

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Nov-2023
 03-Nov-2023 2:13:39 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		10/31/2023	0.00000 %	8,086,602,728.14	0.00	62,517,252.14	0.00	8,024,085,476.00	62,517,252.14	0.00
1M-1	30711XEK6	11/24/2023	6.73510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		10/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	11/24/2023	8.98510 %	57,390,336.47	472,686.42	1,160,335.56	0.00	56,230,000.91	1,633,021.98	0.00
1M-2H		10/31/2023	0.00000 %	210,191,680.68	0.00	4,249,720.36	0.00	205,941,960.32	4,249,720.36	0.00
1M-2A	30711XEL4	11/24/2023	8.98510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		10/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	11/24/2023	8.98510 %	5,772,242.80	47,542.16	1,160,335.56	0.00	4,611,907.24	1,207,877.72	0.00
1M-BH		10/31/2023	0.00000 %	21,140,796.35	0.00	4,249,720.36	0.00	16,891,075.99	4,249,720.36	0.00
1M-2C	30711XEN0	11/24/2023	8.98510 %	51,618,093.67	425,144.26	0.00	0.00	51,618,093.67	425,144.26	0.00
1M-CH		10/31/2023	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	11/24/2023	11.18510 %	126,754,000.00	1,299,609.82	0.00	0.00	126,754,000.00	1,299,609.82	0.00
1B-1H		10/31/2023	0.00000 %	92,035,980.00	0.00	0.00	0.00	92,035,980.00	0.00	0.00
1B-2H		10/31/2023	0.00000 %	215,292,593.19	0.00	0.00	35,063.46	215,257,529.73	0.00	3,532,450.27
1A-I1	30711XEW0	11/24/2023	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	11/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	11/24/2023	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	11/24/2023	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	11/24/2023	2.30000 %	0.00	12,169.81	0.00	0.00	0.00	12,169.81	0.00
1B-I2	30711XFU3	11/24/2023	1.80000 %	0.00	9,524.20	0.00	0.00	0.00	9,524.20	0.00
1B-I3	30711XEV1	11/24/2023	1.30000 %	0.00	6,878.59	0.00	0.00	0.00	6,878.59	0.00
1B-I4	30711XFW9	11/24/2023	0.80000 %	0.00	4,232.98	0.00	0.00	0.00	4,232.98	0.00
1C-I1	30711XGJ7	11/24/2023	2.30000 %	0.00	108,828.15	0.00	0.00	0.00	108,828.15	0.00
1C-I2	30711XFX7	11/24/2023	1.80000 %	0.00	85,169.85	0.00	0.00	0.00	85,169.85	0.00
1C-I3	30711XFY5	11/24/2023	1.30000 %	0.00	61,511.56	0.00	0.00	0.00	61,511.56	0.00
1C-I4	30711XFZ2	11/24/2023	0.80000 %	0.00	37,853.27	0.00	0.00	0.00	37,853.27	0.00
1E-A1	30711XES9	11/24/2023	6.68510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	11/24/2023	7.18510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	11/24/2023	7.68510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	11/24/2023	8.18510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	11/24/2023	6.68510 %	5,772,242.80	35,372.35	1,160,335.56	0.00	4,611,907.24	1,195,707.91	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Nov-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	11/24/2023	7.18510 %	5,772,242.80	38,017.96	1,160,335.56	0.00	4,611,907.24	1,198,353.52	0.00
1E-B3	30711XEZ3	11/24/2023	7.68510 %	5,772,242.80	40,663.57	1,160,335.56	0.00	4,611,907.24	1,200,999.13	0.00
1E-B4	30711XFA7	11/24/2023	8.18510 %	5,772,242.80	43,309.19	1,160,335.56	0.00	4,611,907.24	1,203,644.75	0.00
1E-C1	30711XFC3	11/24/2023	6.68510 %	51,618,093.67	316,316.11	0.00	0.00	51,618,093.67	316,316.11	0.00
1E-C2	30711XFD1	11/24/2023	7.18510 %	51,618,093.67	339,974.40	0.00	0.00	51,618,093.67	339,974.40	0.00
1E-C3	30711XFE9	11/24/2023	7.68510 %	51,618,093.67	363,632.69	0.00	0.00	51,618,093.67	363,632.69	0.00
1E-C4	30711XFF6	11/24/2023	8.18510 %	51,618,093.67	387,290.99	0.00	0.00	51,618,093.67	387,290.99	0.00
1E-D1	30711XFG4	11/24/2023	6.68510 %	5,772,242.80	35,372.35	1,160,335.56	0.00	4,611,907.24	1,195,707.91	0.00
1E-D2	30711XFH2	11/24/2023	7.18510 %	5,772,242.80	38,017.96	1,160,335.56	0.00	4,611,907.24	1,198,353.52	0.00
1E-D3	30711XFJ8	11/24/2023	7.68510 %	5,772,242.80	40,663.57	1,160,335.56	0.00	4,611,907.24	1,200,999.13	0.00
1E-D4	30711XFK5	11/24/2023	8.18510 %	5,772,242.80	43,309.19	1,160,335.56	0.00	4,611,907.24	1,203,644.75	0.00
1E-D5	30711XFL3	11/24/2023	8.98510 %	5,772,242.80	47,542.16	1,160,335.56	0.00	4,611,907.24	1,207,877.72	0.00
1E-F1	30711XFN9	11/24/2023	6.68510 %	57,390,336.47	351,688.46	1,160,335.56	0.00	56,230,000.91	1,512,024.02	0.00
1E-F2	30711XFP4	11/24/2023	7.18510 %	57,390,336.47	377,992.36	1,160,335.56	0.00	56,230,000.91	1,538,327.92	0.00
1E-F3	30711XFQ2	11/24/2023	7.68510 %	57,390,336.47	404,296.27	1,160,335.56	0.00	56,230,000.91	1,564,631.83	0.00
1E-F4	30711XFR0	11/24/2023	8.18510 %	57,390,336.47	430,600.17	1,160,335.56	0.00	56,230,000.91	1,590,935.73	0.00
1E-F5	30711XFS8	11/24/2023	8.98510 %	57,390,336.47	472,686.42	1,160,335.56	0.00	56,230,000.91	1,633,021.98	0.00
1X-1	30711XGA6	11/24/2023	2.30000 %	0.00	12,169.81	0.00	0.00	0.00	12,169.81	0.00
1X-2	30711XGB4	11/24/2023	1.80000 %	0.00	9,524.20	0.00	0.00	0.00	9,524.20	0.00
1X-3	30711XGC2	11/24/2023	1.30000 %	0.00	6,878.59	0.00	0.00	0.00	6,878.59	0.00
1X-4	30711XGD0	11/24/2023	0.80000 %	0.00	4,232.98	0.00	0.00	0.00	4,232.98	0.00
1Y-1	30711XGE8	11/24/2023	2.30000 %	0.00	120,997.96	0.00	0.00	0.00	120,997.96	0.00
1Y-2	30711XGF5	11/24/2023	1.80000 %	0.00	94,694.06	0.00	0.00	0.00	94,694.06	0.00
1Y-3	30711XGG3	11/24/2023	1.30000 %	0.00	68,390.15	0.00	0.00	0.00	68,390.15	0.00
1Y-4	30711XGH1	11/24/2023	0.80000 %	0.00	42,086.25	0.00	0.00	0.00	42,086.25	0.00
Totals				9,601,223,577.86	6,736,871.24	89,582,061.82	35,063.46	9,511,606,452.58	96,318,933.06	3,532,450.27

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

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Nov-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Distribution Date: 27-Nov-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	8,086,602,728.14	20,171,157.65	42,346,094.49	0.00	0.00	62,517,252.14	8,024,085,476.00	0.19051860	62,517,252.14
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	57,390,336.47	375,384.32	784,951.24	0.00	0.00	1,160,335.56	56,230,000.91	0.36311557	1,160,335.56
1M-2H	567,152,653.00	210,191,680.68	1,374,842.27	2,874,878.09	0.00	0.00	4,249,720.36	205,941,960.32	0.36311557	4,249,720.36
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	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.08934672	1,160,335.56
1M-BH	189,050,884.33	21,140,796.35	1,374,842.27	2,874,878.09	0.00	0.00	4,249,720.36	16,891,075.99	0.08934672	4,249,720.36
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	126,754,000.00	126,754,000.00	0.00	0.00	0.00	0.00	0.00	126,754,000.00	1.00000000	0.00
1B-1H	92,035,980.00	92,035,980.00	0.00	0.00	0.00	0.00	0.00	92,035,980.00	1.00000000	0.00
1B-2H	218,789,980.00	215,292,593.19	0.00	0.00	0.00	35,063.46	35,063.46	215,257,529.73	0.98385461	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	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.08934672	1,160,335.56
1E-B2	51,618,093.67	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.08934672	1,160,335.56
1E-B3	51,618,093.67	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.08934672	1,160,335.56

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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	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.08934672	1,160,335.56
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	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.04467336	1,160,335.56
1E-D2	103,236,187.33	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.04467336	1,160,335.56
1E-D3	103,236,187.33	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.04467336	1,160,335.56
1E-D4	103,236,187.33	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.04467336	1,160,335.56
1E-D5	103,236,187.33	5,772,242.80	375,384.32	784,951.24	0.00	0.00	1,160,335.56	4,611,907.24	0.04467336	1,160,335.56
1E-F1	103,236,187.33	57,390,336.47	375,384.32	784,951.24	0.00	0.00	1,160,335.56	56,230,000.91	0.54467336	1,160,335.56
1E-F2	103,236,187.33	57,390,336.47	375,384.32	784,951.24	0.00	0.00	1,160,335.56	56,230,000.91	0.54467336	1,160,335.56
1E-F3	103,236,187.33	57,390,336.47	375,384.32	784,951.24	0.00	0.00	1,160,335.56	56,230,000.91	0.54467336	1,160,335.56
1E-F4	103,236,187.33	57,390,336.47	375,384.32	784,951.24	0.00	0.00	1,160,335.56	56,230,000.91	0.54467336	1,160,335.56
1E-F5	103,236,187.33	57,390,336.47	375,384.32	784,951.24	0.00	0.00	1,160,335.56	56,230,000.91	0.54467336	1,160,335.56
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	9,601,223,577.86	28,926,991.31	60,655,070.51	0.00	35,063.46	89,617,125.28	9,511,606,452.58	0.20618337	89,582,061.82

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

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$81,096,000 as a result of the CAS 2017-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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03-Nov-2023 2:13:39 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	192.00296938	0.47893068	1.00543778	0.00000000	0.00000000	1.48436846	190.51860091	0.19051860	1.48436846
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	370.60865285	2.42411329	5.06896700	0.00000000	0.00000000	7.49308028	363.11557257	0.36311557	7.49308028
1M-2H	567,152,653.00	370.60865283	2.42411327	5.06896701	0.00000000	0.00000000	7.49308028	363.11557255	0.36311557	7.49308028
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	111.82595849	7.27233986	15.20690100	0.00000000	0.00000000	22.47924085	89.34671764	0.08934672	22.47924085
1M-BH	189,050,884.33	111.82595852	7.27233980	15.20690104	0.00000000	0.00000000	22.47924084	89.34671768	0.08934672	22.47924084
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	126,754,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	92,035,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	984.01486755	0.00000000	0.00000000	0.00000000	0.16026081	0.16026081	983.85460673	0.98385461	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	111.82595849	7.27233986	15.20690100	0.00000000	0.00000000	22.47924085	89.34671764	0.08934672	22.47924085
1E-B2	51,618,093.67	111.82595849	7.27233986	15.20690100	0.00000000	0.00000000	22.47924085	89.34671764	0.08934672	22.47924085
1E-B3	51,618,093.67	111.82595849	7.27233986	15.20690100	0.00000000	0.00000000	22.47924085	89.34671764	0.08934672	22.47924085

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Nov-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	51,618,093.67	111.82595849	7.27233986	15.20690100	0.00000000	0.00000000	22.47924085	89.34671764	0.08934672	22.47924085
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	55.91297925	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	44.67335882	0.04467336	11.23962043
1E-D2	103,236,187.33	55.91297925	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	44.67335882	0.04467336	11.23962043
1E-D3	103,236,187.33	55.91297925	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	44.67335882	0.04467336	11.23962043
1E-D4	103,236,187.33	55.91297925	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	44.67335882	0.04467336	11.23962043
1E-D5	103,236,187.33	55.91297925	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	44.67335882	0.04467336	11.23962043
1E-F1	103,236,187.33	555.91297930	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	544.67335887	0.54467336	11.23962043
1E-F2	103,236,187.33	555.91297930	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	544.67335887	0.54467336	11.23962043
1E-F3	103,236,187.33	555.91297930	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	544.67335887	0.54467336	11.23962043
1E-F4	103,236,187.33	555.91297930	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	544.67335887	0.54467336	11.23962043
1E-F5	103,236,187.33	555.91297930	3.63616993	7.60345050	0.00000000	0.00000000	11.23962043	544.67335887	0.54467336	11.23962043
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: 27-Nov-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,086,602,728.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,024,085,476.00
1M-1	N/A	N/A	6.73510 %	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	10/25/23 - 11/26/23	33	8.98510 %	57,390,336.47	472,686.42	0.00	0.00	0.00	0.00	472,686.42	0.00	56,230,000.91
1M-2H	N/A	N/A	0.00000 %	210,191,680.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	205,941,960.32
1M-2A	N/A	N/A	8.98510 %	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	10/25/23 - 11/26/23	33	8.98510 %	5,772,242.80	47,542.16	0.00	0.00	0.00	0.00	47,542.16	0.00	4,611,907.24
1M-BH	N/A	N/A	0.00000 %	21,140,796.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,891,075.99
1M-2C	10/25/23 - 11/26/23	33	8.98510 %	51,618,093.67	425,144.26	0.00	0.00	0.00	0.00	425,144.26	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	10/25/23 - 11/26/23	33	11.18510 %	126,754,000.00	1,299,609.82	0.00	0.00	0.00	0.00	1,299,609.82	0.00	126,754,000.00
1B-1H	N/A	N/A	0.00000 %	92,035,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,035,980.00
1B-2H	N/A	N/A	0.00000 %	215,292,593.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,257,529.73
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	10/25/23 - 11/26/23	33	2.30000 %	5,772,242.80	12,169.81	0.00	0.00	0.00	0.00	12,169.81	0.00	4,611,907.24
1B-I2	10/25/23 - 11/26/23	33	1.80000 %	5,772,242.80	9,524.20	0.00	0.00	0.00	0.00	9,524.20	0.00	4,611,907.24
1B-I3	10/25/23 - 11/26/23	33	1.30000 %	5,772,242.80	6,878.59	0.00	0.00	0.00	0.00	6,878.59	0.00	4,611,907.24
1B-I4	10/25/23 - 11/26/23	33	0.80000 %	5,772,242.80	4,232.98	0.00	0.00	0.00	0.00	4,232.98	0.00	4,611,907.24
1C-I1	10/25/23 - 11/26/23	33	2.30000 %	51,618,093.67	108,828.15	0.00	0.00	0.00	0.00	108,828.15	0.00	51,618,093.67
1C-I2	10/25/23 - 11/26/23	33	1.80000 %	51,618,093.67	85,169.85	0.00	0.00	0.00	0.00	85,169.85	0.00	51,618,093.67
1C-I3	10/25/23 - 11/26/23	33	1.30000 %	51,618,093.67	61,511.56	0.00	0.00	0.00	0.00	61,511.56	0.00	51,618,093.67
1C-I4	10/25/23 - 11/26/23	33	0.80000 %	51,618,093.67	37,853.27	0.00	0.00	0.00	0.00	37,853.27	0.00	51,618,093.67
1E-A1	N/A	N/A	6.68510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	7.18510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	7.68510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	8.18510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	10/25/23 - 11/26/23	33	6.68510 %	5,772,242.80	35,372.35	0.00	0.00	0.00	0.00	35,372.35	0.00	4,611,907.24
1E-B2	10/25/23 - 11/26/23	33	7.18510 %	5,772,242.80	38,017.96	0.00	0.00	0.00	0.00	38,017.96	0.00	4,611,907.24

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Series 2017-C01



Distribution Date: 27-Nov-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	10/25/23 - 11/26/23	33	7.68510 %	5,772,242.80	40,663.57	0.00	0.00	0.00	0.00	40,663.57	0.00	4,611,907.24
1E-B4	10/25/23 - 11/26/23	33	8.18510 %	5,772,242.80	43,309.19	0.00	0.00	0.00	0.00	43,309.19	0.00	4,611,907.24
1E-C1	10/25/23 - 11/26/23	33	6.68510 %	51,618,093.67	316,316.11	0.00	0.00	0.00	0.00	316,316.11	0.00	51,618,093.67
1E-C2	10/25/23 - 11/26/23	33	7.18510 %	51,618,093.67	339,974.40	0.00	0.00	0.00	0.00	339,974.40	0.00	51,618,093.67
1E-C3	10/25/23 - 11/26/23	33	7.68510 %	51,618,093.67	363,632.69	0.00	0.00	0.00	0.00	363,632.69	0.00	51,618,093.67
1E-C4	10/25/23 - 11/26/23	33	8.18510 %	51,618,093.67	387,290.99	0.00	0.00	0.00	0.00	387,290.99	0.00	51,618,093.67
1E-D1	10/25/23 - 11/26/23	33	6.68510 %	5,772,242.80	35,372.35	0.00	0.00	0.00	0.00	35,372.35	0.00	4,611,907.24
1E-D2	10/25/23 - 11/26/23	33	7.18510 %	5,772,242.80	38,017.96	0.00	0.00	0.00	0.00	38,017.96	0.00	4,611,907.24
1E-D3	10/25/23 - 11/26/23	33	7.68510 %	5,772,242.80	40,663.57	0.00	0.00	0.00	0.00	40,663.57	0.00	4,611,907.24
1E-D4	10/25/23 - 11/26/23	33	8.18510 %	5,772,242.80	43,309.19	0.00	0.00	0.00	0.00	43,309.19	0.00	4,611,907.24
1E-D5	10/25/23 - 11/26/23	33	8.98510 %	5,772,242.80	47,542.16	0.00	0.00	0.00	0.00	47,542.16	0.00	4,611,907.24
1E-F1	10/25/23 - 11/26/23	33	6.68510 %	57,390,336.47	351,688.46	0.00	0.00	0.00	0.00	351,688.46	0.00	56,230,000.91
1E-F2	10/25/23 - 11/26/23	33	7.18510 %	57,390,336.47	377,992.36	0.00	0.00	0.00	0.00	377,992.36	0.00	56,230,000.91
1E-F3	10/25/23 - 11/26/23	33	7.68510 %	57,390,336.47	404,296.27	0.00	0.00	0.00	0.00	404,296.27	0.00	56,230,000.91
1E-F4	10/25/23 - 11/26/23	33	8.18510 %	57,390,336.47	430,600.17	0.00	0.00	0.00	0.00	430,600.17	0.00	56,230,000.91
1E-F5	10/25/23 - 11/26/23	33	8.98510 %	57,390,336.47	472,686.42	0.00	0.00	0.00	0.00	472,686.42	0.00	56,230,000.91
1X-1	10/25/23 - 11/26/23	33	2.30000 %	5,772,242.80	12,169.81	0.00	0.00	0.00	0.00	12,169.81	0.00	4,611,907.24
1X-2	10/25/23 - 11/26/23	33	1.80000 %	5,772,242.80	9,524.20	0.00	0.00	0.00	0.00	9,524.20	0.00	4,611,907.24
1X-3	10/25/23 - 11/26/23	33	1.30000 %	5,772,242.80	6,878.59	0.00	0.00	0.00	0.00	6,878.59	0.00	4,611,907.24
1X-4	10/25/23 - 11/26/23	33	0.80000 %	5,772,242.80	4,232.98	0.00	0.00	0.00	0.00	4,232.98	0.00	4,611,907.24
1Y-1	10/25/23 - 11/26/23	33	2.30000 %	57,390,336.47	120,997.96	0.00	0.00	0.00	0.00	120,997.96	0.00	56,230,000.91
1Y-2	10/25/23 - 11/26/23	33	1.80000 %	57,390,336.47	94,694.06	0.00	0.00	0.00	0.00	94,694.06	0.00	56,230,000.91
1Y-3	10/25/23 - 11/26/23	33	1.30000 %	57,390,336.47	68,390.15	0.00	0.00	0.00	0.00	68,390.15	0.00	56,230,000.91
1Y-4	10/25/23 - 11/26/23	33	0.80000 %	57,390,336.47	42,086.25	0.00	0.00	0.00	0.00	42,086.25	0.00	56,230,000.91
Totals					6,736,871.24	0.00	0.00	0.00	0.00	6,736,871.24	0.00	

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

Contact:
 Customer Service - CTSLink
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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Nov-2023
 03-Nov-2023 2:13:40 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 %	192.00296938	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	190.51860091
1M-1	457,271,000.00	6.73510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	154,854,281.00	8.98510 %	370.60865285	3.05245949	0.00000000	0.00000000	0.00000000	0.00000000	3.05245949	0.00000000	363.11557257
1M-2H	567,152,653.00	0.00000 %	370.60865283	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	363.11557255
1M-2A	51,618,093.67	8.98510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	189,050,884.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	51,618,093.67	8.98510 %	111.82595849	0.92103673	0.00000000	0.00000000	0.00000000	0.00000000	0.92103673	0.00000000	89.34671764
1M-BH	189,050,884.33	0.00000 %	111.82595852	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	89.34671768
1M-2C	51,618,093.67	8.98510 %	1000.00000000	8.23634175	0.00000000	0.00000000	0.00000000	0.00000000	8.23634175	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	126,754,000.00	11.18510 %	1000.00000000	10.25300835	0.00000000	0.00000000	0.00000000	0.00000000	10.25300835	0.00000000	1000.00000000
1B-1H	92,035,980.00	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 %	984.01486755	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	983.85460673
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 %	111.82595849	0.23576636	0.00000000	0.00000000	0.00000000	0.00000000	0.23576636	0.00000000	89.34671764
1B-I2	0.00	1.80000 %	111.82595849	0.18451282	0.00000000	0.00000000	0.00000000	0.00000000	0.18451282	0.00000000	89.34671764
1B-I3	0.00	1.30000 %	111.82595849	0.13325928	0.00000000	0.00000000	0.00000000	0.00000000	0.13325928	0.00000000	89.34671764
1B-I4	0.00	0.80000 %	111.82595849	0.08200574	0.00000000	0.00000000	0.00000000	0.00000000	0.08200574	0.00000000	89.34671764
1C-I1	0.00	2.30000 %	1000.00000000	2.10833338	0.00000000	0.00000000	0.00000000	0.00000000	2.10833338	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.64999991	0.00000000	0.00000000	0.00000000	0.00000000	1.64999991	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.19166664	0.00000000	0.00000000	0.00000000	0.00000000	1.19166664	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.73333336	0.00000000	0.00000000	0.00000000	0.00000000	0.73333336	0.00000000	1000.00000000
1E-A1	51,618,093.67	6.68510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	7.18510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	7.68510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Computershare Trust Company, N.A.
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	51,618,093.67	8.18510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	6.68510 %	111.82595849	0.68527037	0.00000000	0.00000000	0.00000000	0.00000000	0.68527037	0.00000000	89.34671764
1E-B2	51,618,093.67	7.18510 %	111.82595849	0.73652391	0.00000000	0.00000000	0.00000000	0.00000000	0.73652391	0.00000000	89.34671764
1E-B3	51,618,093.67	7.68510 %	111.82595849	0.78777745	0.00000000	0.00000000	0.00000000	0.00000000	0.78777745	0.00000000	89.34671764
1E-B4	51,618,093.67	8.18510 %	111.82595849	0.83903118	0.00000000	0.00000000	0.00000000	0.00000000	0.83903118	0.00000000	89.34671764
1E-C1	51,618,093.67	6.68510 %	1000.00000000	6.12800837	0.00000000	0.00000000	0.00000000	0.00000000	6.12800837	0.00000000	1000.00000000
1E-C2	51,618,093.67	7.18510 %	1000.00000000	6.58634165	0.00000000	0.00000000	0.00000000	0.00000000	6.58634165	0.00000000	1000.00000000
1E-C3	51,618,093.67	7.68510 %	1000.00000000	7.04467492	0.00000000	0.00000000	0.00000000	0.00000000	7.04467492	0.00000000	1000.00000000
1E-C4	51,618,093.67	8.18510 %	1000.00000000	7.50300839	0.00000000	0.00000000	0.00000000	0.00000000	7.50300839	0.00000000	1000.00000000
1E-D1	103,236,187.33	6.68510 %	55.91297925	0.34263518	0.00000000	0.00000000	0.00000000	0.00000000	0.34263518	0.00000000	44.67335882
1E-D2	103,236,187.33	7.18510 %	55.91297925	0.36826195	0.00000000	0.00000000	0.00000000	0.00000000	0.36826195	0.00000000	44.67335882
1E-D3	103,236,187.33	7.68510 %	55.91297925	0.39388872	0.00000000	0.00000000	0.00000000	0.00000000	0.39388872	0.00000000	44.67335882
1E-D4	103,236,187.33	8.18510 %	55.91297925	0.41951559	0.00000000	0.00000000	0.00000000	0.00000000	0.41951559	0.00000000	44.67335882
1E-D5	103,236,187.33	8.98510 %	55.91297925	0.46051836	0.00000000	0.00000000	0.00000000	0.00000000	0.46051836	0.00000000	44.67335882
1E-F1	103,236,187.33	6.68510 %	555.91297930	3.40663937	0.00000000	0.00000000	0.00000000	0.00000000	3.40663937	0.00000000	544.67335887
1E-F2	103,236,187.33	7.18510 %	555.91297930	3.66143278	0.00000000	0.00000000	0.00000000	0.00000000	3.66143278	0.00000000	544.67335887
1E-F3	103,236,187.33	7.68510 %	555.91297930	3.91622628	0.00000000	0.00000000	0.00000000	0.00000000	3.91622628	0.00000000	544.67335887
1E-F4	103,236,187.33	8.18510 %	555.91297930	4.17101969	0.00000000	0.00000000	0.00000000	0.00000000	4.17101969	0.00000000	544.67335887
1E-F5	103,236,187.33	8.98510 %	555.91297930	4.57868924	0.00000000	0.00000000	0.00000000	0.00000000	4.57868924	0.00000000	544.67335887
1X-1	0.00	2.30000 %	55.91297925	0.11788318	0.00000000	0.00000000	0.00000000	0.00000000	0.11788318	0.00000000	44.67335882
1X-2	0.00	1.80000 %	55.91297925	0.09225641	0.00000000	0.00000000	0.00000000	0.00000000	0.09225641	0.00000000	44.67335882
1X-3	0.00	1.30000 %	55.91297925	0.06662964	0.00000000	0.00000000	0.00000000	0.00000000	0.06662964	0.00000000	44.67335882
1X-4	0.00	0.80000 %	55.91297925	0.04100287	0.00000000	0.00000000	0.00000000	0.00000000	0.04100287	0.00000000	44.67335882
1Y-1	0.00	2.30000 %	555.91297930	1.17204987	0.00000000	0.00000000	0.00000000	0.00000000	1.17204987	0.00000000	544.67335887
1Y-2	0.00	1.80000 %	555.91297930	0.91725646	0.00000000	0.00000000	0.00000000	0.00000000	0.91725646	0.00000000	544.67335887
1Y-3	0.00	1.30000 %	555.91297930	0.66246296	0.00000000	0.00000000	0.00000000	0.00000000	0.66246296	0.00000000	544.67335887
1Y-4	0.00	0.80000 %	555.91297930	0.40766955	0.00000000	0.00000000	0.00000000	0.00000000	0.40766955	0.00000000	544.67335887

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

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

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,986,861.92
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(35,063.46)
Total Deposits	2,951,798.46
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,932,631.80
Total Withdrawals (Pool Distribution Amount)	2,951,798.46
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	67,962,371.52
Total Principal Reduction Cumulative	35,037,691,085.67
Scheduled Principal Current	21,921,384.23
Scheduled Principal Cumulative	3,650,563,125.46
Unscheduled Principal Current	46,005,923.83
Unscheduled Principal Cumulative	31,383,595,551.94
Senior Reduction Amount	62,517,252.14
Subordinate Reduction Amount	5,410,055.92
Calculated Tranche Write-down Amount	35,063.46
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	102,569.07
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	51,615.06
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	50146
Period Reference Pool Removal Loan Count	261
Period Ending Loan Count	49885
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	8,720,304,947.02
Period PIF Loan Count Current	259
PIF Loan Count Cumulative	130006
Period PIF Loan UPB Current	39,709,042.69
PIF Loan UPB Cumulative	30,172,030,543.00
Period Partial Prepayment Amount	6,278,768.46
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	202,050.86
Credit Event Amount Cumulative	22,235,148.55
Total Active Modified Loan Count	952
Total Active Modified Loan UPB	227,559,018.85
Adjusted SOFR	5.435100%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.015894%
Subordinate Percentage	7.984106%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	7.980000 %	7.980000 %
1M-1	0.00	0.00	2.650000 %	7.980000 %	7.980000 %
1M-1H	0.00	0.00	2.650000 %	7.980000 %	7.980000 %
1M-2	0.00	0.00	1.000000 %	4.940000 %	4.980000 %
1M-2H	0.00	0.00	1.000000 %	4.940000 %	4.980000 %
1M-2A	0.00	0.00	2.100000 %	7.980000 %	7.980000 %
1M-2B	0.00	0.00	1.550000 %	7.680000 %	7.740000 %
1M-2C	0.00	0.00	1.000000 %	4.940000 %	4.980000 %
1B-1	0.00	0.00	0.500000 %	2.450000 %	2.470000 %
1B-1H	0.00	0.00	0.500000 %	2.450000 %	2.470000 %
1B-2H	35,063.46	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	483	86,228,791.96	0.968227 %	0.988828 %
60 Days	122	21,741,929.90	0.244562 %	0.249325 %
90 Days	58	11,345,666.90	0.116267 %	0.130106 %
120 Days	27	5,166,876.52	0.054124 %	0.059251 %
150 Days	22	3,503,811.86	0.044101 %	0.040180 %
180+ Days	152	32,659,197.89	0.304701 %	0.374519 %
Totals	864	160,646,275.03	1.731984 %	1.842209 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	373	105,990,791.64	102,569.07	0.096772

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	319,954.94	95.12	0.029729
Summary	0037906667	150,189.04	203.38	0.135416
Summary	0037906755	266,416.91	303.05	0.113750
Summary	0037906920	158,893.89	148.96	0.093748
Summary	0037907226	143,210.38	223.77	0.156253
Summary	0037907273	251,358.00	26.18	0.010415
Summary	0037907385	159,622.77	43.55	0.027283
Summary	0037907638	299,969.35	31.25	0.010418
Summary	0037907913	315,942.46	263.29	0.083335
Summary	0037908497	265,967.69	221.64	0.083333
Summary	0037909377	623,401.17	389.63	0.062501
Summary	0037910358	318,259.38	364.67	0.114583
Summary	0037910436	413,414.73	559.83	0.135416
Summary	0037910510	407,928.80	637.39	0.156250
Summary	0037910785	207,199.32	280.58	0.135416
Summary	0037910899	87,582.95	91.23	0.104164
Summary	0037911544	72,304.03	60.25	0.083329
Summary	0037911950	159,143.50	132.62	0.083334
Summary	0037912808	150,536.88	172.49	0.114583
Summary	0037912864	133,974.10	125.60	0.093749
Summary	0037914152	396,464.86	495.58	0.125000
Summary	0037914854	214,339.81	290.25	0.135416
Summary	0037915031	348,413.51	290.34	0.083332
Summary	0037915737	427,157.37	430.37	0.100752
Summary	0037916242	358,653.34	336.24	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037916736	386,080.89	40.22	0.010418
Summary	0037916774	581,677.78	787.69	0.135417
Summary	0037917245	248,568.31	414.28	0.166666
Summary	0037918000	96,143.24	70.10	0.072912
Summary	0037918420	353,925.75	405.54	0.114583
Summary	0037918526	112,605.78	175.95	0.156253
Summary	0037918592	209,729.74	131.08	0.062499
Summary	0037918962	116,063.54	193.44	0.166667
Summary	0037919007	221,419.82	330.65	0.149332
Summary	0037919126	391,870.65	204.10	0.052084
Summary	0037919235	330,134.33	378.28	0.114584
Summary	0037919910	222,527.38	185.44	0.083334
Summary	0037920217	214,995.95	246.35	0.114584
Summary	0037920228	374,313.62	506.88	0.135416
Summary	0037920310	611,098.99	954.84	0.156250
Summary	0037920372	92,995.34	96.87	0.104167
Summary	0037921630	198,578.95	310.28	0.156250
Summary	0037921946	214,561.51	89.40	0.041666
Summary	0037922111	322,538.22	470.37	0.145834
Summary	0037922321	235,087.67	195.91	0.083335
Summary	0037922778	467,270.48	535.41	0.114582
Summary	0037923627	435,286.87	404.45	0.092916
Summary	0037923690	270,767.45	282.05	0.104167
Summary	0037924175	343,782.72	537.16	0.156250
Summary	0037924237	127,030.12	158.79	0.125002
Summary	0037924491	38,718.91	72.60	0.187505
Summary	0037925153	226,712.27	307.01	0.135418
Summary	0037925406	343,657.70	319.32	0.092918
Summary	0037927043	483,880.78	806.47	0.166667
Summary	0037928632	210,085.57	227.59	0.108332
Summary	0037928829	351,065.67	438.83	0.124999
Summary	0037928948	398,916.99	59.65	0.014953
Summary	0037928963	197,986.21	226.86	0.114584
Summary	0037929618	212,506.04	82.35	0.038752

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037929685	347,573.93	217.23	0.062499
Summary	0037929845	468,700.13	341.76	0.072917
Summary	0037929890	236,285.18	210.94	0.089273
Summary	0037929894	276,796.27	173.00	0.062501
Summary	0037930698	203,640.00	233.34	0.114585
Summary	0037931237	87,381.52	135.81	0.155422
Summary	0037931245	125,682.55	157.10	0.124997
Summary	0037931314	280,541.03	321.45	0.114582
Summary	0037931403	348,309.55	37.71	0.010827
Summary	0037931764	396,224.38	161.79	0.040833
Summary	0037932340	335,136.03	384.01	0.114583
Summary	0037933234	302,436.33	441.05	0.145832
Summary	0037933278	608,698.29	824.28	0.135417
Summary	0037933299	191,533.93	359.13	0.187502
Summary	0037933427	376,181.92	509.41	0.135416
Summary	0037933708	191,765.60	159.80	0.083331
Summary	0037934240	274,475.93	230.33	0.083916
Summary	0037935747	241,578.80	201.32	0.083335
Summary	0037935797	332,497.42	311.87	0.093796
Summary	0037936143	341,810.09	213.63	0.062500
Summary	0037936534	245,592.14	153.50	0.062502
Summary	0037937636	178,280.49	241.42	0.135416
Summary	0037937662	174,398.68	316.72	0.181607
Summary	0037938096	142,826.71	238.04	0.166664
Summary	0037938169	84,904.74	123.82	0.145834
Summary	0037939022	317,983.63	198.74	0.062500
Summary	0037939239	165,455.35	206.82	0.125000
Summary	0037939504	400,362.41	333.64	0.083334
Summary	0037939825	218,470.00	227.57	0.104165
Summary	0037939872	344,652.94	394.91	0.114582
Summary	0037939910	190,614.75	178.70	0.093749
Summary	0037940164	199,591.46	228.70	0.114584
Summary	0037940409	258,030.72	161.27	0.062500
Summary	0037941023	144,208.80	180.26	0.124999

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037941111	371,508.72	464.39	0.125001
Summary	0037941808	249,049.17	311.31	0.124999
Summary	0037941995	285,182.05	237.65	0.083333
Summary	0037942230	480,070.92	550.08	0.114583
Summary	0037942354	165,404.13	103.38	0.062501
Summary	0037942765	602,911.21	434.60	0.072084
Summary	0037942938	87,656.35	63.92	0.072921
Summary	0037942960	77,982.10	113.72	0.145828
Summary	0037942984	51,539.59	64.42	0.124991
Summary	0037943035	153,613.37	224.02	0.145834
Summary	0037943056	377,647.55	393.38	0.104166
Summary	0037943120	390,269.27	528.49	0.135417
Summary	0037944097	219,308.94	342.67	0.156250
Summary	0037944396	414,278.46	302.08	0.072917
Summary	0037944613	553,154.22	403.34	0.072916
Summary	0037945192	132,358.72	30.86	0.023315
Summary	0037946275	185,976.47	176.61	0.094964
Summary	0037947230	270,298.20	168.94	0.062501
Summary	0037947271	623,455.82	649.43	0.104166
Summary	0037947337	236,667.72	73.96	0.031251
Summary	0037947449	171,954.50	94.81	0.055137
Summary	0037948144	522,623.62	648.92	0.124166
Summary	0037948457	408,885.48	340.74	0.083334
Summary	0037948957	86,792.54	27.12	0.031247
Summary	0037949123	199,794.64	145.68	0.072915
Summary	0037949245	436,998.61	399.04	0.091314
Summary	0037949905	537,627.31	392.02	0.072917
Summary	0037950343	403,784.29	546.79	0.135416
Summary	0037951452	195,450.42	308.55	0.157866
Summary	0037951648	243,369.45	255.64	0.105042
Summary	0037951661	242,460.49	211.74	0.087330
Summary	0037952031	566,493.29	590.10	0.104167
Summary	0037953193	96,994.93	6.66	0.006866
Summary	0037953222	350,778.69	328.86	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037954837	568,932.79	414.85	0.072917
Summary	0037955036	80,882.99	84.25	0.104163
Summary	0037955188	119,388.33	186.54	0.156246
Summary	0037955574	621,090.60	452.88	0.072917
Summary	0037955856	406,873.77	378.05	0.092916
Summary	0037955992	374,483.85	366.68	0.097916
Summary	0037956042	109,107.14	159.11	0.145829
Summary	0037956344	211,843.66	308.94	0.145834
Summary	0037956651	391,417.11	407.73	0.104168
Summary	0037956697	399,219.26	249.51	0.062499
Summary	0037956792	342,347.95	285.29	0.083333
Summary	0037956995	96,150.46	170.27	0.177087
Summary	0037957674	199,228.19	186.78	0.093752
Summary	0037958257	336,113.69	420.14	0.124999
Summary	0037958446	403,151.79	503.94	0.125000
Summary	0037958789	175,563.50	43.28	0.024652
Summary	0037958853	295,378.32	215.38	0.072917
Summary	0037958941	398,720.75	373.80	0.093750
Summary	0037959210	413,077.39	301.20	0.072916
Summary	0037959486	128,901.07	228.26	0.177082
Summary	0037959703	461,438.51	666.46	0.144431
Summary	0037959834	498,152.50	778.36	0.156249
Summary	0037960833	146,338.42	106.71	0.072920
Summary	0037961113	237,786.98	272.46	0.114582
Summary	0037962551	396,041.86	247.53	0.062501
Summary	0037963051	340,010.94	283.34	0.083333
Summary	0037963863	398,048.79	165.85	0.041666
Summary	0037963954	241,534.51	100.64	0.041667
Summary	0037964051	398,109.08	331.76	0.083334
Summary	0037964118	191,940.15	119.96	0.062499
Summary	0037964539	179,093.99	149.24	0.083331
Summary	0037964730	144,208.91	180.26	0.124999
Summary	0037966128	392,692.54	472.54	0.120333
Summary	0037966571	277,465.09	244.40	0.088083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037966854	243,429.69	253.57	0.104166
Summary	0037966959	189,273.82	16.79	0.008871
Summary	0037967749	524,504.00	327.82	0.062501
Summary	0037967788	94,723.27	8.92	0.009417
Summary	0037968231	318,086.44	378.16	0.118886
Summary	0037968251	154,959.97	209.84	0.135416
Summary	0037968520	228,018.76	213.77	0.093751
Summary	0037969438	281,452.67	322.50	0.114584
Summary	0037969557	140,359.37	190.07	0.135417
Summary	0037970194	600,727.57	563.18	0.093750
Summary	0037970631	591,784.65	616.44	0.104166
Summary	0037970850	131,282.41	109.40	0.083332
Summary	0037971104	207,358.32	237.60	0.114584
Summary	0037971636	338,077.46	352.16	0.104165
Summary	0037971676	204,596.37	204.60	0.100002
Summary	0037971677	155,031.78	161.49	0.104166
Summary	0037971975	136,738.47	170.92	0.124998
Summary	0037972397	241,357.24	125.71	0.052085
Summary	0037972886	201,026.39	230.34	0.114582
Summary	0037972921	374,758.87	468.45	0.125000
Summary	0037973601	160,247.62	150.23	0.093749
Summary	0037973741	381,330.41	238.33	0.062500
Summary	0037974449	150,621.16	94.14	0.062501
Summary	0037974450	334,325.12	208.95	0.062499
Summary	0037975851	535,962.75	591.92	0.110441
Summary	0037975871	191,000.25	112.64	0.058974
Summary	0037975935	232,951.88	242.66	0.104167
Summary	0037976401	86,820.26	117.57	0.135418
Summary	0037976709	223,182.08	217.48	0.097445
Summary	0037977307	216,568.89	146.19	0.067503
Summary	0037978472	185,474.53	173.88	0.093749
Summary	0037978532	198,890.57	186.46	0.093750
Summary	0037978651	383,409.60	119.82	0.031251
Summary	0037979877	368,499.19	499.01	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037981346	91,846.80	76.54	0.083334
Summary	0037981367	159,798.87	33.29	0.020832
Summary	0037981586	319,076.12	166.19	0.052085
Summary	0037982100	551,096.54	631.46	0.114582
Summary	0037982810	227,542.39	213.32	0.093750
Summary	0037982823	236,927.53	197.44	0.083333
Summary	0037984013	130,117.96	189.76	0.145837
Summary	0037984054	121,577.53	126.64	0.104164
Summary	0037984873	221,024.57	299.30	0.135415
Summary	0037984901	642,149.47	1,137.14	0.177083
Summary	0037984906	242,535.19	328.43	0.135415
Summary	0037985043	256,011.97	400.02	0.156251
Summary	0037985656	272,864.34	284.23	0.104165
Summary	0037985917	332,380.08	207.74	0.062501
Summary	0037987955	486,414.70	405.35	0.083334
Summary	0037988315	346,561.29	108.30	0.031250
Summary	0037989012	274,962.18	171.85	0.062500
Summary	0037989578	332,801.71	341.29	0.102551
Summary	0037989593	331,545.07	448.97	0.135417
Summary	0037991131	73,794.33	53.19	0.072079
Summary	0037991482	367,855.85	14.10	0.003833
Summary	0037991712	188,974.87	236.22	0.125001
Summary	0037991764	387,621.22	354.90	0.091558
Summary	0037992592	130,466.96	121.23	0.092920
Summary	0037992663	418,613.24	479.66	0.114583
Summary	0037994165	572,611.62	477.18	0.083334
Summary	0037994776	232,793.01	216.30	0.092915
Summary	0037995663	288,730.43	330.84	0.114584
Summary	0037995791	80,955.66	67.46	0.083330
Summary	0037995851	111,341.94	150.78	0.135421
Summary	0037996072	161,395.68	41.02	0.025416
Summary	0037996145	260,051.45	241.63	0.092916
Summary	0037997456	645,275.84	672.16	0.104166
Summary	0037998555	466,660.91	388.88	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037999339	401,141.89	585.00	0.145834
Summary	0037999501	356,538.49	482.81	0.135416
Summary	0037999724	252,501.12	184.12	0.072918
Summary	0038001096	126,545.92	131.82	0.104168
Summary	0038001111	329,673.53	12.20	0.003701
Summary	0038002395	255,397.13	239.43	0.093748
Summary	0038002946	289,923.85	422.81	0.145835
Summary	0038003503	253,933.27	185.16	0.072917
Summary	0038003541	392,455.60	408.81	0.104167
Summary	0038003894	218,107.63	318.07	0.145832
Summary	0038004305	139,248.10	159.56	0.114587
Summary	0038006391	299,191.93	93.50	0.031251
Summary	0038006455	135,056.11	154.64	0.114501
Summary	0038006561	122,681.99	63.90	0.052086
Summary	0038007050	86,403.60	108.00	0.124995
Summary	0038007659	413,664.63	387.81	0.093750
Summary	0038008390	1,191,654.94	1,365.44	0.114584
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,145.18	193.98	0.156253
Summary	0038008503	294,788.24	368.49	0.125002
Summary	0038011142	347,714.47	289.76	0.083333
Summary	0038011489	145,733.11	212.53	0.145835
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	321,928.27	368.88	0.114585
Summary	0038012001	601,505.92	814.54	0.135417
Summary	0038012288	113,784.34	23.71	0.020838
Summary	0038013195	172,127.38	251.02	0.145834
Summary	0038013556	338,467.99	211.54	0.062499
Summary	0038013828	596,480.43	497.07	0.083334
Summary	0038014437	328,783.70	445.23	0.135417
Summary	0038015845	347,267.43	675.56	0.194536
Summary	0038015927	173,190.76	72.16	0.041665
Summary	0038016650	593,468.33	370.92	0.062500
Summary	0038016659	305,169.03	29.25	0.009585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038018327	109,113.70	125.03	0.114587
Summary	0038019091	104,170.40	151.92	0.145838
Summary	0038019732	488,874.46	611.09	0.124999
Summary	0038019761	199,035.53	228.06	0.114583
Summary	0038021361	203,093.58	105.78	0.052084
Summary	0038021392	207,169.26	172.64	0.083333
Summary	0038021618	157,352.87	180.30	0.114583
Summary	0038021905	195,679.83	181.82	0.092917
Summary	0038022113	253,731.34	158.58	0.062499
Summary	0038022359	262,640.62	328.30	0.125000
Summary	0038022535	316,406.25	461.43	0.145835
Summary	0038022987	193,315.13	161.10	0.083335
Summary	0038024644	159,987.24	115.32	0.072081
Summary	0038024715	289,918.74	302.00	0.104167
Summary	0038025122	360,304.23	37.53	0.010416
Summary	0038025316	353,713.32	294.76	0.083333
Summary	0038025508	254,993.87	371.87	0.145835
Summary	0038025653	207,589.06	172.99	0.083333
Summary	0038026322	339,313.97	212.07	0.062500
Summary	0038027127	312,078.44	162.54	0.052083
Summary	0038028847	694,005.13	867.51	0.125001
Summary	0038028911	324,102.76	337.61	0.104168
Summary	0038029096	155,820.57	243.47	0.156250
Summary	0038029488	85,338.14	62.23	0.072922
Summary	0038030860	210,803.23	175.67	0.083334
Summary	0038031062	315,904.96	131.63	0.041668
Summary	0038031835	160,367.04	267.28	0.166668
Summary	0038031840	377,496.05	471.87	0.125000
Summary	0038031918	278,681.06	377.38	0.135416
Summary	0038032384	110,014.41	34.38	0.031250
Summary	0038032497	290,002.41	241.67	0.083334
Summary	0038032614	157,449.53	131.21	0.083335
Summary	0038034222	325,096.63	203.19	0.062501
Summary	0038034654	198,881.25	186.45	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038035260	183,659.06	267.84	0.145835
Summary	0038035918	385,004.87	401.05	0.104168
Summary	0038037051	372,001.85	348.75	0.093750
Summary	0038037345	433,432.37	406.34	0.093749
Summary	0038043040	548,213.21	621.51	0.113370
Summary	0038043127	131,855.83	98.00	0.074324
Summary	0038043596	415,612.95	389.29	0.093666
Summary	0038044317	180,255.70	18.78	0.010419
Summary	0038044822	59,257.78	36.37	0.061376
Summary	0038045629	609,264.20	571.19	0.093751
Summary	0038046388	544,715.20	624.15	0.114583
Summary	0038046883	137,057.35	228.43	0.166667
Summary	0038047173	302,814.11	126.17	0.041666
Summary	0038048610	89,709.36	93.45	0.104170
Summary	0038049391	278,184.78	231.82	0.083333
Summary	0038049580	317,142.68	231.25	0.072917
Summary	0038052449	150,908.49	188.64	0.125003
Summary	0038052814	1,059,282.13	1,925.89	0.181811
Summary	0038052902	397,273.33	372.44	0.093749
Summary	0038053555	88,959.14	34.82	0.039142
Summary	0038055270	502,964.63	523.92	0.104166
Summary	0038055358	116,880.97	132.95	0.113748
Summary	0038056750	289,276.96	150.67	0.052085
Summary	0038057036	219,025.35	205.34	0.093752
Summary	0038059200	208,041.37	225.35	0.108320
Summary	0038059209	373,792.95	272.56	0.072917
Summary	0038059651	301,715.47	308.11	0.102119
Summary	0038060684	307,462.56	224.19	0.072916
Summary	0038061275	48,195.72	65.27	0.135427
Summary	0038061628	414,637.31	388.72	0.093749
Summary	0038062823	301,429.77	219.79	0.072916
Summary	0038062899	137,125.90	85.70	0.062497
Summary	0038062918	380,221.54	316.85	0.083333
Summary	0038063121	362,530.47	421.25	0.116197

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038063951	293,956.74	211.89	0.072082
Summary	0038063988	165,593.03	275.99	0.166668
Summary	0038064208	316,985.68	231.14	0.072918
Summary	0038064853	408,724.58	122.50	0.029971
Summary	0038065075	399,448.01	624.14	0.156251
Summary	0038065246	142,689.92	208.09	0.145834
Summary	0038065526	170,353.37	124.22	0.072919
Summary	0038067996	151,058.12	78.68	0.052086
Summary	0038068248	56,657.21	53.12	0.093757
Summary	0038068842	254,149.49	370.63	0.145831
Summary	0038069719	332,796.31	312.00	0.093751
Summary	0038070082	179,421.95	94.34	0.052580
Summary	0038070250	216,177.35	202.67	0.093752
Summary	0038070374	314,973.47	295.29	0.093751
Summary	0038070435	298,026.36	372.53	0.124999
Summary	0038071595	302,245.48	351.85	0.116412
Summary	0038072253	480,846.48	300.53	0.062500
Summary	0038074587	407,720.49	339.77	0.083334
Summary	0038075022	139,013.25	130.32	0.093746
Summary	0038075618	98,935.19	10.31	0.010421
Summary	0038075628	178,467.70	204.49	0.114581
Summary	0038076966	341,202.15	248.79	0.072916
Summary	0038077065	250,093.45	182.36	0.072917
Summary	0038077162	335,774.69	419.72	0.125000
Summary	0038077227	254,758.20	344.99	0.135419
Summary	0038081872	429,391.39	268.37	0.062500
Summary	0038082233	328,980.29	177.68	0.054009
Summary	0038082722	325,584.88	60.91	0.018708
Summary	0038082800	76,582.47	134.98	0.176254
Summary	0038083109	73,821.55	88.10	0.119342
Summary	0038083637	317,525.67	297.68	0.093750
Summary	0038084293	123,159.89	89.80	0.072913
Summary	0038084323	231,580.27	361.84	0.156248
Summary	0038084713	334,066.07	556.78	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038085226	232,356.12	121.02	0.052084
Summary	0038085336	313,343.53	225.87	0.072084
Summary	0038086049	356,349.43	74.24	0.020833
Summary	0038086689	414,257.05	175.63	0.042396
Summary	0038087001	311,152.88	303.07	0.097402
Summary	0038087593	320,714.37	400.89	0.124999
Summary	0038087691	286,826.23	149.39	0.052084
Summary	0038087693	283,735.19	287.23	0.101232

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



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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	202,050.86	32,598.02	16.134

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038011443	54,677.08	1,892.51	3.461
0038012462	147,373.78	30,705.51	20.835

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	501,167.26	2,465.44	34,650.34	6.914

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037991221	95,000.70	2,566.64	(9,739.89)	(10.252)
0038010004	406,166.56	(101.20)	44,390.23	10.929

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
140	22,235,148.55	3,532,451.94	15.887

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037931937	172,710.32	1,334.98	0.773
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037932832	114,881.01	56,344.41	49.046
0037935431	49,759.43	7,300.38	14.671
0037938237	103,222.77	15,296.28	14.819
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941465	378,867.66	98,196.32	25.918
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037943948	101,262.08	14,774.68	14.591
0037944220	237,001.81	31,658.29	13.358
0037948884	97,798.17	13,662.99	13.971
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037950962	32,750.23	4,146.33	12.660
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037953773	102,731.53	35,544.02	34.599
0037957713	160,510.45	30,889.94	19.245
0037960508	79,881.08	19,763.62	24.741
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964212	399,963.96	73,628.14	18.409

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965750	424,704.64	25,358.78	5.971
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966468	191,868.40	13,873.24	7.231
0037970758	146,858.09	137,925.33	93.917
0037973677	27,792.28	20,996.80	75.549
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037977103	208,145.79	30,414.13	14.612
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037983961	141,629.91	29,059.33	20.518
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037987199	151,184.65	41,761.73	27.623
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	2,934.94	2.959
0037991221	95,000.70	(9,739.89)	(10.252)
0037992546	278,338.82	44,733.73	16.072
0037993032	170,421.95	(912.32)	(0.535)
0037995814	191,196.61	37,491.54	19.609
0037998143	70,051.39	92,563.32	132.136
0037999612	53,462.73	53,792.15	100.616
0038004763	244,748.64	6,612.58	2.702

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008591	180,139.94	(7,606.40)	(4.222)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	44,390.23	10.929
0038011443	54,677.08	1,892.51	3.461
0038012462	147,373.78	30,705.51	20.835
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
0038018529	92,241.27	4,205.23	4.559
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038027060	41,612.29	1,829.15	4.396
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038033903	68,000.50	7,233.23	10.637
0038036515	110,473.97	66,849.71	60.512
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038045698	88,487.82	3,743.58	4.231
0038046118	86,010.78	2,366.52	2.751
0038047856	47,915.10	26,120.45	54.514
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541
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
0038065329	238,451.32	70,436.01	29.539
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038069533	74,644.73	11,729.20	15.713
0038069537	158,175.83	37,963.41	24.001
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074443	165,657.62	4,594.24	2.773
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038076637	121,650.29	(59,449.40)	(48.869)
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038083925	88,824.63	50,649.79	57.022

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	703,218.12	35,063.46	0.000 %	0	0.00	0.00	0.000 %	4	703,218.12	35,063.46	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	0037991221	106,000.00	3.750 %	OH	76.00	360	95,000.70	09/30/2023	2,566.64	(9,739.89)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	44,390.23
Summary	0038011443	62,000.00	4.250 %	VA	80.00	360	54,677.08	10/31/2023	1,892.51	1,892.51
Summary	0038012462	161,000.00	4.250 %	IL	80.00	360	147,373.78	10/31/2023	30,705.51	30,705.51

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

* This data is currently not provided for reporting.

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

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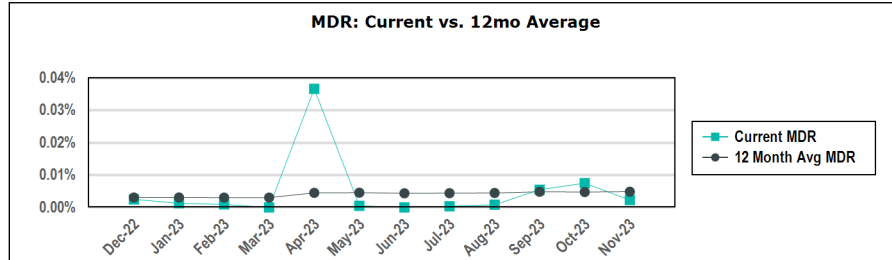
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Realized Loss Report - Collateral

Summary

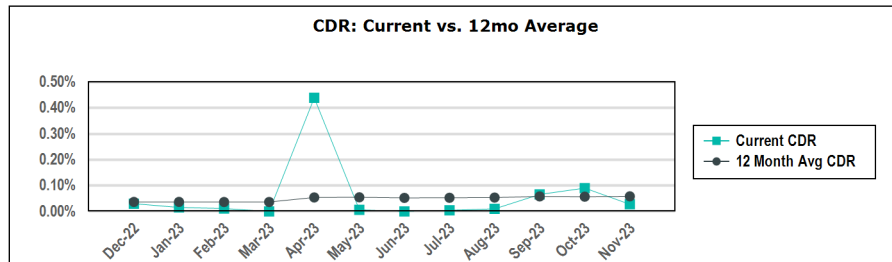
MDR

Current Month 0.002 %
 3 Month Average 0.005 %
 12 Month Average 0.005 %



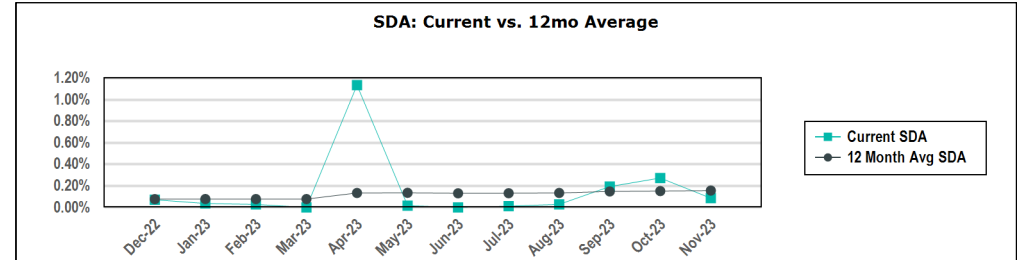
CDR

Current Month 0.028 %
 3 Month Average 0.061 %
 12 Month Average 0.058 %



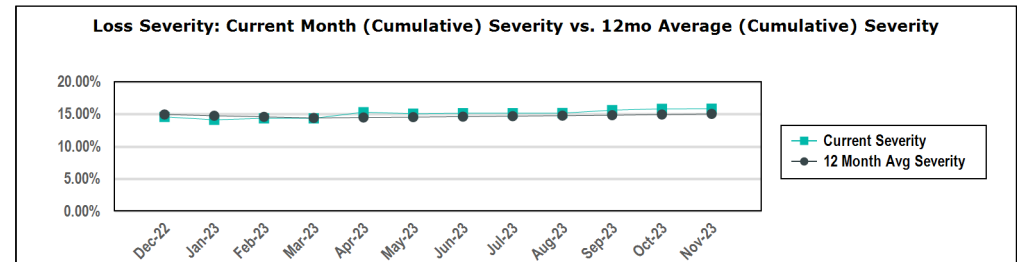
SDA

Current Month 0.086 %
 3 Month Average 0.184 %
 12 Month Average 0.157 %



Loss Severity

Current Month (Cumulative) 15.887 %
 3 Month Average (Cumulative) 15.808 %
 12 Month Average (Cumulative) 15.090 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.525 %
3 Month Average	0.580 %
12 Month Average	0.571 %

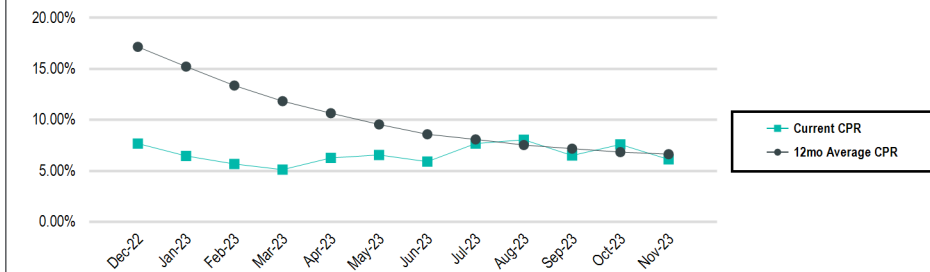
CPR

Current Month	6.124 %
3 Month Average	6.738 %
12 Month Average	6.634 %

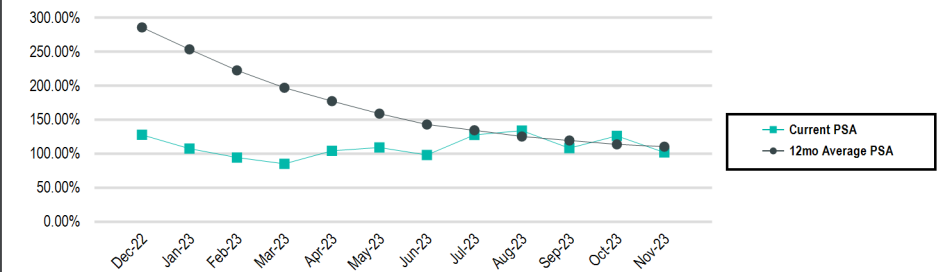
PSA

Current Month	102.059 %
3 Month Average	112.308 %
12 Month Average	110.560 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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9062 Old Annapolis Road
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original	Orig Face Amt	Revised Original
		Face Amount	Repurchased	Face Amount
1B-1	30711XEQ3	207,850,000	64,176,000	143,674,000
1B-1H	N/A	10,939,980	(64,176,000)	75,115,980

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

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Connecticut Avenue Securities

Credit-Linked Notes

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Supplemental Reporting

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XEQ3	143,674,000	16,920,000	126,754,000
1B-1H	N/A	75,115,980	(16,920,000)	92,035,980

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