

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: 25-May-2021
10-May-2021 12:18:45 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		04/30/2021	0.00000 %	15,599,350,604.41	0.00	995,605,744.98	0.00	14,603,744,859.44	995,605,744.98	0.00
1M-1	30711XEK6	05/24/2021	1.40613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	05/24/2021	3.65613 %	473,332,441.53	1,394,066.20	1,810,891.73	0.00	471,521,549.80	3,204,957.93	0.00
1M-2H		04/30/2021	0.00000 %	24,913,386.79	0.00	95,314.50	0.00	24,818,072.28	95,314.50	0.00
1M-2A	30711XEL4	05/24/2021	3.65613 %	16,062,441.53	47,307.36	1,810,891.73	0.00	14,251,549.80	1,858,199.09	0.00
1M-AH		04/30/2021	0.00000 %	845,430.79	0.00	95,314.50	0.00	750,116.28	95,314.50	0.00
1M-2B	30711XEM2	05/24/2021	3.65613 %	228,635,000.00	673,379.42	0.00	0.00	228,635,000.00	673,379.42	0.00
1M-BH		04/30/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	05/24/2021	3.65613 %	228,635,000.00	673,379.42	0.00	0.00	228,635,000.00	673,379.42	0.00
1M-CH		04/30/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	05/24/2021	5.85613 %	207,850,000.00	980,519.50	0.00	0.00	207,850,000.00	980,519.50	0.00
1B-1H		04/30/2021	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		04/30/2021	0.00000 %	216,981,861.85	0.00	0.00	336,847.73	216,645,014.12	0.00	2,144,965.88
1A-I1	30711XEW0	05/24/2021	2.30000 %	0.00	29,760.13	0.00	0.00	0.00	29,760.13	0.00
1A-I2	30711XER1	05/24/2021	1.80000 %	0.00	23,290.54	0.00	0.00	0.00	23,290.54	0.00
1A-I3	30711XFM1	05/24/2021	1.30000 %	0.00	16,820.95	0.00	0.00	0.00	16,820.95	0.00
1A-I4	30711XFT6	05/24/2021	0.80000 %	0.00	10,351.35	0.00	0.00	0.00	10,351.35	0.00
1B-I1	30711XFB5	05/24/2021	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1B-I2	30711XFU3	05/24/2021	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1B-I3	30711XFB5	05/24/2021	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1B-I4	30711XFW9	05/24/2021	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1C-I1	30711XGJ7	05/24/2021	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1C-I2	30711XFX7	05/24/2021	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1C-I3	30711XFY5	05/24/2021	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1C-I4	30711XFZ2	05/24/2021	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1E-A1	30711XES9	05/24/2021	1.35613 %	16,062,441.53	17,547.22	1,810,891.73	0.00	14,251,549.80	1,828,438.95	0.00
1E-A2	30711XET7	05/24/2021	1.85613 %	16,062,441.53	24,016.82	1,810,891.73	0.00	14,251,549.80	1,834,908.55	0.00
1E-A3	30711XEU4	05/24/2021	2.35613 %	16,062,441.53	30,486.41	1,810,891.73	0.00	14,251,549.80	1,841,378.14	0.00
1E-A4	30711XEV2	05/24/2021	2.85613 %	16,062,441.53	36,956.01	1,810,891.73	0.00	14,251,549.80	1,847,847.74	0.00
1E-B1	30711XEX8	05/24/2021	1.35613 %	228,635,000.00	249,769.57	0.00	0.00	228,635,000.00	249,769.57	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-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	05/24/2021	1.85613 %	228,635,000.00	341,858.67	0.00	0.00	228,635,000.00	341,858.67	0.00
1E-B3	30711XEZ3	05/24/2021	2.35613 %	228,635,000.00	433,947.77	0.00	0.00	228,635,000.00	433,947.77	0.00
1E-B4	30711XFA7	05/24/2021	2.85613 %	228,635,000.00	526,036.87	0.00	0.00	228,635,000.00	526,036.87	0.00
1E-C1	30711XFC3	05/24/2021	1.35613 %	228,635,000.00	249,769.57	0.00	0.00	228,635,000.00	249,769.57	0.00
1E-C2	30711XFD1	05/24/2021	1.85613 %	228,635,000.00	341,858.67	0.00	0.00	228,635,000.00	341,858.67	0.00
1E-C3	30711XFE9	05/24/2021	2.35613 %	228,635,000.00	433,947.77	0.00	0.00	228,635,000.00	433,947.77	0.00
1E-C4	30711XFF6	05/24/2021	2.85613 %	228,635,000.00	526,036.87	0.00	0.00	228,635,000.00	526,036.87	0.00
1E-D1	30711XFG4	05/24/2021	1.35613 %	244,697,441.53	267,316.80	1,810,891.73	0.00	242,886,549.80	2,078,208.53	0.00
1E-D2	30711XFH2	05/24/2021	1.85613 %	244,697,441.53	365,875.49	1,810,891.73	0.00	242,886,549.80	2,176,767.22	0.00
1E-D3	30711XFJ8	05/24/2021	2.35613 %	244,697,441.53	464,434.18	1,810,891.73	0.00	242,886,549.80	2,275,325.91	0.00
1E-D4	30711XFK5	05/24/2021	2.85613 %	244,697,441.53	562,992.87	1,810,891.73	0.00	242,886,549.80	2,373,884.60	0.00
1E-D5	30711XFL3	05/24/2021	3.65613 %	244,697,441.53	720,686.78	1,810,891.73	0.00	242,886,549.80	2,531,578.51	0.00
1E-F1	30711XFN9	05/24/2021	1.35613 %	457,270,000.00	499,539.15	0.00	0.00	457,270,000.00	499,539.15	0.00
1E-F2	30711XFP4	05/24/2021	1.85613 %	457,270,000.00	683,717.34	0.00	0.00	457,270,000.00	683,717.34	0.00
1E-F3	30711XFQ2	05/24/2021	2.35613 %	457,270,000.00	867,895.54	0.00	0.00	457,270,000.00	867,895.54	0.00
1E-F4	30711XFR0	05/24/2021	2.85613 %	457,270,000.00	1,052,073.73	0.00	0.00	457,270,000.00	1,052,073.73	0.00
1E-F5	30711XFS8	05/24/2021	3.65613 %	457,270,000.00	1,346,758.84	0.00	0.00	457,270,000.00	1,346,758.84	0.00
1X-1	30711XGA6	05/24/2021	2.30000 %	0.00	453,369.98	0.00	0.00	0.00	453,369.98	0.00
1X-2	30711XGB4	05/24/2021	1.80000 %	0.00	354,811.29	0.00	0.00	0.00	354,811.29	0.00
1X-3	30711XGC2	05/24/2021	1.30000 %	0.00	256,252.60	0.00	0.00	0.00	256,252.60	0.00
1X-4	30711XGD0	05/24/2021	0.80000 %	0.00	157,693.91	0.00	0.00	0.00	157,693.91	0.00
1Y-1	30711XGE8	05/24/2021	2.30000 %	0.00	847,219.69	0.00	0.00	0.00	847,219.69	0.00
1Y-2	30711XGF5	05/24/2021	1.80000 %	0.00	663,041.50	0.00	0.00	0.00	663,041.50	0.00
1Y-3	30711XGG3	05/24/2021	1.30000 %	0.00	478,863.31	0.00	0.00	0.00	478,863.31	0.00
1Y-4	30711XGH1	05/24/2021	0.80000 %	0.00	294,685.11	0.00	0.00	0.00	294,685.11	0.00
Totals				22,434,781,076.67	19,682,144.82	1,015,716,183.01	336,847.73	21,418,728,045.92	1,035,398,327.83	2,144,965.88

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: 25-May-2021
10-May-2021 12:18:45 PM

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	15,599,350,604.41	31,836,206.40	963,769,538.58	0.00	0.00	995,605,744.98	14,603,744,859.44	0.34674170	995,605,744.98
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	473,332,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	471,521,549.80	0.68744440	1,810,891.73
1M-2H	36,101,934.00	24,913,386.79	95,314.50	0.00	0.00	0.00	95,314.50	24,818,072.28	0.68744440	95,314.50
1M-2A	228,635,000.00	16,062,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	14,251,549.80	0.06233319	1,810,891.73
1M-AH	12,033,978.00	845,430.79	95,314.50	0.00	0.00	0.00	95,314.50	750,116.28	0.06233319	95,314.50
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	216,981,861.85	0.00	0.00	0.00	336,847.73	336,847.73	216,645,014.12	0.99019623	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	16,062,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	14,251,549.80	0.06233319	1,810,891.73
1E-A2	228,635,000.00	16,062,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	14,251,549.80	0.06233319	1,810,891.73
1E-A3	228,635,000.00	16,062,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	14,251,549.80	0.06233319	1,810,891.73
1E-A4	228,635,000.00	16,062,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	14,251,549.80	0.06233319	1,810,891.73
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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-May-2021
10-May-2021 12:18:46 PM

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	244,697,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	242,886,549.80	0.53116660	1,810,891.73
1E-D2	457,270,000.00	244,697,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	242,886,549.80	0.53116660	1,810,891.73
1E-D3	457,270,000.00	244,697,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	242,886,549.80	0.53116660	1,810,891.73
1E-D4	457,270,000.00	244,697,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	242,886,549.80	0.53116660	1,810,891.73
1E-D5	457,270,000.00	244,697,441.53	1,810,891.73	0.00	0.00	0.00	1,810,891.73	242,886,549.80	0.53116660	1,810,891.73
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	22,434,781,076.67	51,946,644.43	963,769,538.58	0.00	336,847.73	1,016,053,030.74	21,418,728,045.92	0.41351831	1,015,716,183.01

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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	370.38070709	0.75589792	22.88310919	0.00000000	0.00000000	23.63900711	346.74169998	0.34674170	23.63900711
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	690.08454747	2.64014948	0.00000000	0.00000000	0.00000000	2.64014948	687.44439799	0.68744440	2.64014948
1M-2H	36,101,934.00	690.08454755	2.64014942	0.00000000	0.00000000	0.00000000	2.64014942	687.44439785	0.68744440	2.64014942
1M-2A	228,635,000.00	70.25364240	7.92044844	0.00000000	0.00000000	0.00000000	7.92044844	62.33319396	0.06233319	7.92044844
1M-AH	12,033,978.00	70.25364264	7.92044825	0.00000000	0.00000000	0.00000000	7.92044825	62.33319356	0.06233319	7.92044825
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	991.73582744	0.00000000	0.00000000	0.00000000	1.53959395	1.53959395	990.19623348	0.99019623	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	70.25364240	7.92044844	0.00000000	0.00000000	0.00000000	7.92044844	62.33319396	0.06233319	7.92044844
1E-A2	228,635,000.00	70.25364240	7.92044844	0.00000000	0.00000000	0.00000000	7.92044844	62.33319396	0.06233319	7.92044844
1E-A3	228,635,000.00	70.25364240	7.92044844	0.00000000	0.00000000	0.00000000	7.92044844	62.33319396	0.06233319	7.92044844
1E-A4	228,635,000.00	70.25364240	7.92044844	0.00000000	0.00000000	0.00000000	7.92044844	62.33319396	0.06233319	7.92044844
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

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: 25-May-2021
10-May-2021 12:18:46 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	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	535.12682120	3.96022422	0.00000000	0.00000000	0.00000000	3.96022422	531.16659698	0.53116660	3.96022422
1E-D2	457,270,000.00	535.12682120	3.96022422	0.00000000	0.00000000	0.00000000	3.96022422	531.16659698	0.53116660	3.96022422
1E-D3	457,270,000.00	535.12682120	3.96022422	0.00000000	0.00000000	0.00000000	3.96022422	531.16659698	0.53116660	3.96022422
1E-D4	457,270,000.00	535.12682120	3.96022422	0.00000000	0.00000000	0.00000000	3.96022422	531.16659698	0.53116660	3.96022422
1E-D5	457,270,000.00	535.12682120	3.96022422	0.00000000	0.00000000	0.00000000	3.96022422	531.16659698	0.53116660	3.96022422
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.

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: 25-May-2021
10-May-2021 12:18:46 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	15,599,350,604.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,603,744,859.44
1M-1	N/A	N/A	1.40613 %	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	04/26/21 - 05/24/21	29	3.65613 %	473,332,441.53	1,394,066.20	0.00	0.00	0.00	0.00	1,394,066.20	0.00	471,521,549.80
1M-2H	N/A	N/A	0.00000 %	24,913,386.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,818,072.28
1M-2A	04/26/21 - 05/24/21	29	3.65613 %	16,062,441.53	47,307.36	0.00	0.00	0.00	0.00	47,307.36	0.00	14,251,549.80
1M-AH	N/A	N/A	0.00000 %	845,430.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	750,116.28
1M-2B	04/26/21 - 05/24/21	29	3.65613 %	228,635,000.00	673,379.42	0.00	0.00	0.00	0.00	673,379.42	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	04/26/21 - 05/24/21	29	3.65613 %	228,635,000.00	673,379.42	0.00	0.00	0.00	0.00	673,379.42	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	04/26/21 - 05/24/21	29	5.85613 %	207,850,000.00	980,519.50	0.00	0.00	0.00	0.00	980,519.50	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 %	216,981,861.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,645,014.12
1A-I1	04/26/21 - 05/24/21	29	2.30000 %	16,062,441.53	29,760.13	0.00	0.00	0.00	0.00	29,760.13	0.00	14,251,549.80
1A-I2	04/26/21 - 05/24/21	29	1.80000 %	16,062,441.53	23,290.54	0.00	0.00	0.00	0.00	23,290.54	0.00	14,251,549.80
1A-I3	04/26/21 - 05/24/21	29	1.30000 %	16,062,441.53	16,820.95	0.00	0.00	0.00	0.00	16,820.95	0.00	14,251,549.80
1A-I4	04/26/21 - 05/24/21	29	0.80000 %	16,062,441.53	10,351.35	0.00	0.00	0.00	0.00	10,351.35	0.00	14,251,549.80
1B-I1	04/26/21 - 05/24/21	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1B-I2	04/26/21 - 05/24/21	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1B-I3	04/26/21 - 05/24/21	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1B-I4	04/26/21 - 05/24/21	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1C-I1	04/26/21 - 05/24/21	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1C-I2	04/26/21 - 05/24/21	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1C-I3	04/26/21 - 05/24/21	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1C-I4	04/26/21 - 05/24/21	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1E-A1	04/26/21 - 05/24/21	29	1.35613 %	16,062,441.53	17,547.22	0.00	0.00	0.00	0.00	17,547.22	0.00	14,251,549.80
1E-A2	04/26/21 - 05/24/21	29	1.85613 %	16,062,441.53	24,016.82	0.00	0.00	0.00	0.00	24,016.82	0.00	14,251,549.80
1E-A3	04/26/21 - 05/24/21	29	2.35613 %	16,062,441.53	30,486.41	0.00	0.00	0.00	0.00	30,486.41	0.00	14,251,549.80
1E-A4	04/26/21 - 05/24/21	29	2.85613 %	16,062,441.53	36,956.01	0.00	0.00	0.00	0.00	36,956.01	0.00	14,251,549.80
1E-B1	04/26/21 - 05/24/21	29	1.35613 %	228,635,000.00	249,769.57	0.00	0.00	0.00	0.00	249,769.57	0.00	228,635,000.00
1E-B2	04/26/21 - 05/24/21	29	1.85613 %	228,635,000.00	341,858.67	0.00	0.00	0.00	0.00	341,858.67	0.00	228,635,000.00

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: 25-May-2021
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	04/26/21 - 05/24/21	29	2.35613 %	228,635,000.00	433,947.77	0.00	0.00	0.00	0.00	433,947.77	0.00	228,635,000.00
1E-B4	04/26/21 - 05/24/21	29	2.85613 %	228,635,000.00	526,036.87	0.00	0.00	0.00	0.00	526,036.87	0.00	228,635,000.00
1E-C1	04/26/21 - 05/24/21	29	1.35613 %	228,635,000.00	249,769.57	0.00	0.00	0.00	0.00	249,769.57	0.00	228,635,000.00
1E-C2	04/26/21 - 05/24/21	29	1.85613 %	228,635,000.00	341,858.67	0.00	0.00	0.00	0.00	341,858.67	0.00	228,635,000.00
1E-C3	04/26/21 - 05/24/21	29	2.35613 %	228,635,000.00	433,947.77	0.00	0.00	0.00	0.00	433,947.77	0.00	228,635,000.00
1E-C4	04/26/21 - 05/24/21	29	2.85613 %	228,635,000.00	526,036.87	0.00	0.00	0.00	0.00	526,036.87	0.00	228,635,000.00
1E-D1	04/26/21 - 05/24/21	29	1.35613 %	244,697,441.53	267,316.80	0.00	0.00	0.00	0.00	267,316.80	0.00	242,886,549.80
1E-D2	04/26/21 - 05/24/21	29	1.85613 %	244,697,441.53	365,875.49	0.00	0.00	0.00	0.00	365,875.49	0.00	242,886,549.80
1E-D3	04/26/21 - 05/24/21	29	2.35613 %	244,697,441.53	464,434.18	0.00	0.00	0.00	0.00	464,434.18	0.00	242,886,549.80
1E-D4	04/26/21 - 05/24/21	29	2.85613 %	244,697,441.53	562,992.87	0.00	0.00	0.00	0.00	562,992.87	0.00	242,886,549.80
1E-D5	04/26/21 - 05/24/21	29	3.65613 %	244,697,441.53	720,686.78	0.00	0.00	0.00	0.00	720,686.78	0.00	242,886,549.80
1E-F1	04/26/21 - 05/24/21	29	1.35613 %	457,270,000.00	499,539.15	0.00	0.00	0.00	0.00	499,539.15	0.00	457,270,000.00
1E-F2	04/26/21 - 05/24/21	29	1.85613 %	457,270,000.00	683,717.34	0.00	0.00	0.00	0.00	683,717.34	0.00	457,270,000.00
1E-F3	04/26/21 - 05/24/21	29	2.35613 %	457,270,000.00	867,895.54	0.00	0.00	0.00	0.00	867,895.54	0.00	457,270,000.00
1E-F4	04/26/21 - 05/24/21	29	2.85613 %	457,270,000.00	1,052,073.73	0.00	0.00	0.00	0.00	1,052,073.73	0.00	457,270,000.00
1E-F5	04/26/21 - 05/24/21	29	3.65613 %	457,270,000.00	1,346,758.84	0.00	0.00	0.00	0.00	1,346,758.84	0.00	457,270,000.00
1X-1	04/26/21 - 05/24/21	29	2.30000 %	244,697,441.53	453,369.98	0.00	0.00	0.00	0.00	453,369.98	0.00	242,886,549.80
1X-2	04/26/21 - 05/24/21	29	1.80000 %	244,697,441.53	354,811.29	0.00	0.00	0.00	0.00	354,811.29	0.00	242,886,549.80
1X-3	04/26/21 - 05/24/21	29	1.30000 %	244,697,441.53	256,252.60	0.00	0.00	0.00	0.00	256,252.60	0.00	242,886,549.80
1X-4	04/26/21 - 05/24/21	29	0.80000 %	244,697,441.53	157,693.91	0.00	0.00	0.00	0.00	157,693.91	0.00	242,886,549.80
1Y-1	04/26/21 - 05/24/21	29	2.30000 %	457,270,000.00	847,219.69	0.00	0.00	0.00	0.00	847,219.69	0.00	457,270,000.00
1Y-2	04/26/21 - 05/24/21	29	1.80000 %	457,270,000.00	663,041.50	0.00	0.00	0.00	0.00	663,041.50	0.00	457,270,000.00
1Y-3	04/26/21 - 05/24/21	29	1.30000 %	457,270,000.00	478,863.31	0.00	0.00	0.00	0.00	478,863.31	0.00	457,270,000.00
1Y-4	04/26/21 - 05/24/21	29	0.80000 %	457,270,000.00	294,685.11	0.00	0.00	0.00	0.00	294,685.11	0.00	457,270,000.00
Totals					19,682,144.82	0.00	0.00	0.00	0.00	19,682,144.82	0.00	

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

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

**WELLS
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Distribution Date: 25-May-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 %	370.38070709	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	346.74169998
1M-1	457,271,000.00	1.40613 %	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	3.65613 %	690.08454747	2.03244793	0.00000000	0.00000000	0.00000000	0.00000000	2.03244793	0.00000000	687.44439799
1M-2H	36,101,934.00	0.00000 %	690.08454755	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	687.44439785
1M-2A	228,635,000.00	3.65613 %	70.25364240	0.20691215	0.00000000	0.00000000	0.00000000	0.00000000	0.20691215	0.00000000	62.33319396
1M-AH	12,033,978.00	0.00000 %	70.25364264	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	62.33319356
1M-2B	228,635,000.00	3.65613 %	1000.00000000	2.94521582	0.00000000	0.00000000	0.00000000	0.00000000	2.94521582	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	3.65613 %	1000.00000000	2.94521582	0.00000000	0.00000000	0.00000000	0.00000000	2.94521582	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	5.85613 %	1000.00000000	4.71743806	0.00000000	0.00000000	0.00000000	0.00000000	4.71743806	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 %	991.73582744	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.19623348
1A-I1	0.00	2.30000 %	70.25364240	0.13016437	0.00000000	0.00000000	0.00000000	0.00000000	0.13016437	0.00000000	62.33319396
1A-I2	0.00	1.80000 %	70.25364240	0.10186778	0.00000000	0.00000000	0.00000000	0.00000000	0.10186778	0.00000000	62.33319396
1A-I3	0.00	1.30000 %	70.25364240	0.07357119	0.00000000	0.00000000	0.00000000	0.00000000	0.07357119	0.00000000	62.33319396
1A-I4	0.00	0.80000 %	70.25364240	0.04527456	0.00000000	0.00000000	0.00000000	0.00000000	0.04527456	0.00000000	62.33319396
1B-I1	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.35613 %	70.25364240	0.07674774	0.00000000	0.00000000	0.00000000	0.00000000	0.07674774	0.00000000	62.33319396
1E-A2	228,635,000.00	1.85613 %	70.25364240	0.10504437	0.00000000	0.00000000	0.00000000	0.00000000	0.10504437	0.00000000	62.33319396
1E-A3	228,635,000.00	2.35613 %	70.25364240	0.13334096	0.00000000	0.00000000	0.00000000	0.00000000	0.13334096	0.00000000	62.33319396

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Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
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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	2.85613 %	70.25364240	0.16163759	0.00000000	0.00000000	0.00000000	0.00000000	0.16163759	0.00000000	62.33319396
1E-B1	228,635,000.00	1.35613 %	1000.00000000	1.09243803	0.00000000	0.00000000	0.00000000	0.00000000	1.09243803	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.85613 %	1000.00000000	1.49521582	0.00000000	0.00000000	0.00000000	0.00000000	1.49521582	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.35613 %	1000.00000000	1.89799361	0.00000000	0.00000000	0.00000000	0.00000000	1.89799361	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.85613 %	1000.00000000	2.30077140	0.00000000	0.00000000	0.00000000	0.00000000	2.30077140	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.35613 %	1000.00000000	1.09243803	0.00000000	0.00000000	0.00000000	0.00000000	1.09243803	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.85613 %	1000.00000000	1.49521582	0.00000000	0.00000000	0.00000000	0.00000000	1.49521582	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.35613 %	1000.00000000	1.89799361	0.00000000	0.00000000	0.00000000	0.00000000	1.89799361	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.85613 %	1000.00000000	2.30077140	0.00000000	0.00000000	0.00000000	0.00000000	2.30077140	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.35613 %	535.12682120	0.58459291	0.00000000	0.00000000	0.00000000	0.00000000	0.58459291	0.00000000	531.16659698
1E-D2	457,270,000.00	1.85613 %	535.12682120	0.80013010	0.00000000	0.00000000	0.00000000	0.00000000	0.80013010	0.00000000	531.16659698
1E-D3	457,270,000.00	2.35613 %	535.12682120	1.01566729	0.00000000	0.00000000	0.00000000	0.00000000	1.01566729	0.00000000	531.16659698
1E-D4	457,270,000.00	2.85613 %	535.12682120	1.23120447	0.00000000	0.00000000	0.00000000	0.00000000	1.23120447	0.00000000	531.16659698
1E-D5	457,270,000.00	3.65613 %	535.12682120	1.57606399	0.00000000	0.00000000	0.00000000	0.00000000	1.57606399	0.00000000	531.16659698
1E-F1	457,270,000.00	1.35613 %	1000.00000000	1.09243806	0.00000000	0.00000000	0.00000000	0.00000000	1.09243806	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.85613 %	1000.00000000	1.49521582	0.00000000	0.00000000	0.00000000	0.00000000	1.49521582	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.35613 %	1000.00000000	1.89799361	0.00000000	0.00000000	0.00000000	0.00000000	1.89799361	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.85613 %	1000.00000000	2.30077138	0.00000000	0.00000000	0.00000000	0.00000000	2.30077138	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.65613 %	1000.00000000	2.94521582	0.00000000	0.00000000	0.00000000	0.00000000	2.94521582	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	535.12682120	0.99147108	0.00000000	0.00000000	0.00000000	0.00000000	0.99147108	0.00000000	531.16659698
1X-2	0.00	1.80000 %	535.12682120	0.77593389	0.00000000	0.00000000	0.00000000	0.00000000	0.77593389	0.00000000	531.16659698
1X-3	0.00	1.30000 %	535.12682120	0.56039670	0.00000000	0.00000000	0.00000000	0.00000000	0.56039670	0.00000000	531.16659698
1X-4	0.00	0.80000 %	535.12682120	0.34485951	0.00000000	0.00000000	0.00000000	0.00000000	0.34485951	0.00000000	531.16659698
1Y-1	0.00	2.30000 %	1000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.64444444	0.00000000	0.00000000	0.00000000	0.00000000	0.64444444	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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 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,541,491.82
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(336,847.73)
Total Deposits	4,204,644.09
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,185,477.43
Total Withdrawals (Pool Distribution Amount)	4,204,644.09
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	997,848,798.94
Total Principal Reduction Cumulative	28,222,476,555.37
Scheduled Principal Current	33,742,412.63
Scheduled Principal Cumulative	2,950,989,440.08
Unscheduled Principal Current	963,769,538.58
Unscheduled Principal Cumulative	25,269,342,193.08
Senior Reduction Amount	995,605,744.98
Subordinate Reduction Amount	1,906,206.23
Calculated Tranche Write-down Amount	336,847.73
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	6,668.69
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	83532
Period Reference Pool Removal Loan Count	4104
Period Ending Loan Count	79428
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	15,535,519,477.32
Period PIF Loan Count Current	4101
PIF Loan Count Cumulative	100533
Period PIF Loan UPB Current	948,318,178.85
PIF Loan UPB Cumulative	24,328,398,295.98
Period Partial Prepayment Amount	18,228,592.58
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	364,494.35
Credit Event Amount Cumulative	10,415,989.81
Total Active Modified Loan Count	648
Total Active Modified Loan UPB	141,626,338.05
Libor Rate	0.106130%

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8480 Stagecoach Circle
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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.350712%
Subordinate Percentage	5.649288%
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 %	5.650000 %	6.000000 %
1M-1	0.00	0.00	2.650000 %	5.650000 %	6.000000 %
1M-1H	0.00	0.00	2.650000 %	5.650000 %	6.000000 %
1M-2	0.00	0.00	1.000000 %	2.640000 %	2.800000 %
1M-2H	0.00	0.00	1.000000 %	2.640000 %	2.800000 %
1M-2A	0.00	0.00	2.100000 %	5.550000 %	5.900000 %
1M-2B	0.00	0.00	1.550000 %	4.090000 %	4.350000 %
1M-2C	0.00	0.00	1.000000 %	2.640000 %	2.800000 %
1B-1	0.00	0.00	0.500000 %	1.310000 %	1.390000 %
1B-1H	0.00	0.00	0.500000 %	1.310000 %	1.390000 %
1B-2H	336,847.73	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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 8480 Stagecoach Circle
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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	467	96,904,474.53	0.587954 %	0.623761 %
60 Days	195	41,989,034.61	0.245505 %	0.270278 %
90 Days	147	29,179,836.49	0.185073 %	0.187827 %
120 Days	131	27,399,591.91	0.164929 %	0.176367 %
150 Days	136	28,621,596.00	0.171224 %	0.184233 %
180+ Days	2046	503,071,976.36	2.575918 %	3.238205 %
Totals	3122	727,166,509.90	3.930604 %	4.680671 %

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8480 Stagecoach Circle
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	64	14,995,934.74	6,668.69	0.044470

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	191,453.88	6.67	0.003484
Summary	0037920885	222,827.09	46.42	0.020832
Summary	0037928948	428,011.90	59.65	0.013937
Summary	0037929618	227,972.57	88.34	0.038750
Summary	0037929890	241,689.14	213.19	0.088208
Summary	0037931403	357,918.82	37.71	0.010536
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	298,072.23	89.05	0.029875
Summary	0037938423	250,095.67	55.44	0.022168
Summary	0037939504	419,942.18	349.95	0.083333
Summary	0037940843	72,785.28	59.85	0.082228
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,803.33	36.78	0.044961
Summary	0037945192	135,964.51	30.86	0.022697
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	89,538.61	3.39	0.003786
Summary	0037951452	201,514.32	318.02	0.157815
Summary	0037952442	421,466.61	136.61	0.032413
Summary	0037957412	321,981.20	260.39	0.080871
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	79,492.71	40.60	0.051074
Summary	0037962977	217,480.50	55.47	0.025506
Summary	0037966959	195,278.18	16.79	0.008598
Summary	0037967788	97,547.33	8.92	0.009144
Summary	0037969187	103,736.66	1.66	0.001600
Summary	0037973976	198,854.32	124.28	0.062498
Summary	0037974164	134,781.78	6.46	0.004793
Summary	0037974222	158,205.04	179.43	0.113416
Summary	0037977307	222,833.61	148.80	0.066776
Summary	0037978214	255,552.16	189.70	0.074231
Summary	0037979271	415,689.33	405.85	0.097633
Summary	0037979354	502,775.71	18.24	0.003628
Summary	0037983263	377,357.89	62.93	0.016676
Summary	0037983961	141,845.55	66.35	0.046776
Summary	0037991482	379,709.96	14.10	0.003713
Summary	0037991764	396,408.72	354.90	0.089529
Summary	0037992750	113,023.37	83.95	0.074277
Summary	0037999501	337,076.38	178.92	0.053080
Summary	0038001111	350,276.78	12.20	0.003483
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038010349	395,867.25	188.54	0.047627
Summary	0038022294	357,201.15	334.57	0.093664
Summary	0038032384	116,922.86	36.54	0.031251
Summary	0038043127	136,546.50	101.42	0.074275
Summary	0038044822	60,986.83	36.37	0.059636
Summary	0038048293	337,109.09	316.04	0.093750
Summary	0038053555	91,748.44	34.82	0.037952
Summary	0038059651	281,208.69	107.33	0.038167
Summary	0038063724	140,075.75	2.66	0.001899
Summary	0038063969	220,796.68	67.60	0.030616
Summary	0038064853	415,809.07	122.50	0.029461
Summary	0038065075	412,888.59	645.14	0.156250
Summary	0038067003	130,011.47	81.26	0.062502
Summary	0038067996	150,844.39	78.56	0.052080

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038070082	184,065.37	94.34	0.051254
Summary	0038078626	329,401.84	102.94	0.031251
Summary	0038083109	64,224.75	22.26	0.034660
Summary	0038084323	214,022.94	22.29	0.010415
Summary	0038086689	424,517.66	177.77	0.041876

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Wells Fargo Bank, N.A.
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	364,494.35	342,849.57	94.062

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037990841	121,762.14	128,777.97	105.762
0038007808	105,643.57	56,123.83	53.126
0038071786	137,088.64	157,947.77	115.216

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	679,993.45	(6,001.84)	141,666.84	20.834

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037928337	155,369.71	1.77	48,459.63	31.190
0038010004	406,166.56	(202.40)	47,426.23	11.677
0038029695	118,457.18	(5,801.21)	45,780.98	38.648

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
71	10,415,989.81	2,144,965.88	20.593

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	48,459.63	31.190
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

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: 25-May-2021
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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
0037990841	121,762.14	128,777.97	105.762
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038007808	105,643.57	56,123.83	53.126
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	47,426.23	11.677
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	45,780.98	38.648
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038042038	38,374.46	27,654.91	72.066
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
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
0038071786	137,088.64	157,947.77	115.216
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	6	1,044,487.80	336,847.73	0.002 %	0	0.00	0.00	0.000 %	6	1,044,487.80	336,847.73	0.002 %

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	0037928337	160,000.00	5.000 %	NY	80.00	360	155,369.71	02/28/2021	1.77	48,459.63
Summary	0037990841	129,000.00	4.250 %	MD	72.00	360	121,762.14	04/30/2021	128,777.97	128,777.97
Summary	0038007808	108,000.00	4.125 %	KY	80.00	360	105,643.57	04/30/2021	56,123.83	56,123.83
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(202.40)	47,426.23
Summary	0038029695	120,000.00	4.125 %	DE	80.00	360	118,457.18	02/28/2021	(5,801.21)	45,780.98
Summary	0038071786	145,000.00	4.375 %	OH	80.00	360	137,088.64	04/30/2021	157,947.77	157,947.77

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



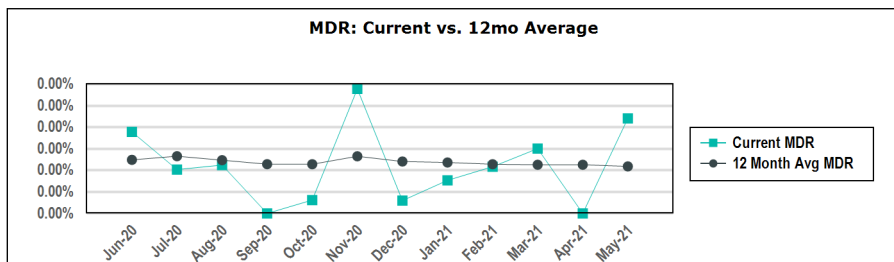
Distribution Date: 25-May-2021
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Realized Loss Report - Collateral

Summary

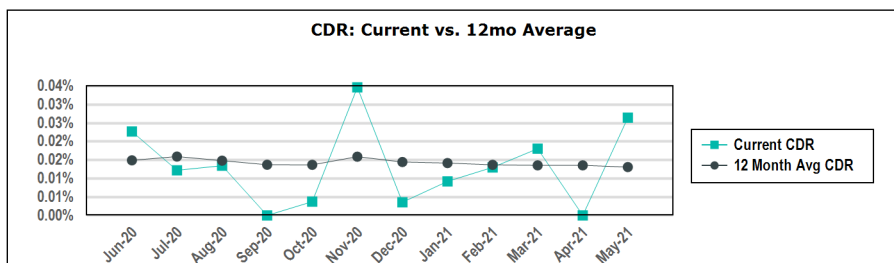
MDR

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



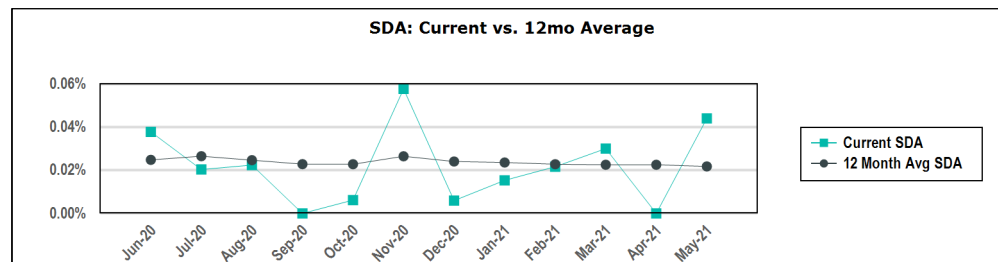
CDR

Current Month 0.026 %
3 Month Average 0.015 %
12 Month Average 0.013 %



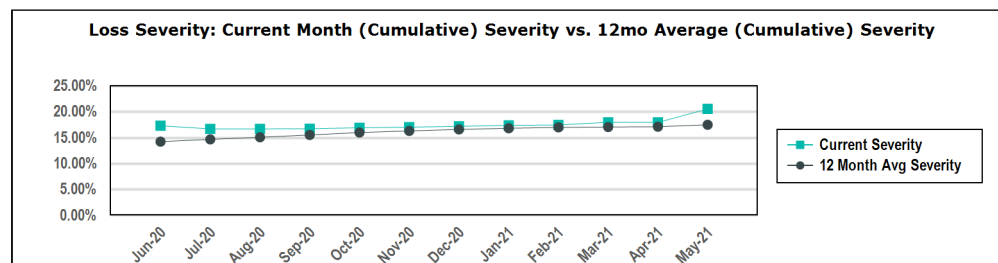
SDA

Current Month 0.044 %
3 Month Average 0.025 %
12 Month Average 0.022 %



Loss Severity

Current Month (Cumulative) 20.593 %
3 Month Average (Cumulative) 18.864 %
12 Month Average (Cumulative) 17.528 %



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: 25-May-2021
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Prepayment Rates

Summary

SMM

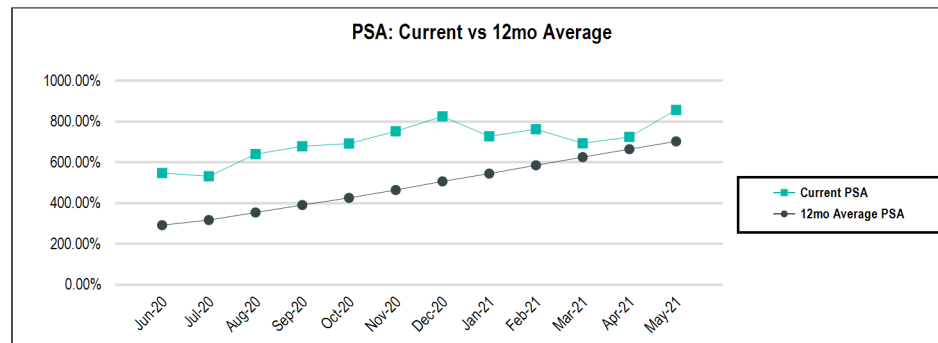
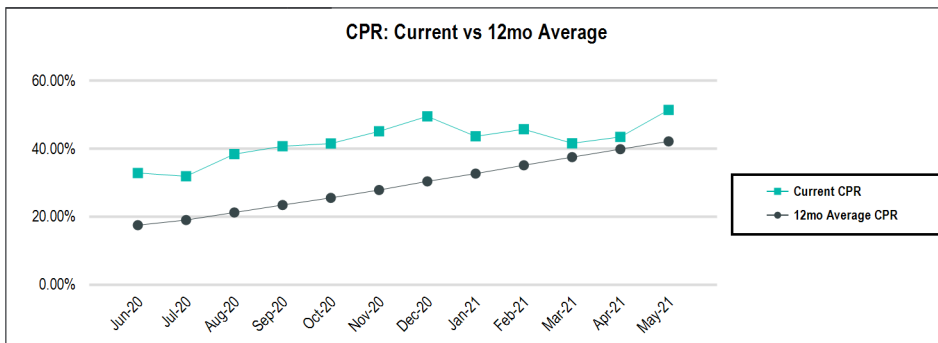
Current Month	5.843 %
3 Month Average	4.960 %
12 Month Average	4.499 %

CPR

Current Month	51.447 %
3 Month Average	45.531 %
12 Month Average	42.202 %

PSA

Current Month	857.442 %
3 Month Average	758.853 %
12 Month Average	703.368 %



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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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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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.