0.124994
Summary	0037943035	155,423.71	226.66	0.145834
Summary	0037943056	382,808.38	398.76	0.104167
Summary	0037943120	394,852.08	534.70	0.135418
Summary	0037943660	80,424.58	36.78	0.045732
Summary	0037944097	222,241.73	347.25	0.156249
Summary	0037944396	419,125.73	305.61	0.072916
Summary	0037944613	559,193.72	407.75	0.072917
Summary	0037945192	133,603.40	30.86	0.023098
Summary	0037945934	196,068.72	3.78	0.001928
Summary	0037947230	272,502.56	170.31	0.062498
Summary	0037947271	630,803.09	657.09	0.104167
Summary	0037947337	238,604.03	74.56	0.031248
Summary	0037948144	529,053.63	656.91	0.124167
Summary	0037948457	413,669.70	344.72	0.083332
Summary	0037949123	202,184.79	147.43	0.072918
Summary	0037949245	428,654.24	198.64	0.046340
Summary	0037949905	543,940.49	396.62	0.072916
Summary	0037950343	405,614.71	549.27	0.135417
Summary	0037950387	146,399.75	2.59	0.001769
Summary	0037951417	86,084.69	3.39	0.003938
Summary	0037951452	197,438.80	311.65	0.157846
Summary	0037951661	244,082.48	211.74	0.086749
Summary	0037952031	573,160.48	597.04	0.104166

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Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037953193	97,636.74	6.66	0.006821
Summary	0037953222	355,234.56	333.03	0.093749
Summary	0037954837	575,637.55	419.74	0.072917
Summary	0037955036	79,069.44	82.36	0.104162
Summary	0037955188	120,805.15	188.76	0.156252
Summary	0037955574	632,637.11	461.30	0.072917
Summary	0037955856	411,668.65	382.51	0.092917
Summary	0037955992	379,643.68	371.73	0.097915
Summary	0037956042	110,233.15	160.76	0.145836
Summary	0037956344	214,349.11	312.59	0.145832
Summary	0037956651	396,014.03	412.51	0.104166
Summary	0037956697	403,180.45	251.99	0.062501
Summary	0037956792	346,127.59	288.44	0.083333
Summary	0037956995	97,228.26	172.18	0.177088
Summary	0037957674	201,427.72	188.84	0.093751
Summary	0037958257	340,074.69	425.09	0.124999
Summary	0037958446	407,402.30	509.25	0.124999
Summary	0037958789	177,184.28	43.28	0.024427
Summary	0037958853	298,625.59	217.75	0.072917
Summary	0037958941	403,436.39	378.22	0.093750
Summary	0037959210	417,910.63	304.73	0.072918
Summary	0037959486	130,414.71	230.94	0.177081
Summary	0037959703	465,392.64	670.99	0.144177
Summary	0037959834	504,006.51	787.51	0.156250
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037960833	147,948.07	107.88	0.072917
Summary	0037961113	240,519.91	275.60	0.114585
Summary	0037962551	400,675.80	250.42	0.062499
Summary	0037963051	343,979.66	286.65	0.083333
Summary	0037963863	403,299.65	168.04	0.041666
Summary	0037963954	254,661.02	106.11	0.041667
Summary	0037964051	402,903.76	335.75	0.083333
Summary	0037964118	196,144.42	122.59	0.062500
Summary	0037964539	179,867.82	149.89	0.083333

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Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037964730	145,914.84	182.39	0.124998
Summary	0037966128	399,925.63	481.24	0.120332
Summary	0037966854	246,087.46	256.34	0.104166
Summary	0037966959	191,414.16	16.79	0.008772
Summary	0037967749	530,677.63	331.67	0.062499
Summary	0037967788	95,726.23	8.92	0.009318
Summary	0037968251	158,092.46	214.08	0.135414
Summary	0037968520	230,742.59	216.32	0.093749
Summary	0037969438	284,769.46	326.30	0.114584
Summary	0037969557	142,007.60	192.30	0.135415
Summary	0037970194	607,783.52	569.80	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	132,824.11	110.69	0.083336
Summary	0037971104	210,830.24	241.58	0.114585
Summary	0037971636	341,798.95	356.04	0.104166
Summary	0037971676	206,965.27	206.97	0.100002
Summary	0037971677	156,826.51	163.36	0.104166
Summary	0037971975	138,338.37	172.92	0.124998
Summary	0037972397	243,977.98	127.07	0.052083
Summary	0037972886	203,213.09	232.85	0.114584
Summary	0037972921	390,077.37	487.60	0.125001
Summary	0037973601	162,431.39	152.28	0.093750
Summary	0037973741	385,840.42	241.15	0.062500
Summary	0037974449	153,367.61	95.85	0.062497
Summary	0037974450	340,529.53	212.83	0.062500
Summary	0037975871	192,549.81	112.64	0.058499
Summary	0037975935	234,976.83	244.77	0.104168
Summary	0037976401	87,775.27	118.86	0.135414
Summary	0037977307	218,726.99	147.08	0.067244
Summary	0037978472	189,476.95	177.63	0.093748
Summary	0037978532	201,078.27	188.51	0.093750
Summary	0037978651	387,234.55	121.01	0.031250
Summary	0037979877	372,841.84	504.89	0.135417
Summary	0037981346	92,139.38	76.78	0.083330

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Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037981367	161,102.03	33.56	0.020832
Summary	0037981586	322,836.38	168.14	0.052082
Summary	0037982100	558,181.08	639.58	0.114583
Summary	0037982810	231,306.21	216.85	0.093750
Summary	0037982823	239,589.26	199.66	0.083334
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037984013	131,642.59	191.98	0.145834
Summary	0037984054	122,909.89	128.03	0.104166
Summary	0037984873	223,470.47	302.62	0.135418
Summary	0037984901	649,662.97	1,150.44	0.177083
Summary	0037984906	245,219.78	332.07	0.135417
Summary	0037985043	258,821.69	404.41	0.156250
Summary	0037985656	276,068.49	287.57	0.104166
Summary	0037985917	336,269.19	210.17	0.062501
Summary	0037987955	492,107.43	410.09	0.083333
Summary	0037988315	350,411.60	109.50	0.031249
Summary	0037989012	278,202.49	173.88	0.062501
Summary	0037989593	335,526.65	454.36	0.135417
Summary	0037990479	133,516.14	125.17	0.093749
Summary	0037991131	74,603.08	53.78	0.072088
Summary	0037991482	371,935.28	14.10	0.003791
Summary	0037991712	191,229.83	239.04	0.125001
Summary	0037991764	390,648.13	354.90	0.090849
Summary	0037992592	132,004.46	122.65	0.092914
Summary	0037992663	423,604.99	485.38	0.114583
Summary	0037992750	110,139.10	83.95	0.076222
Summary	0037994165	579,361.25	482.80	0.083333
Summary	0037994776	235,536.39	218.85	0.092916
Summary	0037995663	282,015.53	323.14	0.114582
Summary	0037995791	81,909.67	68.26	0.083336
Summary	0037995851	113,736.41	154.02	0.135418
Summary	0037996072	162,706.83	41.35	0.025414
Summary	0037996145	263,127.57	244.49	0.092917
Summary	0037997456	652,373.62	679.56	0.104167

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Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037998555	471,630.46	393.03	0.083334
Summary	0037999224	211,658.59	242.53	0.114585
Summary	0037999339	405,570.81	591.46	0.145834
Summary	0037999501	356,814.10	483.19	0.135418
Summary	0037999724	254,551.83	185.61	0.072916
Summary	0038001096	127,846.71	133.17	0.104164
Summary	0038001111	336,764.11	12.20	0.003623
Summary	0038002395	257,938.13	241.82	0.093751
Summary	0038002946	292,653.22	426.79	0.145835
Summary	0038003503	256,736.81	187.20	0.072915
Summary	0038003541	397,067.56	413.61	0.104166
Summary	0038003890	174,389.14	290.65	0.166667
Summary	0038003894	220,683.27	321.83	0.145833
Summary	0038004305	141,145.28	161.73	0.114584
Summary	0038006391	302,470.64	94.52	0.031249
Summary	0038006561	124,069.00	64.62	0.052084
Summary	0038007050	87,357.49	109.20	0.125004
Summary	0038007659	418,181.07	392.04	0.093749
Summary	0038008390	1,194,207.72	1,368.36	0.114583
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	125,445.52	196.01	0.156251
Summary	0038008503	298,104.09	372.63	0.125000
Summary	0038011142	351,812.23	293.18	0.083334
Summary	0038011269	123,797.42	141.85	0.114582
Summary	0038011489	147,458.07	215.04	0.145831
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	325,710.99	373.21	0.114583
Summary	0038012001	608,976.68	824.66	0.135417
Summary	0038012287	80,338.65	92.05	0.114577
Summary	0038012288	114,955.64	23.95	0.020834
Summary	0038013195	175,512.88	255.96	0.145835
Summary	0038013556	342,168.62	213.86	0.062501
Summary	0038013828	603,459.66	502.88	0.083333
Summary	0038014437	332,630.71	450.44	0.135417

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Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038015845	350,959.90	681.33	0.194133
Summary	0038015927	175,231.80	73.01	0.041665
Summary	0038016659	308,293.87	29.54	0.009582
Summary	0038018327	110,394.98	126.49	0.114579
Summary	0038019091	105,572.80	153.96	0.145833
Summary	0038019732	495,076.76	618.85	0.125001
Summary	0038019761	201,586.79	230.98	0.114581
Summary	0038021361	204,938.53	106.74	0.052084
Summary	0038021392	210,124.26	175.10	0.083332
Summary	0038021618	159,218.10	182.44	0.114585
Summary	0038021905	198,021.89	184.00	0.092919
Summary	0038022113	256,511.97	160.32	0.062500
Summary	0038022294	350,607.13	329.07	0.093857
Summary	0038022359	265,724.70	332.16	0.125002
Summary	0038022535	319,899.58	466.52	0.145833
Summary	0038022987	195,433.82	162.86	0.083333
Summary	0038024644	161,727.57	116.58	0.072084
Summary	0038024715	294,906.81	307.19	0.104165
Summary	0038025122	363,196.92	37.83	0.010416
Summary	0038025316	357,949.97	298.29	0.083333
Summary	0038025508	257,988.14	376.23	0.145832
Summary	0038025653	209,847.12	174.87	0.083332
Summary	0038026322	342,221.15	213.89	0.062501
Summary	0038027127	314,974.16	164.05	0.052084
Summary	0038028847	702,958.82	878.70	0.125000
Summary	0038028911	327,670.38	341.32	0.104166
Summary	0038029096	157,650.26	246.33	0.156251
Summary	0038029488	90,917.57	66.29	0.072912
Summary	0038030860	210,687.06	175.57	0.083332
Summary	0038031062	319,060.15	132.94	0.041666
Summary	0038031835	162,443.44	270.74	0.166667
Summary	0038031840	381,944.75	477.43	0.125000
Summary	0038031918	281,988.89	381.86	0.135417
Summary	0038032384	112,442.14	35.14	0.031252

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Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038032497	293,420.03	244.52	0.083334
Summary	0038032614	159,293.42	132.74	0.083330
Summary	0038034066	420,249.79	820.08	0.195141
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	201,612.54	189.01	0.093749
Summary	0038035260	185,851.39	271.03	0.145832
Summary	0038035918	388,443.55	404.63	0.104167
Summary	0038037051	376,403.81	352.88	0.093750
Summary	0038037345	436,244.62	408.98	0.093750
Summary	0038039792	324,305.14	168.91	0.052084
Summary	0038043040	544,043.14	621.51	0.114239
Summary	0038043127	133,465.13	99.18	0.074312
Summary	0038043596	420,511.19	393.88	0.093667
Summary	0038044317	181,725.91	18.93	0.010417
Summary	0038044822	59,835.04	36.37	0.060784
Summary	0038045629	615,193.92	576.74	0.093749
Summary	0038046388	550,724.20	631.04	0.114584
Summary	0038046883	138,836.14	231.39	0.166664
Summary	0038047173	305,553.65	127.31	0.041665
Summary	0038048113	366,696.38	381.98	0.104168
Summary	0038048610	92,021.68	95.86	0.104171
Summary	0038049391	281,463.09	234.55	0.083332
Summary	0038049580	320,853.40	233.96	0.072918
Summary	0038052449	152,562.29	190.70	0.124998
Summary	0038052814	1,075,451.14	1,951.16	0.181427
Summary	0038052902	401,214.18	376.14	0.093750
Summary	0038053555	89,913.37	34.82	0.038726
Summary	0038055270	515,241.71	536.71	0.104167
Summary	0038055358	118,163.65	134.41	0.113749
Summary	0038056750	292,435.67	152.31	0.052083
Summary	0038057036	221,597.26	207.75	0.093751
Summary	0038059209	377,998.30	275.62	0.072916
Summary	0038059651	280,054.27	107.33	0.038325
Summary	0038060684	311,072.92	226.82	0.072915

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Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038061275	48,725.90	65.98	0.135411
Summary	0038061628	419,471.46	393.25	0.093749
Summary	0038062823	304,799.08	222.25	0.072917
Summary	0038062899	138,367.33	86.48	0.062500
Summary	0038062918	385,264.98	321.05	0.083332
Summary	0038063121	364,742.20	423.09	0.115997
Summary	0038063951	297,178.11	214.22	0.072085
Summary	0038063988	167,952.88	279.92	0.166666
Summary	0038064208	321,659.02	234.54	0.072916
Summary	0038064848	419,735.40	349.78	0.083333
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	403,723.84	630.82	0.156250
Summary	0038065246	144,365.44	210.53	0.145831
Summary	0038065526	172,872.03	126.05	0.072915
Summary	0038067996	153,698.86	80.05	0.052082
Summary	0038068248	57,291.83	53.71	0.093748
Summary	0038068842	257,209.23	375.10	0.145835
Summary	0038069719	336,456.91	315.43	0.093750
Summary	0038070082	181,021.55	94.34	0.052115
Summary	0038070250	218,715.84	205.05	0.093752
Summary	0038070374	318,738.24	298.82	0.093751
Summary	0038070435	301,179.76	376.47	0.124998
Summary	0038071595	305,384.28	354.77	0.116172
Summary	0038072253	486,135.58	303.83	0.062499
Summary	0038074587	412,576.18	343.81	0.083332
Summary	0038075022	140,820.09	132.02	0.093751
Summary	0038075618	99,641.87	10.38	0.010417
Summary	0038075628	180,807.34	207.18	0.114586
Summary	0038076557	87,544.04	100.31	0.114582
Summary	0038076966	345,001.84	251.56	0.072916
Summary	0038077065	253,185.37	184.61	0.072915
Summary	0038077162	340,083.36	425.10	0.124999
Summary	0038077227	257,550.05	348.77	0.135418
Summary	0038081872	434,522.00	271.58	0.062501

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038082233	330,987.13	177.68	0.053682
Summary	0038082800	77,484.94	136.57	0.176254
Summary	0038083109	63,308.91	21.98	0.034719
Summary	0038083637	321,247.87	301.17	0.093750
Summary	0038084293	124,274.06	90.62	0.072919
Summary	0038084323	234,013.11	365.65	0.156252
Summary	0038084713	338,002.94	563.34	0.166667
Summary	0038085226	234,893.00	122.34	0.052083
Summary	0038085336	316,790.17	228.35	0.072082
Summary	0038086049	359,955.30	74.99	0.020833
Summary	0038086689	417,802.45	176.37	0.042214
Summary	0038087470	564,679.40	588.21	0.104167
Summary	0038087593	324,229.01	405.29	0.125001
Summary	0038087691	289,969.60	151.03	0.052085
Summary	0038087693	285,143.92	287.23	0.100732

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



Distribution Date: 25-Jan-2023
10-Jan-2023 12:09:15 PM

Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	121,650.29	(59,449.40)	(48.869)

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038076637	121,650.29	(59,449.40)	(48.869)

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	(202.40)	45,402.23	11.178

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	(202.40)	45,402.23	11.178

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
109	17,214,689.62	2,441,029.02	14.180

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

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Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

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
0037943948	101,262.08	13,245.10	13.080
0037944220	237,001.81	31,658.29	13.358
0037948884	97,798.17	12,017.45	12.288
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037953773	102,731.53	35,544.02	34.599
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

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 10-Jan-2023 12:09:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	45,402.23	11.178
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038027060	41,612.29	(6,039.35)	(14.513)
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
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
0038076637	121,650.29	(59,449.40)	(48.869)
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:15 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	2	527,816.85	(59,651.80)	(0.001 %)	0	0.00	0.00	0.000 %	2	527,816.85	(59,651.80)	(0.001 %)

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	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(202.40)	45,402.23
Summary	0038076637	128,000.00	4.625 %	MD	80.00	360	121,650.29	12/31/2022	(59,449.40)	(59,449.40)

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

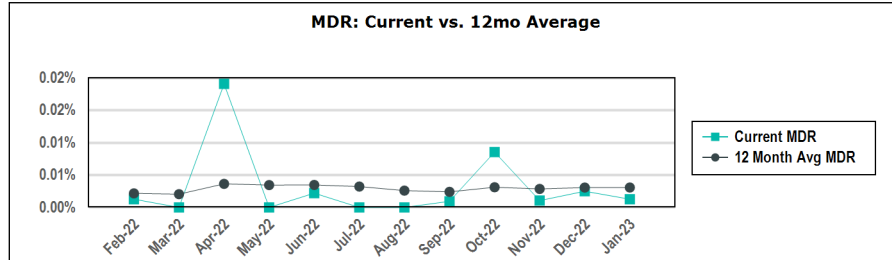
Distribution Date: 25-Jan-2023
10-Jan-2023 12:09:15 PM

Realized Loss Report - Collateral

Summary

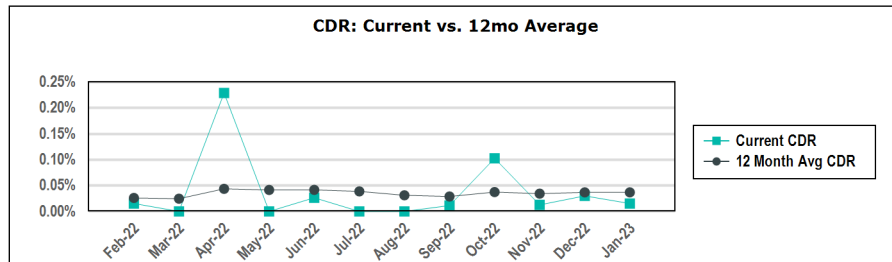
MDR

Current Month 0.001 %
3 Month Average 0.002 %
12 Month Average 0.003 %



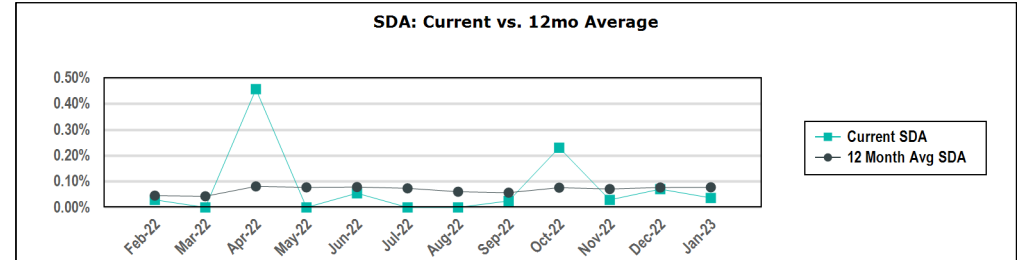
CDR

Current Month 0.015 %
3 Month Average 0.019 %
12 Month Average 0.037 %



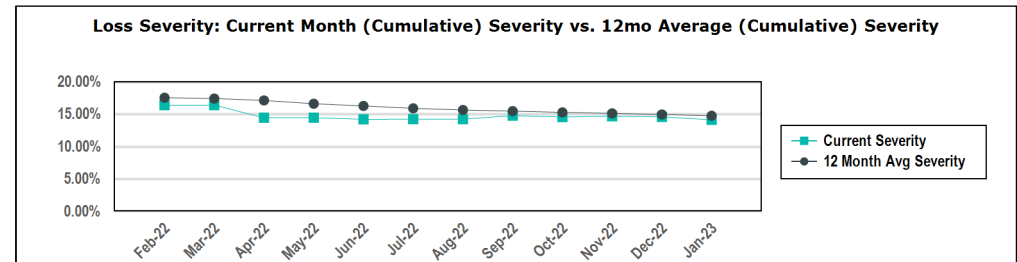
SDA

Current Month 0.037 %
3 Month Average 0.046 %
12 Month Average 0.078 %



Loss Severity

Current Month (Cumulative) 14.180 %
3 Month Average (Cumulative) 14.511 %
12 Month Average (Cumulative) 14.803 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01

Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:16 PM

Prepayment Rates

Summary

SMM

Current Month	0.555 %
3 Month Average	0.654 %
12 Month Average	1.389 %

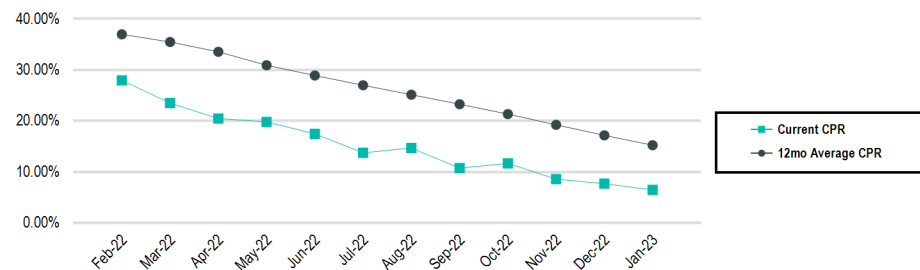
CPR

Current Month	6.459 %
3 Month Average	7.572 %
12 Month Average	15.224 %

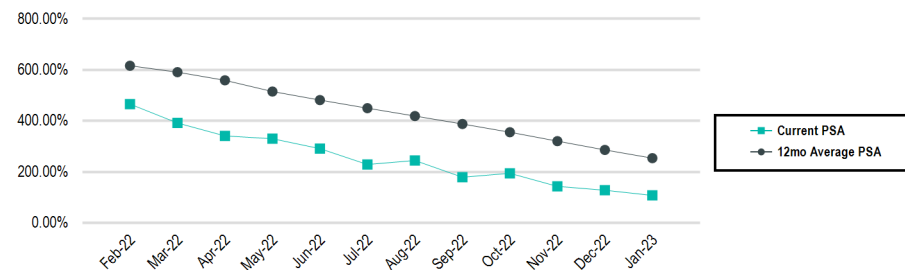
PSA

Current Month	107.657 %
3 Month Average	126.202 %
12 Month Average	253.738 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Distribution Date: 25-Jan-2023
 10-Jan-2023 12:09:16 PM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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10-Jan-2023 12:09:16 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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10-Jan-2023 12:09:16 PM

Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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

Bond Retirement Detail – Effective July 2022

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

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