

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-Apr-2021
08-Apr-2021 7:56:01 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		03/31/2021	0.00000 %	16,436,285,779.52	0.00	836,935,175.10	0.00	15,599,350,604.41	836,935,175.10	0.00
1M-1	30711XEK6	04/23/2021	1.40863 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	04/23/2021	3.65863 %	475,019,793.85	1,544,819.26	1,687,352.32	0.00	473,332,441.53	3,232,171.58	0.00
1M-2H		03/31/2021	0.00000 %	25,002,198.91	0.00	88,812.13	0.00	24,913,386.79	88,812.13	0.00
1M-2A	30711XEL4	04/23/2021	3.65863 %	17,749,793.85	57,724.38	1,687,352.32	0.00	16,062,441.53	1,745,076.70	0.00
1M-AH		03/31/2021	0.00000 %	934,242.91	0.00	88,812.13	0.00	845,430.79	88,812.13	0.00
1M-2B	30711XEM2	04/23/2021	3.65863 %	228,635,000.00	743,547.44	0.00	0.00	228,635,000.00	743,547.44	0.00
1M-BH		03/31/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	04/23/2021	3.65863 %	228,635,000.00	743,547.44	0.00	0.00	228,635,000.00	743,547.44	0.00
1M-CH		03/31/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	04/23/2021	5.85863 %	207,850,000.00	1,082,414.44	0.00	0.00	207,850,000.00	1,082,414.44	0.00
1B-1H		03/31/2021	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		03/31/2021	0.00000 %	216,979,548.03	0.00	0.00	(2,313.82)	216,981,861.85	0.00	1,808,118.15
1A-I1	30711XEW0	04/23/2021	2.30000 %	0.00	36,288.47	0.00	0.00	0.00	36,288.47	0.00
1A-I2	30711XER1	04/23/2021	1.80000 %	0.00	28,399.67	0.00	0.00	0.00	28,399.67	0.00
1A-I3	30711XFM1	04/23/2021	1.30000 %	0.00	20,510.87	0.00	0.00	0.00	20,510.87	0.00
1A-I4	30711XFT6	04/23/2021	0.80000 %	0.00	12,622.08	0.00	0.00	0.00	12,622.08	0.00
1B-I1	30711XFB5	04/23/2021	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1B-I2	30711XFU3	04/23/2021	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1B-I3	30711XFBV1	04/23/2021	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1B-I4	30711XFW9	04/23/2021	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1C-I1	30711XGJ7	04/23/2021	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1C-I2	30711XFX7	04/23/2021	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1C-I3	30711XFY5	04/23/2021	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1C-I4	30711XFZ2	04/23/2021	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1E-A1	30711XES9	04/23/2021	1.35863 %	17,749,793.85	21,435.91	1,687,352.32	0.00	16,062,441.53	1,708,788.23	0.00
1E-A2	30711XET7	04/23/2021	1.85863 %	17,749,793.85	29,324.71	1,687,352.32	0.00	16,062,441.53	1,716,677.03	0.00
1E-A3	30711XEU4	04/23/2021	2.35863 %	17,749,793.85	37,213.51	1,687,352.32	0.00	16,062,441.53	1,724,565.83	0.00
1E-A4	30711XEV2	04/23/2021	2.85863 %	17,749,793.85	45,102.31	1,687,352.32	0.00	16,062,441.53	1,732,454.63	0.00
1E-B1	30711XEX8	04/23/2021	1.35863 %	228,635,000.00	276,115.88	0.00	0.00	228,635,000.00	276,115.88	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Apr-2021
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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	04/23/2021	1.85863 %	228,635,000.00	377,731.44	0.00	0.00	228,635,000.00	377,731.44	0.00
1E-B3	30711XEZ3	04/23/2021	2.35863 %	228,635,000.00	479,347.00	0.00	0.00	228,635,000.00	479,347.00	0.00
1E-B4	30711XFA7	04/23/2021	2.85863 %	228,635,000.00	580,962.55	0.00	0.00	228,635,000.00	580,962.55	0.00
1E-C1	30711XFC3	04/23/2021	1.35863 %	228,635,000.00	276,115.88	0.00	0.00	228,635,000.00	276,115.88	0.00
1E-C2	30711XFD1	04/23/2021	1.85863 %	228,635,000.00	377,731.44	0.00	0.00	228,635,000.00	377,731.44	0.00
1E-C3	30711XFE9	04/23/2021	2.35863 %	228,635,000.00	479,347.00	0.00	0.00	228,635,000.00	479,347.00	0.00
1E-C4	30711XFF6	04/23/2021	2.85863 %	228,635,000.00	580,962.55	0.00	0.00	228,635,000.00	580,962.55	0.00
1E-D1	30711XFG4	04/23/2021	1.35863 %	246,384,793.85	297,551.80	1,687,352.32	0.00	244,697,441.53	1,984,904.12	0.00
1E-D2	30711XFH2	04/23/2021	1.85863 %	246,384,793.85	407,056.15	1,687,352.32	0.00	244,697,441.53	2,094,408.47	0.00
1E-D3	30711XFJ8	04/23/2021	2.35863 %	246,384,793.85	516,560.50	1,687,352.32	0.00	244,697,441.53	2,203,912.82	0.00
1E-D4	30711XFK5	04/23/2021	2.85863 %	246,384,793.85	626,064.86	1,687,352.32	0.00	244,697,441.53	2,313,417.18	0.00
1E-D5	30711XFL3	04/23/2021	3.65863 %	246,384,793.85	801,271.82	1,687,352.32	0.00	244,697,441.53	2,488,624.14	0.00
1E-F1	30711XFN9	04/23/2021	1.35863 %	457,270,000.00	552,231.77	0.00	0.00	457,270,000.00	552,231.77	0.00
1E-F2	30711XFP4	04/23/2021	1.85863 %	457,270,000.00	755,462.88	0.00	0.00	457,270,000.00	755,462.88	0.00
1E-F3	30711XFQ2	04/23/2021	2.35863 %	457,270,000.00	958,693.99	0.00	0.00	457,270,000.00	958,693.99	0.00
1E-F4	30711XFR0	04/23/2021	2.85863 %	457,270,000.00	1,161,925.10	0.00	0.00	457,270,000.00	1,161,925.10	0.00
1E-F5	30711XFS8	04/23/2021	3.65863 %	457,270,000.00	1,487,094.88	0.00	0.00	457,270,000.00	1,487,094.88	0.00
1X-1	30711XGA6	04/23/2021	2.30000 %	0.00	503,720.02	0.00	0.00	0.00	503,720.02	0.00
1X-2	30711XGB4	04/23/2021	1.80000 %	0.00	394,215.67	0.00	0.00	0.00	394,215.67	0.00
1X-3	30711XGC2	04/23/2021	1.30000 %	0.00	284,711.32	0.00	0.00	0.00	284,711.32	0.00
1X-4	30711XGD0	04/23/2021	0.80000 %	0.00	175,206.96	0.00	0.00	0.00	175,206.96	0.00
1Y-1	30711XGE8	04/23/2021	2.30000 %	0.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00
1Y-2	30711XGF5	04/23/2021	1.80000 %	0.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00
1Y-3	30711XGG3	04/23/2021	1.30000 %	0.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00
1Y-4	30711XGH1	04/23/2021	0.80000 %	0.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00
Totals				23,290,452,437.72	21,793,163.51	855,673,674.88	(2,313.82)	22,434,781,076.67	877,466,838.39	1,808,118.15

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-Apr-2021
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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	16,436,285,779.52	31,196,634.88	805,738,540.22	0.00	0.00	836,935,175.10	15,599,350,604.41	0.37038071	836,935,175.10
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	475,019,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	473,332,441.53	0.69008455	1,687,352.32
1M-2H	36,101,934.00	25,002,198.91	88,812.13	0.00	0.00	0.00	88,812.13	24,913,386.79	0.69008455	88,812.13
1M-2A	228,635,000.00	17,749,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	16,062,441.53	0.07025364	1,687,352.32
1M-AH	12,033,978.00	934,242.91	88,812.13	0.00	0.00	0.00	88,812.13	845,430.79	0.07025364	88,812.13
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	216,979,548.03	0.00	0.00	0.00	(2,313.82)	(2,313.82)	216,981,861.85	0.99173583	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	17,749,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	16,062,441.53	0.07025364	1,687,352.32
1E-A2	228,635,000.00	17,749,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	16,062,441.53	0.07025364	1,687,352.32
1E-A3	228,635,000.00	17,749,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	16,062,441.53	0.07025364	1,687,352.32
1E-A4	228,635,000.00	17,749,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	16,062,441.53	0.07025364	1,687,352.32
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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Series 2017-C01



Distribution Date: 26-Apr-2021
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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	246,384,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	244,697,441.53	0.53512682	1,687,352.32
1E-D2	457,270,000.00	246,384,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	244,697,441.53	0.53512682	1,687,352.32
1E-D3	457,270,000.00	246,384,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	244,697,441.53	0.53512682	1,687,352.32
1E-D4	457,270,000.00	246,384,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	244,697,441.53	0.53512682	1,687,352.32
1E-D5	457,270,000.00	246,384,793.85	1,687,352.32	0.00	0.00	0.00	1,687,352.32	244,697,441.53	0.53512682	1,687,352.32
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	23,290,452,437.72	49,935,134.66	805,738,540.22	0.00	(2,313.82)	855,671,361.06	22,434,781,076.67	0.43313463	855,673,674.88

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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	390.25234468	0.74071235	19.13092524	0.00000000	0.00000000	19.87163760	370.38070709	0.37038071	19.87163760
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	692.54458540	2.46003794	0.00000000	0.00000000	0.00000000	2.46003794	690.08454747	0.69008455	2.46003794
1M-2H	36,101,934.00	692.54458528	2.46003801	0.00000000	0.00000000	0.00000000	2.46003801	690.08454755	0.69008455	2.46003801
1M-2A	228,635,000.00	77.63375621	7.38011381	0.00000000	0.00000000	0.00000000	7.38011381	70.25364240	0.07025364	7.38011381
1M-AH	12,033,978.00	77.63375585	7.38011404	0.00000000	0.00000000	0.00000000	7.38011404	70.25364264	0.07025364	7.38011404
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	991.72525191	0.00000000	0.00000000	0.00000000	(0.01057553)	(0.01057553)	991.73582744	0.99173583	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	77.63375621	7.38011381	0.00000000	0.00000000	0.00000000	7.38011381	70.25364240	0.07025364	7.38011381
1E-A2	228,635,000.00	77.63375621	7.38011381	0.00000000	0.00000000	0.00000000	7.38011381	70.25364240	0.07025364	7.38011381
1E-A3	228,635,000.00	77.63375621	7.38011381	0.00000000	0.00000000	0.00000000	7.38011381	70.25364240	0.07025364	7.38011381
1E-A4	228,635,000.00	77.63375621	7.38011381	0.00000000	0.00000000	0.00000000	7.38011381	70.25364240	0.07025364	7.38011381
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-Apr-2021
08-Apr-2021 7:56:01 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	538.81687810	3.69005690	0.00000000	0.00000000	0.00000000	3.69005690	535.12682120	0.53512682	3.69005690
1E-D2	457,270,000.00	538.81687810	3.69005690	0.00000000	0.00000000	0.00000000	3.69005690	535.12682120	0.53512682	3.69005690
1E-D3	457,270,000.00	538.81687810	3.69005690	0.00000000	0.00000000	0.00000000	3.69005690	535.12682120	0.53512682	3.69005690
1E-D4	457,270,000.00	538.81687810	3.69005690	0.00000000	0.00000000	0.00000000	3.69005690	535.12682120	0.53512682	3.69005690
1E-D5	457,270,000.00	538.81687810	3.69005690	0.00000000	0.00000000	0.00000000	3.69005690	535.12682120	0.53512682	3.69005690
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-Apr-2021
08-Apr-2021 7:56:01 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 %	16,436,285,779.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,599,350,604.41
1M-1	N/A	N/A	1.40863 %	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	03/25/21 - 04/25/21	32	3.65863 %	475,019,793.85	1,544,819.26	0.00	0.00	0.00	0.00	1,544,819.26	0.00	473,332,441.53
1M-2H	N/A	N/A	0.00000 %	25,002,198.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,913,386.79
1M-2A	03/25/21 - 04/25/21	32	3.65863 %	17,749,793.85	57,724.38	0.00	0.00	0.00	0.00	57,724.38	0.00	16,062,441.53
1M-AH	N/A	N/A	0.00000 %	934,242.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	845,430.79
1M-2B	03/25/21 - 04/25/21	32	3.65863 %	228,635,000.00	743,547.44	0.00	0.00	0.00	0.00	743,547.44	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	03/25/21 - 04/25/21	32	3.65863 %	228,635,000.00	743,547.44	0.00	0.00	0.00	0.00	743,547.44	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	03/25/21 - 04/25/21	32	5.85863 %	207,850,000.00	1,082,414.44	0.00	0.00	0.00	0.00	1,082,414.44	0.00	207,850,000.00
1B-1H	N/A	N/A	0.00000 %	10,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	216,979,548.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,981,861.85
1A-I1	03/25/21 - 04/25/21	32	2.30000 %	17,749,793.85	36,288.47	0.00	0.00	0.00	0.00	36,288.47	0.00	16,062,441.53
1A-I2	03/25/21 - 04/25/21	32	1.80000 %	17,749,793.85	28,399.67	0.00	0.00	0.00	0.00	28,399.67	0.00	16,062,441.53
1A-I3	03/25/21 - 04/25/21	32	1.30000 %	17,749,793.85	20,510.87	0.00	0.00	0.00	0.00	20,510.87	0.00	16,062,441.53
1A-I4	03/25/21 - 04/25/21	32	0.80000 %	17,749,793.85	12,622.08	0.00	0.00	0.00	0.00	12,622.08	0.00	16,062,441.53
1B-I1	03/25/21 - 04/25/21	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1B-I2	03/25/21 - 04/25/21	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1B-I3	03/25/21 - 04/25/21	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1B-I4	03/25/21 - 04/25/21	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1C-I1	03/25/21 - 04/25/21	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1C-I2	03/25/21 - 04/25/21	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1C-I3	03/25/21 - 04/25/21	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1C-I4	03/25/21 - 04/25/21	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1E-A1	03/25/21 - 04/25/21	32	1.35863 %	17,749,793.85	21,435.91	0.00	0.00	0.00	0.00	21,435.91	0.00	16,062,441.53
1E-A2	03/25/21 - 04/25/21	32	1.85863 %	17,749,793.85	29,324.71	0.00	0.00	0.00	0.00	29,324.71	0.00	16,062,441.53
1E-A3	03/25/21 - 04/25/21	32	2.35863 %	17,749,793.85	37,213.51	0.00	0.00	0.00	0.00	37,213.51	0.00	16,062,441.53
1E-A4	03/25/21 - 04/25/21	32	2.85863 %	17,749,793.85	45,102.31	0.00	0.00	0.00	0.00	45,102.31	0.00	16,062,441.53
1E-B1	03/25/21 - 04/25/21	32	1.35863 %	228,635,000.00	276,115.88	0.00	0.00	0.00	0.00	276,115.88	0.00	228,635,000.00
1E-B2	03/25/21 - 04/25/21	32	1.85863 %	228,635,000.00	377,731.44	0.00	0.00	0.00	0.00	377,731.44	0.00	228,635,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Apr-2021
08-Apr-2021 7:56:01 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	03/25/21 - 04/25/21	32	2.35863 %	228,635,000.00	479,347.00	0.00	0.00	0.00	0.00	479,347.00	0.00	228,635,000.00
1E-B4	03/25/21 - 04/25/21	32	2.85863 %	228,635,000.00	580,962.55	0.00	0.00	0.00	0.00	580,962.55	0.00	228,635,000.00
1E-C1	03/25/21 - 04/25/21	32	1.35863 %	228,635,000.00	276,115.88	0.00	0.00	0.00	0.00	276,115.88	0.00	228,635,000.00
1E-C2	03/25/21 - 04/25/21	32	1.85863 %	228,635,000.00	377,731.44	0.00	0.00	0.00	0.00	377,731.44	0.00	228,635,000.00
1E-C3	03/25/21 - 04/25/21	32	2.35863 %	228,635,000.00	479,347.00	0.00	0.00	0.00	0.00	479,347.00	0.00	228,635,000.00
1E-C4	03/25/21 - 04/25/21	32	2.85863 %	228,635,000.00	580,962.55	0.00	0.00	0.00	0.00	580,962.55	0.00	228,635,000.00
1E-D1	03/25/21 - 04/25/21	32	1.35863 %	246,384,793.85	297,551.80	0.00	0.00	0.00	0.00	297,551.80	0.00	244,697,441.53
1E-D2	03/25/21 - 04/25/21	32	1.85863 %	246,384,793.85	407,056.15	0.00	0.00	0.00	0.00	407,056.15	0.00	244,697,441.53
1E-D3	03/25/21 - 04/25/21	32	2.35863 %	246,384,793.85	516,560.50	0.00	0.00	0.00	0.00	516,560.50	0.00	244,697,441.53
1E-D4	03/25/21 - 04/25/21	32	2.85863 %	246,384,793.85	626,064.86	0.00	0.00	0.00	0.00	626,064.86	0.00	244,697,441.53
1E-D5	03/25/21 - 04/25/21	32	3.65863 %	246,384,793.85	801,271.82	0.00	0.00	0.00	0.00	801,271.82	0.00	244,697,441.53
1E-F1	03/25/21 - 04/25/21	32	1.35863 %	457,270,000.00	552,231.77	0.00	0.00	0.00	0.00	552,231.77	0.00	457,270,000.00
1E-F2	03/25/21 - 04/25/21	32	1.85863 %	457,270,000.00	755,462.88	0.00	0.00	0.00	0.00	755,462.88	0.00	457,270,000.00
1E-F3	03/25/21 - 04/25/21	32	2.35863 %	457,270,000.00	958,693.99	0.00	0.00	0.00	0.00	958,693.99	0.00	457,270,000.00
1E-F4	03/25/21 - 04/25/21	32	2.85863 %	457,270,000.00	1,161,925.10	0.00	0.00	0.00	0.00	1,161,925.10	0.00	457,270,000.00
1E-F5	03/25/21 - 04/25/21	32	3.65863 %	457,270,000.00	1,487,094.88	0.00	0.00	0.00	0.00	1,487,094.88	0.00	457,270,000.00
1X-1	03/25/21 - 04/25/21	32	2.30000 %	246,384,793.85	503,720.02	0.00	0.00	0.00	0.00	503,720.02	0.00	244,697,441.53
1X-2	03/25/21 - 04/25/21	32	1.80000 %	246,384,793.85	394,215.67	0.00	0.00	0.00	0.00	394,215.67	0.00	244,697,441.53
1X-3	03/25/21 - 04/25/21	32	1.30000 %	246,384,793.85	284,711.32	0.00	0.00	0.00	0.00	284,711.32	0.00	244,697,441.53
1X-4	03/25/21 - 04/25/21	32	0.80000 %	246,384,793.85	175,206.96	0.00	0.00	0.00	0.00	175,206.96	0.00	244,697,441.53
1Y-1	03/25/21 - 04/25/21	32	2.30000 %	457,270,000.00	934,863.11	0.00	0.00	0.00	0.00	934,863.11	0.00	457,270,000.00
1Y-2	03/25/21 - 04/25/21	32	1.80000 %	457,270,000.00	731,632.00	0.00	0.00	0.00	0.00	731,632.00	0.00	457,270,000.00
1Y-3	03/25/21 - 04/25/21	32	1.30000 %	457,270,000.00	528,400.89	0.00	0.00	0.00	0.00	528,400.89	0.00	457,270,000.00
1Y-4	03/25/21 - 04/25/21	32	0.80000 %	457,270,000.00	325,169.78	0.00	0.00	0.00	0.00	325,169.78	0.00	457,270,000.00
Totals					21,793,163.51	0.00	0.00	0.00	0.00	21,793,163.51	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

**WELLS
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Distribution Date: 26-Apr-2021
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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 %	390.25234468	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	370.38070709
1M-1	457,271,000.00	1.40863 %	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	3.65863 %	692.54458540	2.25223502	0.00000000	0.00000000	0.00000000	0.00000000	2.25223502	0.00000000	690.08454747
1M-2H	36,101,934.00	0.00000 %	692.54458528	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	690.08454755
1M-2A	228,635,000.00	3.65863 %	77.63375621	0.25247394	0.00000000	0.00000000	0.00000000	0.00000000	0.25247394	0.00000000	70.25364240
1M-AH	12,033,978.00	0.00000 %	77.63375585	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	70.25364264
1M-2B	228,635,000.00	3.65863 %	1000.00000000	3.25211556	0.00000000	0.00000000	0.00000000	0.00000000	3.25211556	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	3.65863 %	1000.00000000	3.25211556	0.00000000	0.00000000	0.00000000	0.00000000	3.25211556	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	5.85863 %	1000.00000000	5.20767111	0.00000000	0.00000000	0.00000000	0.00000000	5.20767111	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 %	991.72525191	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.73582744
1A-I1	0.00	2.30000 %	77.63375621	0.15871791	0.00000000	0.00000000	0.00000000	0.00000000	0.15871791	0.00000000	70.25364240
1A-I2	0.00	1.80000 %	77.63375621	0.12421401	0.00000000	0.00000000	0.00000000	0.00000000	0.12421401	0.00000000	70.25364240
1A-I3	0.00	1.30000 %	77.63375621	0.08971011	0.00000000	0.00000000	0.00000000	0.00000000	0.08971011	0.00000000	70.25364240
1A-I4	0.00	0.80000 %	77.63375621	0.05520625	0.00000000	0.00000000	0.00000000	0.00000000	0.05520625	0.00000000	70.25364240
1B-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.35863 %	77.63375621	0.09375603	0.00000000	0.00000000	0.00000000	0.00000000	0.09375603	0.00000000	70.25364240
1E-A2	228,635,000.00	1.85863 %	77.63375621	0.12825993	0.00000000	0.00000000	0.00000000	0.00000000	0.12825993	0.00000000	70.25364240
1E-A3	228,635,000.00	2.35863 %	77.63375621	0.16276384	0.00000000	0.00000000	0.00000000	0.00000000	0.16276384	0.00000000	70.25364240

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	228,635,000.00	2.85863 %	77.63375621	0.19726774	0.00000000	0.00000000	0.00000000	0.00000000	0.19726774	0.00000000	70.25364240
1E-B1	228,635,000.00	1.35863 %	1000.00000000	1.20767109	0.00000000	0.00000000	0.00000000	0.00000000	1.20767109	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.85863 %	1000.00000000	1.65211556	0.00000000	0.00000000	0.00000000	0.00000000	1.65211556	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.35863 %	1000.00000000	2.09656002	0.00000000	0.00000000	0.00000000	0.00000000	2.09656002	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.85863 %	1000.00000000	2.54100444	0.00000000	0.00000000	0.00000000	0.00000000	2.54100444	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.35863 %	1000.00000000	1.20767109	0.00000000	0.00000000	0.00000000	0.00000000	1.20767109	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.85863 %	1000.00000000	1.65211556	0.00000000	0.00000000	0.00000000	0.00000000	1.65211556	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.35863 %	1000.00000000	2.09656002	0.00000000	0.00000000	0.00000000	0.00000000	2.09656002	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.85863 %	1000.00000000	2.54100444	0.00000000	0.00000000	0.00000000	0.00000000	2.54100444	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.35863 %	538.81687810	0.65071358	0.00000000	0.00000000	0.00000000	0.00000000	0.65071358	0.00000000	535.12682120
1E-D2	457,270,000.00	1.85863 %	538.81687810	0.89018774	0.00000000	0.00000000	0.00000000	0.00000000	0.89018774	0.00000000	535.12682120
1E-D3	457,270,000.00	2.35863 %	538.81687810	1.12966191	0.00000000	0.00000000	0.00000000	0.00000000	1.12966191	0.00000000	535.12682120
1E-D4	457,270,000.00	2.85863 %	538.81687810	1.36913609	0.00000000	0.00000000	0.00000000	0.00000000	1.36913609	0.00000000	535.12682120
1E-D5	457,270,000.00	3.65863 %	538.81687810	1.75229475	0.00000000	0.00000000	0.00000000	0.00000000	1.75229475	0.00000000	535.12682120
1E-F1	457,270,000.00	1.35863 %	1000.00000000	1.20767111	0.00000000	0.00000000	0.00000000	0.00000000	1.20767111	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.85863 %	1000.00000000	1.65211556	0.00000000	0.00000000	0.00000000	0.00000000	1.65211556	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.35863 %	1000.00000000	2.09656000	0.00000000	0.00000000	0.00000000	0.00000000	2.09656000	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.85863 %	1000.00000000	2.54100444	0.00000000	0.00000000	0.00000000	0.00000000	2.54100444	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.65863 %	1000.00000000	3.25211556	0.00000000	0.00000000	0.00000000	0.00000000	3.25211556	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	538.81687810	1.10158117	0.00000000	0.00000000	0.00000000	0.00000000	1.10158117	0.00000000	535.12682120
1X-2	0.00	1.80000 %	538.81687810	0.86210700	0.00000000	0.00000000	0.00000000	0.00000000	0.86210700	0.00000000	535.12682120
1X-3	0.00	1.30000 %	538.81687810	0.62263284	0.00000000	0.00000000	0.00000000	0.00000000	0.62263284	0.00000000	535.12682120
1X-4	0.00	0.80000 %	538.81687810	0.38315866	0.00000000	0.00000000	0.00000000	0.00000000	0.38315866	0.00000000	535.12682120
1Y-1	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.00000000	0.71111112	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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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,331,438.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,313.82
Total Deposits	4,333,752.68
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,314,586.02
Total Withdrawals (Pool Distribution Amount)	4,333,752.68
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	838,709,025.73
Total Principal Reduction Cumulative	27,224,627,756.43
Scheduled Principal Current	32,972,799.33
Scheduled Principal Cumulative	2,917,247,027.45
Unscheduled Principal Current	805,738,540.22
Unscheduled Principal Cumulative	24,305,572,654.50
Senior Reduction Amount	836,935,175.10
Subordinate Reduction Amount	1,776,164.45
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	2,313.82
Modification Loss Amount	5,042.13
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	86865
Period Reference Pool Removal Loan Count	3333
Period Ending Loan Count	83532
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	16,533,368,276.26
Period PIF Loan Count Current	3333
PIF Loan Count Cumulative	96432
Period PIF Loan UPB Current	793,167,274.87
PIF Loan UPB Cumulative	23,380,080,117.13
Period Partial Prepayment Amount	14,871,655.80
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	0.00
Credit Event Amount Cumulative	10,051,495.46
Total Active Modified Loan Count	635
Total Active Modified Loan UPB	138,426,096.82
Libor Rate	0.108630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.613243%
Subordinate Percentage	5.386757%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
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 %	5.390000 %	5.650000 %
1M-1	0.00	0.00	2.650000 %	5.390000 %	5.650000 %
1M-1H	0.00	0.00	2.650000 %	5.390000 %	5.650000 %
1M-2	0.00	0.00	1.000000 %	2.510000 %	2.640000 %
1M-2H	0.00	0.00	1.000000 %	2.510000 %	2.640000 %
1M-2A	0.00	0.00	2.100000 %	5.280000 %	5.550000 %
1M-2B	0.00	0.00	1.550000 %	3.890000 %	4.090000 %
1M-2C	0.00	0.00	1.000000 %	2.510000 %	2.640000 %
1B-1	0.00	0.00	0.500000 %	1.250000 %	1.310000 %
1B-1H	0.00	0.00	0.500000 %	1.250000 %	1.310000 %
1B-2H	0.00	2,313.82	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	814	160,758,530.61	0.974477 %	0.972328 %
60 Days	254	50,936,918.48	0.304075 %	0.308086 %
90 Days	166	32,749,595.32	0.198726 %	0.198082 %
120 Days	150	31,855,358.13	0.179572 %	0.192673 %
150 Days	160	33,505,608.52	0.191543 %	0.202654 %
180+ Days	2196	544,342,598.53	2.628933 %	3.292388 %
Totals	3740	854,148,609.59	4.477326 %	5.166211 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	63	14,467,998.97	5,042.13	0.034850

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	191,807.90	6.67	0.003477
Summary	0037920885	223,237.96	46.51	0.020834
Summary	0037928948	431,371.64	59.65	0.013828
Summary	0037929618	228,462.00	88.53	0.038750
Summary	0037929890	241,858.75	213.26	0.088175
Summary	0037931403	358,221.41	37.71	0.010527
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	298,347.06	89.05	0.029848
Summary	0037938423	250,516.29	55.49	0.022150
Summary	0037939504	423,677.26	353.06	0.083332
Summary	0037940843	72,785.28	59.85	0.082228
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,869.89	36.78	0.044925
Summary	0037945192	136,078.24	30.86	0.022678
Summary	0037945934	184,842.07	3.78	0.002045
Summary	0037946521	180,201.06	14.18	0.007869
Summary	0037947337	229,112.88	71.60	0.031251
Summary	0037950387	138,286.97	2.59	0.001873
Summary	0037951417	89,696.41	3.39	0.003779
Summary	0037952442	421,466.61	136.61	0.032413
Summary	0037957412	322,525.46	260.68	0.080825
Summary	0037958446	362,930.32	18.91	0.005210
Summary	0037958789	183,808.75	43.28	0.023546
Summary	0037960508	79,881.08	25.89	0.032411

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037961723	79,570.79	40.63	0.051061
Summary	0037962977	217,675.37	55.47	0.025483
Summary	0037966959	195,454.86	16.79	0.008590
Summary	0037967788	97,639.21	8.92	0.009136
Summary	0037969187	103,941.29	1.66	0.001597
Summary	0037973976	199,037.83	124.40	0.062501
Summary	0037974164	134,904.12	6.46	0.004789
Summary	0037974222	158,205.04	179.43	0.113416
Summary	0037977307	223,031.85	148.88	0.066753
Summary	0037978214	255,779.67	189.84	0.074220
Summary	0037979354	503,678.82	18.24	0.003621
Summary	0037983263	377,663.13	62.93	0.016663
Summary	0037983961	141,952.80	66.35	0.046741
Summary	0037991482	380,085.69	14.10	0.003710
Summary	0037991764	396,686.83	354.90	0.089466
Summary	0037992750	113,161.54	83.95	0.074186
Summary	0037999501	337,076.38	178.92	0.053080
Summary	0038001111	350,924.46	12.20	0.003477
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038010349	396,339.36	188.54	0.047570
Summary	0038022294	357,520.52	48.17	0.013473
Summary	0038032384	117,139.16	36.61	0.031253
Summary	0038043127	136,695.91	101.53	0.074274
Summary	0038044822	61,037.08	36.37	0.059587
Summary	0038045731	331,369.83	15.62	0.004714
Summary	0038048293	337,109.09	316.04	0.093750
Summary	0038053555	91,816.37	34.82	0.037924
Summary	0038059651	281,208.69	107.33	0.038167
Summary	0038063724	140,322.60	2.66	0.001896
Summary	0038063969	221,216.08	67.68	0.030595
Summary	0038064853	416,170.05	122.50	0.029435
Summary	0038067003	130,011.47	81.26	0.062502
Summary	0038067996	151,114.35	78.71	0.052086
Summary	0038070082	184,212.31	94.34	0.051213

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038078626	329,690.79	103.03	0.031250
Summary	0038083109	64,420.19	22.32	0.034648
Summary	0038084323	214,022.94	22.29	0.010415
Summary	0038086689	397,267.18	172.09	0.043318

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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
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	180,770.03	(2,313.82)	18,834.40	10.419

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037924032	130,003.02	(2,322.82)	6,206.30	4.774
0038055137	50,767.01	9.00	12,628.10	24.875

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
68	10,051,495.46	1,808,118.15	17.989

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
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037922248	400,650.33	43,822.31	10.938
0037924032	130,003.02	6,206.30	4.774
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037928337	155,369.71	48,457.86	31.189
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	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037950233	83,142.67	38,781.57	46.645

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037951939	39,697.63	10,107.33	25.461
0037961691	63,606.15	27,158.13	42.697
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
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
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	47,628.63	11.726
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	51,582.19	43.545
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
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
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
0038055137	50,767.01	12,628.10	24.875
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
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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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	2	180,770.03	(2,313.82)	(0.000 %)	0	0.00	0.00	0.000 %	2	180,770.03	(2,313.82)	(0.000 %)

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037924032	137,000.00	4.250 %	VA	80.00	360	130,003.02	01/31/2021	(2,322.82)	6,206.30
Summary	0038055137	54,000.00	3.875 %	TX	80.00	360	50,767.01	12/31/2020	9.00	12,628.10

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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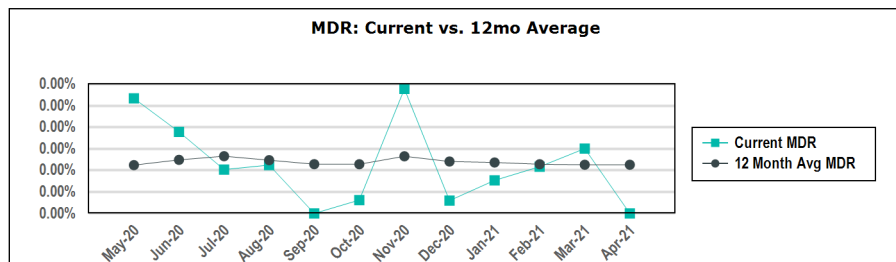
Distribution Date: 26-Apr-2021
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Realized Loss Report - Collateral

Summary

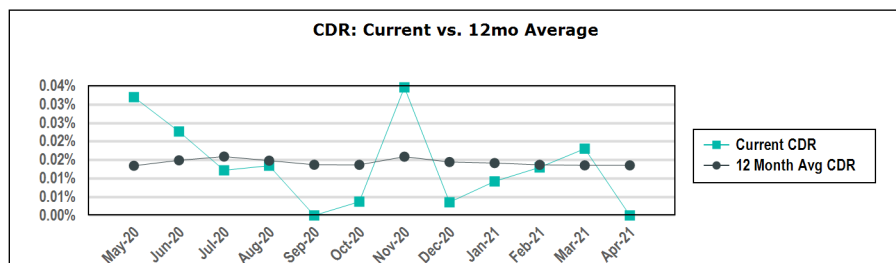
MDR

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



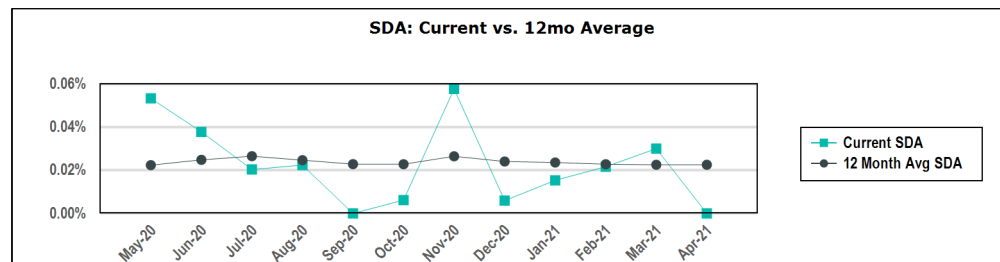
CDR

Current Month 0.000 %
3 Month Average 0.010 %
12 Month Average 0.014 %



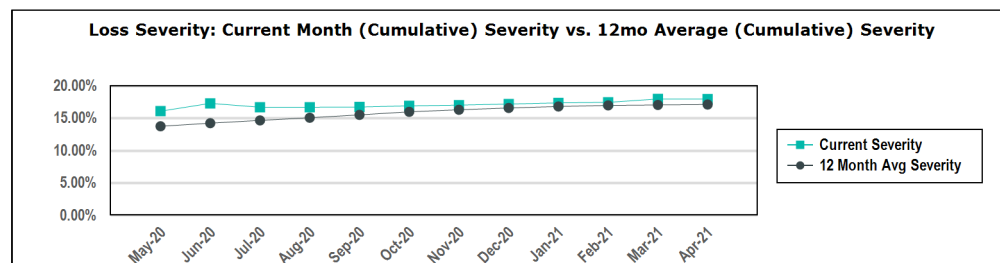
SDA

Current Month 0.000 %
3 Month Average 0.017 %
12 Month Average 0.023 %



Loss Severity

Current Month (Cumulative) 17.989 %
3 Month Average (Cumulative) 17.831 %
12 Month Average (Cumulative) 17.155 %



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

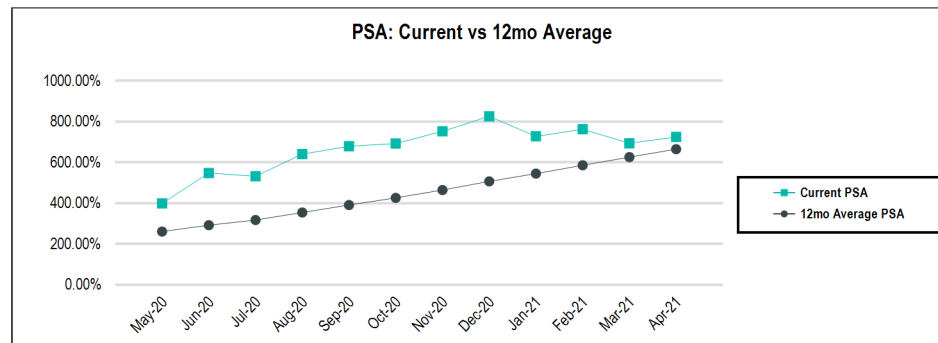
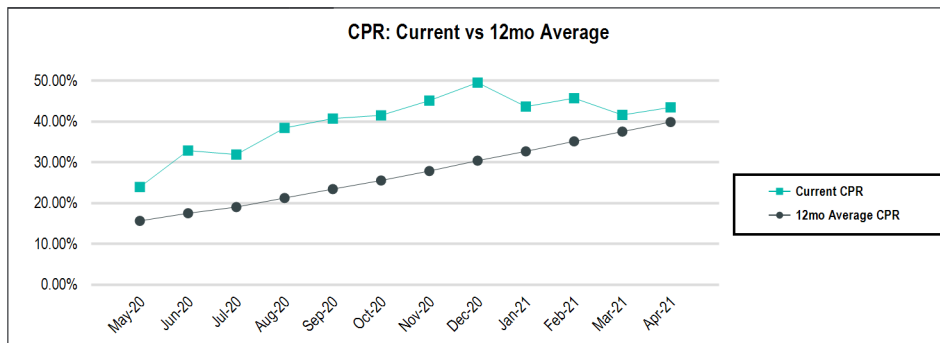
Current Month	4.647 %
3 Month Average	4.669 %
12 Month Average	4.201 %

CPR

Current Month	43.504 %
3 Month Average	43.638 %
12 Month Average	39.912 %

PSA

Current Month	725.070 %
3 Month Average	727.302 %
12 Month Average	665.202 %



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
155	29,757,414.36

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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.