

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Oct-2020
12-Oct-2020 7:58:11 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		09/30/2020	0.00000 %	22,668,493,129.17	0.00	1,073,337,462.95	0.00	21,595,155,666.21	1,073,337,462.95	0.00
1M-1	30711XEK6	10/23/2020	1.44813 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	10/23/2020	3.69813 %	485,228,065.32	1,545,209.18	1,648,336.15	0.00	483,579,729.16	3,193,545.33	0.00
1M-2H		09/30/2020	0.00000 %	25,539,501.23	0.00	86,758.55	0.00	25,452,742.68	86,758.55	0.00
1M-2A	30711XEL4	10/23/2020	3.69813 %	27,958,065.32	89,032.48	1,648,336.15	0.00	26,309,729.16	1,737,368.63	0.00
1M-AH		09/30/2020	0.00000 %	1,471,545.23	0.00	86,758.55	0.00	1,384,786.68	86,758.55	0.00
1M-2B	30711XEM2	10/23/2020	3.69813 %	228,635,000.00	728,088.35	0.00	0.00	228,635,000.00	728,088.35	0.00
1M-BH		09/30/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	10/23/2020	3.69813 %	228,635,000.00	728,088.35	0.00	0.00	228,635,000.00	728,088.35	0.00
1M-CH		09/30/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	10/23/2020	5.89813 %	207,850,000.00	1,055,658.78	0.00	0.00	207,850,000.00	1,055,658.78	0.00
1B-1H		09/30/2020	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		09/30/2020	0.00000 %	217,343,253.40	0.00	0.00	28,105.50	217,315,147.90	0.00	1,474,832.10
1A-I1	30711XEW0	10/23/2020	2.30000 %	0.00	55,372.50	0.00	0.00	0.00	55,372.50	0.00
1A-I2	30711XER1	10/23/2020	1.80000 %	0.00	43,335.00	0.00	0.00	0.00	43,335.00	0.00
1A-I3	30711XFM1	10/23/2020	1.30000 %	0.00	31,297.50	0.00	0.00	0.00	31,297.50	0.00
1A-I4	30711XFT6	10/23/2020	0.80000 %	0.00	19,260.00	0.00	0.00	0.00	19,260.00	0.00
1B-I1	30711XFB5	10/23/2020	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1B-I2	30711XFU3	10/23/2020	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1B-I3	30711XFV1	10/23/2020	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1B-I4	30711XFW9	10/23/2020	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1C-I1	30711XGJ7	10/23/2020	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1C-I2	30711XFX7	10/23/2020	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1C-I3	30711XFY5	10/23/2020	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1C-I4	30711XFZ2	10/23/2020	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1E-A1	30711XES9	10/23/2020	1.39813 %	27,958,065.32	33,659.98	1,648,336.15	0.00	26,309,729.16	1,681,996.13	0.00
1E-A2	30711XET7	10/23/2020	1.89813 %	27,958,065.32	45,697.48	1,648,336.15	0.00	26,309,729.16	1,694,033.63	0.00
1E-A3	30711XEU4	10/23/2020	2.39813 %	27,958,065.32	57,734.98	1,648,336.15	0.00	26,309,729.16	1,706,071.13	0.00
1E-A4	30711XEV2	10/23/2020	2.89813 %	27,958,065.32	69,772.48	1,648,336.15	0.00	26,309,729.16	1,718,108.63	0.00
1E-B1	30711XEX8	10/23/2020	1.39813 %	228,635,000.00	275,264.03	0.00	0.00	228,635,000.00	275,264.03	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Oct-2020
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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	10/23/2020	1.89813 %	228,635,000.00	373,704.10	0.00	0.00	228,635,000.00	373,704.10	0.00
1E-B3	30711XEZ3	10/23/2020	2.39813 %	228,635,000.00	472,144.17	0.00	0.00	228,635,000.00	472,144.17	0.00
1E-B4	30711XFA7	10/23/2020	2.89813 %	228,635,000.00	570,584.24	0.00	0.00	228,635,000.00	570,584.24	0.00
1E-C1	30711XFC3	10/23/2020	1.39813 %	228,635,000.00	275,264.03	0.00	0.00	228,635,000.00	275,264.03	0.00
1E-C2	30711XFD1	10/23/2020	1.89813 %	228,635,000.00	373,704.10	0.00	0.00	228,635,000.00	373,704.10	0.00
1E-C3	30711XFE9	10/23/2020	2.39813 %	228,635,000.00	472,144.17	0.00	0.00	228,635,000.00	472,144.17	0.00
1E-C4	30711XFF6	10/23/2020	2.89813 %	228,635,000.00	570,584.24	0.00	0.00	228,635,000.00	570,584.24	0.00
1E-D1	30711XFG4	10/23/2020	1.39813 %	256,593,065.32	308,924.01	1,648,336.15	0.00	254,944,729.16	1,957,260.16	0.00
1E-D2	30711XFH2	10/23/2020	1.89813 %	256,593,065.32	419,401.58	1,648,336.15	0.00	254,944,729.16	2,067,737.73	0.00
1E-D3	30711XFJ8	10/23/2020	2.39813 %	256,593,065.32	529,879.15	1,648,336.15	0.00	254,944,729.16	2,178,215.30	0.00
1E-D4	30711XFK5	10/23/2020	2.89813 %	256,593,065.32	640,356.72	1,648,336.15	0.00	254,944,729.16	2,288,692.87	0.00
1E-D5	30711XFL3	10/23/2020	3.69813 %	256,593,065.32	817,120.83	1,648,336.15	0.00	254,944,729.16	2,465,456.98	0.00
1E-F1	30711XFN9	10/23/2020	1.39813 %	457,270,000.00	550,528.06	0.00	0.00	457,270,000.00	550,528.06	0.00
1E-F2	30711XFP4	10/23/2020	1.89813 %	457,270,000.00	747,408.20	0.00	0.00	457,270,000.00	747,408.20	0.00
1E-F3	30711XFQ2	10/23/2020	2.39813 %	457,270,000.00	944,288.33	0.00	0.00	457,270,000.00	944,288.33	0.00
1E-F4	30711XFR0	10/23/2020	2.89813 %	457,270,000.00	1,141,168.47	0.00	0.00	457,270,000.00	1,141,168.47	0.00
1E-F5	30711XFS8	10/23/2020	3.69813 %	457,270,000.00	1,456,176.70	0.00	0.00	457,270,000.00	1,456,176.70	0.00
1X-1	30711XGA6	10/23/2020	2.30000 %	0.00	508,196.82	0.00	0.00	0.00	508,196.82	0.00
1X-2	30711XGB4	10/23/2020	1.80000 %	0.00	397,719.25	0.00	0.00	0.00	397,719.25	0.00
1X-3	30711XGC2	10/23/2020	1.30000 %	0.00	287,241.68	0.00	0.00	0.00	287,241.68	0.00
1X-4	30711XGD0	10/23/2020	0.80000 %	0.00	176,764.11	0.00	0.00	0.00	176,764.11	0.00
1Y-1	30711XGE8	10/23/2020	2.30000 %	0.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00
1Y-2	30711XGF5	10/23/2020	1.80000 %	0.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00
1Y-3	30711XGG3	10/23/2020	1.30000 %	0.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00
1Y-4	30711XGH1	10/23/2020	0.80000 %	0.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00
Totals				29,636,389,083.55	21,693,401.49	1,091,642,677.70	28,105.50	28,544,718,300.23	1,113,336,079.19	1,474,832.10

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

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

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Oct-2020
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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	22,668,493,129.17	41,537,595.39	1,031,799,867.56	0.00	0.00	1,073,337,462.95	21,595,155,666.21	0.51274115	1,073,337,462.95
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	685,905,000.00	485,228,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	483,579,729.16	0.70502435	1,648,336.15
1M-2H	36,101,934.00	25,539,501.23	86,758.55	0.00	0.00	0.00	86,758.55	25,452,742.68	0.70502435	86,758.55
1M-2A	228,635,000.00	27,958,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	26,309,729.16	0.11507306	1,648,336.15
1M-AH	12,033,978.00	1,471,545.23	86,758.55	0.00	0.00	0.00	86,758.55	1,384,786.68	0.11507306	86,758.55
1M-2B	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-BH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1M-2C	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-CH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	217,343,253.40	0.00	0.00	0.00	28,105.50	28,105.50	217,315,147.90	0.99325914	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	228,635,000.00	27,958,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	26,309,729.16	0.11507306	1,648,336.15
1E-A2	228,635,000.00	27,958,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	26,309,729.16	0.11507306	1,648,336.15
1E-A3	228,635,000.00	27,958,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	26,309,729.16	0.11507306	1,648,336.15
1E-A4	228,635,000.00	27,958,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	26,309,729.16	0.11507306	1,648,336.15
1E-B1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-D1	457,270,000.00	256,593,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	254,944,729.16	0.55753653	1,648,336.15
1E-D2	457,270,000.00	256,593,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	254,944,729.16	0.55753653	1,648,336.15
1E-D3	457,270,000.00	256,593,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	254,944,729.16	0.55753653	1,648,336.15
1E-D4	457,270,000.00	256,593,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	254,944,729.16	0.55753653	1,648,336.15
1E-D5	457,270,000.00	256,593,065.32	1,648,336.15	0.00	0.00	0.00	1,648,336.15	254,944,729.16	0.55753653	1,648,336.15
1E-F1	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F2	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F3	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F4	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F5	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	51,796,322,965.00	29,636,389,083.55	59,842,810.14	1,031,799,867.56	0.00	28,105.50	1,091,670,783.20	28,544,718,300.23	0.55109546	1,091,642,677.70

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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	538.22577149	0.98624131	24.49837652	0.00000000	0.00000000	25.48461782	512.74115366	0.51274115	25.48461782
1M-1	457,271,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	685,905,000.00	707.42750865	2.40315517	0.00000000	0.00000000	0.00000000	2.40315517	705.02435346	0.70502435	2.40315517
1M-2H	36,101,934.00	707.42750873	2.40315519	0.00000000	0.00000000	0.00000000	2.40315519	705.02435354	0.70502435	2.40315519
1M-2A	228,635,000.00	122.28252595	7.20946552	0.00000000	0.00000000	0.00000000	7.20946552	115.07306038	0.11507306	7.20946552
1M-AH	12,033,978.00	122.28252619	7.20946556	0.00000000	0.00000000	0.00000000	7.20946556	115.07306063	0.11507306	7.20946556
1M-2B	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	993.38760121	0.00000000	0.00000000	0.00000000	0.12845881	0.12845881	993.25914240	0.99325914	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	228,635,000.00	122.28252595	7.20946552	0.00000000	0.00000000	0.00000000	7.20946552	115.07306038	0.11507306	7.20946552
1E-A2	228,635,000.00	122.28252595	7.20946552	0.00000000	0.00000000	0.00000000	7.20946552	115.07306038	0.11507306	7.20946552
1E-A3	228,635,000.00	122.28252595	7.20946552	0.00000000	0.00000000	0.00000000	7.20946552	115.07306038	0.11507306	7.20946552
1E-A4	228,635,000.00	122.28252595	7.20946552	0.00000000	0.00000000	0.00000000	7.20946552	115.07306038	0.11507306	7.20946552
1E-B1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Oct-2020
12-Oct-2020 7:58:11 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	457,270,000.00	561.14126297	3.60473276	0.00000000	0.00000000	0.00000000	3.60473276	557.53653019	0.55753653	3.60473276
1E-D2	457,270,000.00	561.14126297	3.60473276	0.00000000	0.00000000	0.00000000	3.60473276	557.53653019	0.55753653	3.60473276
1E-D3	457,270,000.00	561.14126297	3.60473276	0.00000000	0.00000000	0.00000000	3.60473276	557.53653019	0.55753653	3.60473276
1E-D4	457,270,000.00	561.14126297	3.60473276	0.00000000	0.00000000	0.00000000	3.60473276	557.53653019	0.55753653	3.60473276
1E-D5	457,270,000.00	561.14126297	3.60473276	0.00000000	0.00000000	0.00000000	3.60473276	557.53653019	0.55753653	3.60473276
1E-F1	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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: 26-Oct-2020
12-Oct-2020 7:58:11 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	22,668,493,129.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	21,595,155,666.21
1M-1	N/A	N/A	1.44813 %	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	09/25/20 - 10/25/20	31	3.69813 %	485,228,065.32	1,545,209.18	0.00	0.00	0.00	0.00	1,545,209.18	0.00	483,579,729.16
1M-2H	N/A	N/A	0.00000 %	25,539,501.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,452,742.68
1M-2A	09/25/20 - 10/25/20	31	3.69813 %	27,958,065.32	89,032.48	0.00	0.00	0.00	0.00	89,032.48	0.00	26,309,729.16
1M-AH	N/A	N/A	0.00000 %	1,471,545.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,384,786.68
1M-2B	09/25/20 - 10/25/20	31	3.69813 %	228,635,000.00	728,088.35	0.00	0.00	0.00	0.00	728,088.35	0.00	228,635,000.00
1M-BH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1M-2C	09/25/20 - 10/25/20	31	3.69813 %	228,635,000.00	728,088.35	0.00	0.00	0.00	0.00	728,088.35	0.00	228,635,000.00
1M-CH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1B-1	09/25/20 - 10/25/20	31	5.89813 %	207,850,000.00	1,055,658.78	0.00	0.00	0.00	0.00	1,055,658.78	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 %	217,343,253.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,315,147.90
1A-I1	09/25/20 - 10/25/20	31	2.30000 %	27,958,065.32	55,372.50	0.00	0.00	0.00	0.00	55,372.50	0.00	26,309,729.16
1A-I2	09/25/20 - 10/25/20	31	1.80000 %	27,958,065.32	43,335.00	0.00	0.00	0.00	0.00	43,335.00	0.00	26,309,729.16
1A-I3	09/25/20 - 10/25/20	31	1.30000 %	27,958,065.32	31,297.50	0.00	0.00	0.00	0.00	31,297.50	0.00	26,309,729.16
1A-I4	09/25/20 - 10/25/20	31	0.80000 %	27,958,065.32	19,260.00	0.00	0.00	0.00	0.00	19,260.00	0.00	26,309,729.16
1B-I1	09/25/20 - 10/25/20	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1B-I2	09/25/20 - 10/25/20	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1B-I3	09/25/20 - 10/25/20	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1B-I4	09/25/20 - 10/25/20	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1C-I1	09/25/20 - 10/25/20	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1C-I2	09/25/20 - 10/25/20	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1C-I3	09/25/20 - 10/25/20	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1C-I4	09/25/20 - 10/25/20	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1E-A1	09/25/20 - 10/25/20	31	1.39813 %	27,958,065.32	33,659.98	0.00	0.00	0.00	0.00	33,659.98	0.00	26,309,729.16
1E-A2	09/25/20 - 10/25/20	31	1.89813 %	27,958,065.32	45,697.48	0.00	0.00	0.00	0.00	45,697.48	0.00	26,309,729.16
1E-A3	09/25/20 - 10/25/20	31	2.39813 %	27,958,065.32	57,734.98	0.00	0.00	0.00	0.00	57,734.98	0.00	26,309,729.16
1E-A4	09/25/20 - 10/25/20	31	2.89813 %	27,958,065.32	69,772.48	0.00	0.00	0.00	0.00	69,772.48	0.00	26,309,729.16
1E-B1	09/25/20 - 10/25/20	31	1.39813 %	228,635,000.00	275,264.03	0.00	0.00	0.00	0.00	275,264.03	0.00	228,635,000.00
1E-B2	09/25/20 - 10/25/20	31	1.89813 %	228,635,000.00	373,704.10	0.00	0.00	0.00	0.00	373,704.10	0.00	228,635,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Oct-2020
12-Oct-2020 7:58:11 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/25/20 - 10/25/20	31	2.39813 %	228,635,000.00	472,144.17	0.00	0.00	0.00	0.00	472,144.17	0.00	228,635,000.00
1E-B4	09/25/20 - 10/25/20	31	2.89813 %	228,635,000.00	570,584.24	0.00	0.00	0.00	0.00	570,584.24	0.00	228,635,000.00
1E-C1	09/25/20 - 10/25/20	31	1.39813 %	228,635,000.00	275,264.03	0.00	0.00	0.00	0.00	275,264.03	0.00	228,635,000.00
1E-C2	09/25/20 - 10/25/20	31	1.89813 %	228,635,000.00	373,704.10	0.00	0.00	0.00	0.00	373,704.10	0.00	228,635,000.00
1E-C3	09/25/20 - 10/25/20	31	2.39813 %	228,635,000.00	472,144.17	0.00	0.00	0.00	0.00	472,144.17	0.00	228,635,000.00
1E-C4	09/25/20 - 10/25/20	31	2.89813 %	228,635,000.00	570,584.24	0.00	0.00	0.00	0.00	570,584.24	0.00	228,635,000.00
1E-D1	09/25/20 - 10/25/20	31	1.39813 %	256,593,065.32	308,924.01	0.00	0.00	0.00	0.00	308,924.01	0.00	254,944,729.16
1E-D2	09/25/20 - 10/25/20	31	1.89813 %	256,593,065.32	419,401.58	0.00	0.00	0.00	0.00	419,401.58	0.00	254,944,729.16
1E-D3	09/25/20 - 10/25/20	31	2.39813 %	256,593,065.32	529,879.15	0.00	0.00	0.00	0.00	529,879.15	0.00	254,944,729.16
1E-D4	09/25/20 - 10/25/20	31	2.89813 %	256,593,065.32	640,356.72	0.00	0.00	0.00	0.00	640,356.72	0.00	254,944,729.16
1E-D5	09/25/20 - 10/25/20	31	3.69813 %	256,593,065.32	817,120.83	0.00	0.00	0.00	0.00	817,120.83	0.00	254,944,729.16
1E-F1	09/25/20 - 10/25/20	31	1.39813 %	457,270,000.00	550,528.06	0.00	0.00	0.00	0.00	550,528.06	0.00	457,270,000.00
1E-F2	09/25/20 - 10/25/20	31	1.89813 %	457,270,000.00	747,408.20	0.00	0.00	0.00	0.00	747,408.20	0.00	457,270,000.00
1E-F3	09/25/20 - 10/25/20	31	2.39813 %	457,270,000.00	944,288.33	0.00	0.00	0.00	0.00	944,288.33	0.00	457,270,000.00
1E-F4	09/25/20 - 10/25/20	31	2.89813 %	457,270,000.00	1,141,168.47	0.00	0.00	0.00	0.00	1,141,168.47	0.00	457,270,000.00
1E-F5	09/25/20 - 10/25/20	31	3.69813 %	457,270,000.00	1,456,176.70	0.00	0.00	0.00	0.00	1,456,176.70	0.00	457,270,000.00
1X-1	09/25/20 - 10/25/20	31	2.30000 %	256,593,065.32	508,196.82	0.00	0.00	0.00	0.00	508,196.82	0.00	254,944,729.16
1X-2	09/25/20 - 10/25/20	31	1.80000 %	256,593,065.32	397,719.25	0.00	0.00	0.00	0.00	397,719.25	0.00	254,944,729.16
1X-3	09/25/20 - 10/25/20	31	1.30000 %	256,593,065.32	287,241.68	0.00	0.00	0.00	0.00	287,241.68	0.00	254,944,729.16
1X-4	09/25/20 - 10/25/20	31	0.80000 %	256,593,065.32	176,764.11	0.00	0.00	0.00	0.00	176,764.11	0.00	254,944,729.16
1Y-1	09/25/20 - 10/25/20	31	2.30000 %	457,270,000.00	905,648.64	0.00	0.00	0.00	0.00	905,648.64	0.00	457,270,000.00
1Y-2	09/25/20 - 10/25/20	31	1.80000 %	457,270,000.00	708,768.50	0.00	0.00	0.00	0.00	708,768.50	0.00	457,270,000.00
1Y-3	09/25/20 - 10/25/20	31	1.30000 %	457,270,000.00	511,888.36	0.00	0.00	0.00	0.00	511,888.36	0.00	457,270,000.00
1Y-4	09/25/20 - 10/25/20	31	0.80000 %	457,270,000.00	315,008.22	0.00	0.00	0.00	0.00	315,008.22	0.00	457,270,000.00
Totals					21,693,401.49	0.00	0.00	0.00	0.00	21,693,401.49	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: 26-Oct-2020
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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
1A-H	42,117,071,181.00	0.00000 %	538.22577149	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	512.74115366
1M-1	457,271,000.00	1.44813 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	685,905,000.00	3.69813 %	707.42750865	2.25280349	0.00000000	0.00000000	0.00000000	0.00000000	2.25280349	0.00000000	705.02435346
1M-2H	36,101,934.00	0.00000 %	707.42750873	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	705.02435354
1M-2A	228,635,000.00	3.69813 %	122.28252595	0.38940880	0.00000000	0.00000000	0.00000000	0.00000000	0.38940880	0.00000000	115.07306038
1M-AH	12,033,978.00	0.00000 %	122.28252619	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	115.07306063
1M-2B	228,635,000.00	3.69813 %	1000.00000000	3.18450084	0.00000000	0.00000000	0.00000000	0.00000000	3.18450084	0.00000000	1000.00000000
1M-BH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	228,635,000.00	3.69813 %	1000.00000000	3.18450084	0.00000000	0.00000000	0.00000000	0.00000000	3.18450084	0.00000000	1000.00000000
1M-CH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	5.89813 %	1000.00000000	5.07894530	0.00000000	0.00000000	0.00000000	0.00000000	5.07894530	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 %	993.38760121	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.25914240
1A-I1	0.00	2.30000 %	122.28252595	0.24218733	0.00000000	0.00000000	0.00000000	0.00000000	0.24218733	0.00000000	115.07306038
1A-I2	0.00	1.80000 %	122.28252595	0.18953791	0.00000000	0.00000000	0.00000000	0.00000000	0.18953791	0.00000000	115.07306038
1A-I3	0.00	1.30000 %	122.28252595	0.13688849	0.00000000	0.00000000	0.00000000	0.00000000	0.13688849	0.00000000	115.07306038
1A-I4	0.00	0.80000 %	122.28252595	0.08423907	0.00000000	0.00000000	0.00000000	0.00000000	0.08423907	0.00000000	115.07306038
1B-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.39813 %	122.28252595	0.14722147	0.00000000	0.00000000	0.00000000	0.00000000	0.14722147	0.00000000	115.07306038
1E-A2	228,635,000.00	1.89813 %	122.28252595	0.19987089	0.00000000	0.00000000	0.00000000	0.00000000	0.19987089	0.00000000	115.07306038
1E-A3	228,635,000.00	2.39813 %	122.28252595	0.25252031	0.00000000	0.00000000	0.00000000	0.00000000	0.25252031	0.00000000	115.07306038

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Distribution Date: 26-Oct-2020
12-Oct-2020 7:58:11 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	228,635,000.00	2.89813 %	122.28252595	0.30516972	0.00000000	0.00000000	0.00000000	0.00000000	0.30516972	0.00000000	115.07306038
1E-B1	228,635,000.00	1.39813 %	1000.00000000	1.20394528	0.00000000	0.00000000	0.00000000	0.00000000	1.20394528	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.89813 %	1000.00000000	1.63450084	0.00000000	0.00000000	0.00000000	0.00000000	1.63450084	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.39813 %	1000.00000000	2.06505640	0.00000000	0.00000000	0.00000000	0.00000000	2.06505640	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.89813 %	1000.00000000	2.49561196	0.00000000	0.00000000	0.00000000	0.00000000	2.49561196	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.39813 %	1000.00000000	1.20394528	0.00000000	0.00000000	0.00000000	0.00000000	1.20394528	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.89813 %	1000.00000000	1.63450084	0.00000000	0.00000000	0.00000000	0.00000000	1.63450084	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.39813 %	1000.00000000	2.06505640	0.00000000	0.00000000	0.00000000	0.00000000	2.06505640	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.89813 %	1000.00000000	2.49561196	0.00000000	0.00000000	0.00000000	0.00000000	2.49561196	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.39813 %	561.14126297	0.67558338	0.00000000	0.00000000	0.00000000	0.00000000	0.67558338	0.00000000	557.53653019
1E-D2	457,270,000.00	1.89813 %	561.14126297	0.91718586	0.00000000	0.00000000	0.00000000	0.00000000	0.91718586	0.00000000	557.53653019
1E-D3	457,270,000.00	2.39813 %	561.14126297	1.15878835	0.00000000	0.00000000	0.00000000	0.00000000	1.15878835	0.00000000	557.53653019
1E-D4	457,270,000.00	2.89813 %	561.14126297	1.40039084	0.00000000	0.00000000	0.00000000	0.00000000	1.40039084	0.00000000	557.53653019
1E-D5	457,270,000.00	3.69813 %	561.14126297	1.78695482	0.00000000	0.00000000	0.00000000	0.00000000	1.78695482	0.00000000	557.53653019
1E-F1	457,270,000.00	1.39813 %	1000.00000000	1.20394528	0.00000000	0.00000000	0.00000000	0.00000000	1.20394528	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.89813 %	1000.00000000	1.63450084	0.00000000	0.00000000	0.00000000	0.00000000	1.63450084	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.39813 %	1000.00000000	2.06505638	0.00000000	0.00000000	0.00000000	0.00000000	2.06505638	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.89813 %	1000.00000000	2.49561194	0.00000000	0.00000000	0.00000000	0.00000000	2.49561194	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.69813 %	1000.00000000	3.18450084	0.00000000	0.00000000	0.00000000	0.00000000	3.18450084	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	561.14126297	1.11137144	0.00000000	0.00000000	0.00000000	0.00000000	1.11137144	0.00000000	557.53653019
1X-2	0.00	1.80000 %	561.14126297	0.86976895	0.00000000	0.00000000	0.00000000	0.00000000	0.86976895	0.00000000	557.53653019
1X-3	0.00	1.30000 %	561.14126297	0.62816647	0.00000000	0.00000000	0.00000000	0.00000000	0.62816647	0.00000000	557.53653019
1X-4	0.00	0.80000 %	561.14126297	0.38656398	0.00000000	0.00000000	0.00000000	0.00000000	0.38656398	0.00000000	557.53653019
1Y-1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000

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

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

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 12-Oct-2020 7:58:12 AM

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Series 2017-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,296,476.27
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(28,105.50)
Total Deposits	4,268,370.77
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,249,204.11
Total Withdrawals (Pool Distribution Amount)	4,268,370.77
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: 26-Oct-2020
12-Oct-2020 7:58:12 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,075,100,663.15
Total Principal Reduction Cumulative	21,217,702,765.03
Scheduled Principal Current	43,272,690.09
Scheduled Principal Cumulative	2,689,981,629.74
Unscheduled Principal Current	1,031,799,867.56
Unscheduled Principal Cumulative	18,526,246,346.86
Senior Reduction Amount	1,073,337,462.95
Subordinate Reduction Amount	1,735,094.70
Calculated Tranche Write-down Amount	28,105.50
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,415.12
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	8,895.65
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	110717
Period Reference Pool Removal Loan Count	3993
Period Ending Loan Count	106725
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	22,540,293,267.66
Period PIF Loan Count Current	3992
PIF Loan Count Cumulative	73250
Period PIF Loan UPB Current	1,016,929,532.01
PIF Loan UPB Cumulative	17,684,514,339.05
Period Partial Prepayment Amount	17,602,805.63
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	155
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,757,414.36
Credit Event Amount Current	73,133.60
Credit Event Amount Cumulative	8,699,764.10
Total Active Modified Loan Count	636
Total Active Modified Loan UPB	137,582,801.90
Libor Rate	0.148130%

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12-Oct-2020 7:58:12 AM

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.990324%
Subordinate Percentage	4.009676%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Oct-2020
 12-Oct-2020 7:58:12 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	4.010000 %	4.190000 %
1M-1	0.00	0.00	2.650000 %	4.010000 %	4.190000 %
1M-1H	0.00	0.00	2.650000 %	4.010000 %	4.190000 %
1M-2	0.00	0.00	1.000000 %	1.850000 %	1.930000 %
1M-2H	0.00	0.00	1.000000 %	1.850000 %	1.930000 %
1M-2A	0.00	0.00	2.100000 %	3.890000 %	4.070000 %
1M-2B	0.00	0.00	1.550000 %	2.870000 %	3.000000 %
1M-2C	0.00	0.00	1.000000 %	1.850000 %	1.930000 %
1B-1	0.00	0.00	0.500000 %	0.920000 %	0.960000 %
1B-1H	0.00	0.00	0.500000 %	0.920000 %	0.960000 %
1B-2H	28,105.50	0.00	0.000000 %	0.000000 %	0.000000 %

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12-Oct-2020 7:58:12 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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 12-Oct-2020 7:58:12 AM

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Credit-Linked Notes

Series 2017-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	956	206,368,994.19	0.895760 %	0.915556 %
60 Days	543	124,329,509.54	0.508784 %	0.551588 %
90 Days	628	149,953,464.85	0.588428 %	0.665268 %
120 Days	1136	279,355,688.90	1.064418 %	1.239361 %
150 Days	1426	367,741,991.30	1.336144 %	1.631487 %
180+ Days	332	79,594,070.73	0.311080 %	0.353119 %
Totals	5021	1,207,343,719.51	4.704615 %	5.356380 %

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Oct-2020
12-Oct-2020 7:58:12 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	61	14,044,480.10	4,415.12	0.031437

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	301,611.32	95.12	0.031537
Summary	0037919839	193,905.93	6.67	0.003440
Summary	0037920885	225,673.79	47.02	0.020835
Summary	0037928948	435,388.84	59.65	0.013700
Summary	0037929618	231,364.61	89.65	0.038748
Summary	0037929890	242,862.83	213.68	0.087984
Summary	0037931403	360,014.02	37.71	0.010475
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	299,977.56	89.05	0.029686
Summary	0037938423	251,760.95	55.62	0.022092
Summary	0037940843	72,902.12	59.93	0.082206
Summary	0037942938	71,467.42	1.45	0.002029
Summary	0037943660	82,264.66	36.78	0.044709
Summary	0037943770	242,455.89	3.80	0.001567
Summary	0037945192	136,752.24	30.86	0.022566
Summary	0037945934	184,842.07	3.78	0.002045
Summary	0037947337	229,112.88	71.60	0.031251
Summary	0037950387	138,286.97	2.59	0.001873
Summary	0037951417	90,630.89	3.39	0.003740
Summary	0037952442	421,466.61	136.61	0.032413
Summary	0037957412	323,954.87	261.42	0.080696
Summary	0037958446	362,930.32	18.91	0.005210
Summary	0037958789	183,808.75	43.28	0.023546
Summary	0037960508	80,001.94	25.91	0.032387
Summary	0037961723	80,357.45	40.96	0.050972

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12-Oct-2020 7:58:12 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037962977	218,831.48	55.47	0.025348
Summary	0037966959	196,502.31	16.79	0.008544
Summary	0037967788	98,184.53	8.92	0.009085
Summary	0037969187	105,159.61	1.66	0.001579
Summary	0037973976	200,161.33	125.10	0.062500
Summary	0037974164	136,689.66	6.46	0.004726
Summary	0037974222	158,205.04	179.43	0.113416
Summary	0037977307	224,207.55	149.37	0.066621
Summary	0037978214	253,042.33	188.13	0.074347
Summary	0037979354	509,029.02	18.24	0.003583
Summary	0037983263	379,472.06	62.93	0.016584
Summary	0037983961	142,272.28	66.35	0.046636
Summary	0037991482	382,314.80	14.10	0.003688
Summary	0037991764	398,607.97	354.90	0.089035
Summary	0037992750	113,978.88	83.95	0.073654
Summary	0037999501	339,200.90	179.59	0.052945
Summary	0038001111	354,762.82	12.20	0.003439
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008592	401,276.06	223.57	0.055715
Summary	0038018522	358,172.60	25.61	0.007150
Summary	0038032384	115,902.36	36.22	0.031250
Summary	0038043127	137,583.28	102.18	0.074268
Summary	0038044822	61,426.82	36.37	0.059209
Summary	0038053555	92,264.08	34.82	0.037739
Summary	0038059651	281,437.06	107.33	0.038136
Summary	0038063724	141,784.45	2.66	0.001876
Summary	0038063969	222,487.25	67.95	0.030541
Summary	0038064853	418,311.68	122.50	0.029284
Summary	0038067003	133,236.13	83.27	0.062498
Summary	0038067996	140,499.88	73.18	0.052085
Summary	0038070082	185,083.74	94.34	0.050972
Summary	0038078626	314,897.76	98.41	0.031251
Summary	0038083109	65,613.65	22.70	0.034596
Summary	0038084012	569,783.66	59.35	0.010416

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12-Oct-2020 7:58:12 AM

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Credit-Linked Notes

Series 2017-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038084323	214,022.94	22.29	0.010415
Summary	0038086689	397,267.18	172.09	0.043318

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 12-Oct-2020 7:58:12 AM

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Credit-Linked Notes

Series 2017-C01



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	73,133.60	30,807.00	42.124

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037940707	73,133.60	30,807.00	42.124

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	587,955.33	(2,701.50)	146,473.68	24.912

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	(101.20)	48,134.63	11.851
0038040312	71,451.05	(1,807.83)	8,084.25	11.314
0038063668	110,337.72	(792.47)	90,254.80	81.799

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Series 2017-C01



Distribution Date: 26-Oct-2020
 12-Oct-2020 7:58:12 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
57	8,699,764.10	1,474,832.10	16.953

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
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
0037919634	78,181.43	25,011.90	31.992
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037929669	67,149.31	12,970.95	19.317
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037939369	113,278.25	981.86	0.867
0037940707	73,133.60	30,807.00	42.124
0037941853	74,440.41	28,487.09	38.268
0037942296	79,026.36	40,578.48	51.348
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037950233	83,142.67	38,781.57	46.645
0037963725	242,202.62	48,085.51	19.853
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Oct-2020
 12-Oct-2020 7:58:12 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038010004	406,166.56	48,134.63	11.851
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	(4,936.98)	(4.372)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038026559	143,606.62	23,070.89	16.065
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	90,254.80	81.799
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
0038073277	369,828.40	87,989.73	23.792

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12-Oct-2020 7:58:12 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
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: 26-Oct-2020
 12-Oct-2020 7:58:12 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	661,088.93	28,105.50	0.000 %	0	0.00	0.00	0.000 %	4	661,088.93	28,105.50	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	0037940707	76,000.00	4.625 %	FL	80.00	360	73,133.60	09/30/2020	30,807.00	30,807.00
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	48,134.63
Summary	0038040312	72,000.00	4.750 %	IN	75.00	360	71,451.05	12/31/2019	(1,807.83)	8,084.25
Summary	0038063668	114,000.00	4.500 %	WV	80.00	360	110,337.72	11/30/2019	(792.47)	90,254.80

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



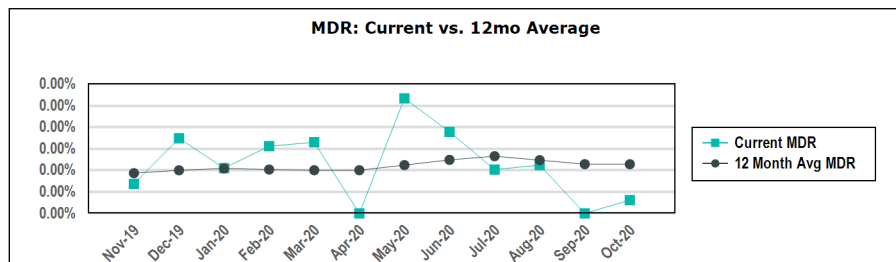
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12-Oct-2020 7:58:12 AM

Realized Loss Report - Collateral

Summary

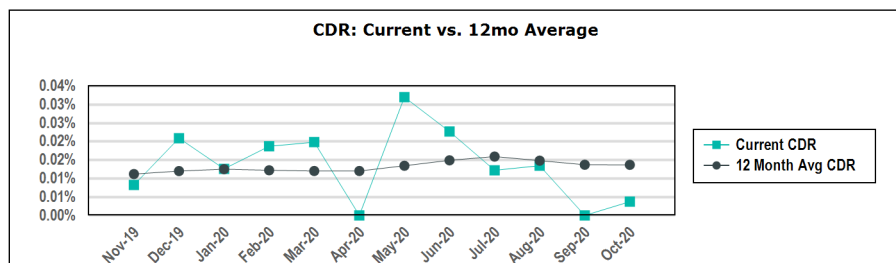
MDR

Current Month 0.000 %
3 Month Average 0.000 %
12 Month Average 0.001 %



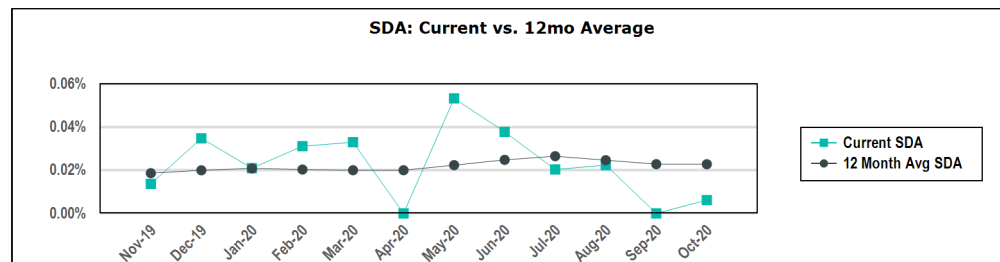
CDR

Current Month 0.004 %
3 Month Average 0.006 %
12 Month Average 0.014 %



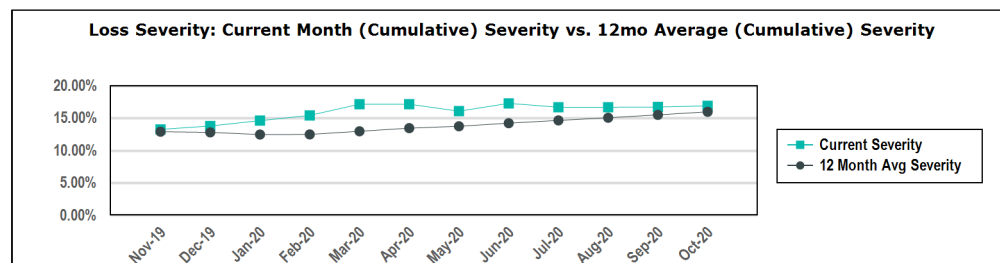
SDA

Current Month 0.006 %
3 Month Average 0.010 %
12 Month Average 0.023 %



Loss Severity

Current Month (Cumulative) 16.953 %
3 Month Average (Cumulative) 16.821 %
12 Month Average (Cumulative) 16.030 %



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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Oct-2020
12-Oct-2020 7:58:13 AM

Prepayment Rates

Summary

SMM

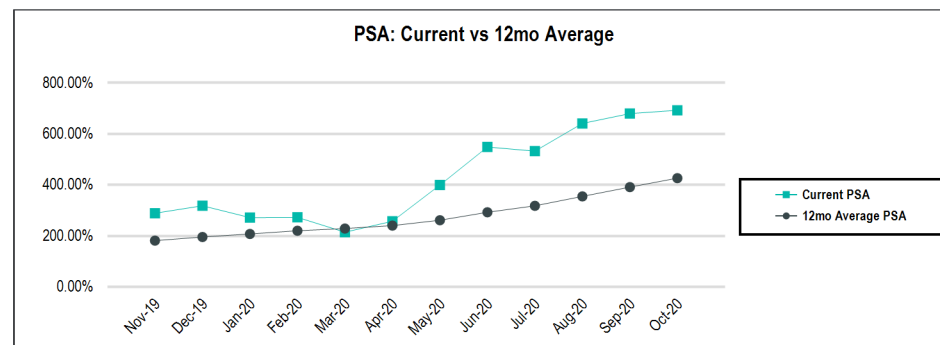
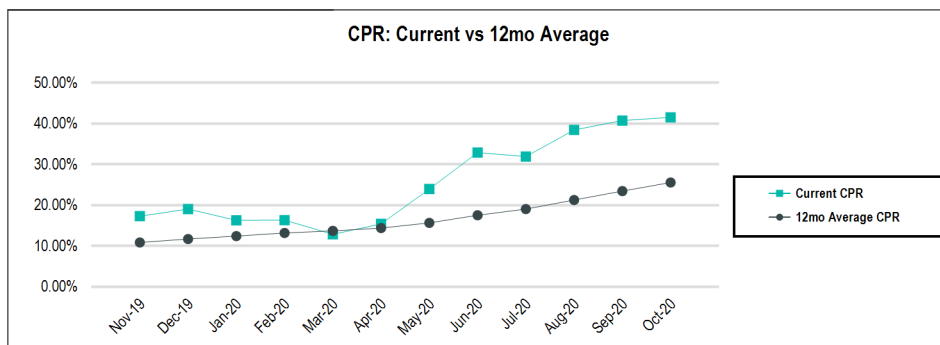
Current Month	4.377 %
3 Month Average	4.204 %
12 Month Average	2.508 %

CPR

Current Month	41.557 %
3 Month Average	40.261 %
12 Month Average	25.579 %

PSA

Current Month	692.621 %
3 Month Average	671.018 %
12 Month Average	426.320 %



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: 26-Oct-2020
 12-Oct-2020 7:58:13 AM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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12-Oct-2020 7:58:13 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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12-Oct-2020 7:58:13 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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