

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-Aug-2021
06-Aug-2021 11:06:53 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		07/30/2021	0.00000 %	13,318,652,488.30	0.00	562,919,273.79	0.00	12,755,733,214.49	562,919,273.79	0.00
1M-1	30711XEK6	08/24/2021	1.38925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	08/24/2021	3.63925 %	468,157,698.92	1,419,785.75	1,767,570.94	0.00	466,390,127.98	3,187,356.69	0.00
1M-2H		07/30/2021	0.00000 %	24,641,019.31	0.00	93,034.36	0.00	24,547,984.95	93,034.36	0.00
1M-2A	30711XEL4	08/24/2021	3.63925 %	10,887,698.92	33,019.22	1,767,570.94	0.00	9,120,127.98	1,800,590.16	0.00
1M-AH		07/30/2021	0.00000 %	573,063.31	0.00	93,034.36	0.00	480,028.95	93,034.36	0.00
1M-2B	30711XEM2	08/24/2021	3.63925 %	228,635,000.00	693,383.27	0.00	0.00	228,635,000.00	693,383.27	0.00
1M-BH		07/30/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	08/24/2021	3.63925 %	228,635,000.00	693,383.27	0.00	0.00	228,635,000.00	693,383.27	0.00
1M-CH		07/30/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	08/24/2021	5.83925 %	207,850,000.00	1,011,406.76	0.00	0.00	207,850,000.00	1,011,406.76	0.00
1B-1H		07/30/2021	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		07/30/2021	0.00000 %	216,697,711.48	0.00	0.00	29,752.65	216,667,958.83	0.00	2,122,021.17
1A-I1	30711XEW0	08/24/2021	2.30000 %	0.00	20,868.09	0.00	0.00	0.00	20,868.09	0.00
1A-I2	30711XER1	08/24/2021	1.80000 %	0.00	16,331.55	0.00	0.00	0.00	16,331.55	0.00
1A-I3	30711XFM1	08/24/2021	1.30000 %	0.00	11,795.01	0.00	0.00	0.00	11,795.01	0.00
1A-I4	30711XFT6	08/24/2021	0.80000 %	0.00	7,258.47	0.00	0.00	0.00	7,258.47	0.00
1B-I1	30711XFB5	08/24/2021	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1B-I2	30711XFU3	08/24/2021	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1B-I3	30711XEV1	08/24/2021	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1B-I4	30711XFW9	08/24/2021	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1C-I1	30711XGJ7	08/24/2021	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1C-I2	30711XFX7	08/24/2021	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1C-I3	30711XFY5	08/24/2021	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1C-I4	30711XFZ2	08/24/2021	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1E-A1	30711XES9	08/24/2021	1.33925 %	10,887,698.92	12,151.13	1,767,570.94	0.00	9,120,127.98	1,779,722.07	0.00
1E-A2	30711XET7	08/24/2021	1.83925 %	10,887,698.92	16,687.67	1,767,570.94	0.00	9,120,127.98	1,784,258.61	0.00
1E-A3	30711XEU4	08/24/2021	2.33925 %	10,887,698.92	21,224.21	1,767,570.94	0.00	9,120,127.98	1,788,795.15	0.00
1E-A4	30711XEV2	08/24/2021	2.83925 %	10,887,698.92	25,760.75	1,767,570.94	0.00	9,120,127.98	1,793,331.69	0.00
1E-B1	30711XEX8	08/24/2021	1.33925 %	228,635,000.00	255,166.19	0.00	0.00	228,635,000.00	255,166.19	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Aug-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	08/24/2021	1.83925 %	228,635,000.00	350,430.77	0.00	0.00	228,635,000.00	350,430.77	0.00
1E-B3	30711XEZ3	08/24/2021	2.33925 %	228,635,000.00	445,695.35	0.00	0.00	228,635,000.00	445,695.35	0.00
1E-B4	30711XFA7	08/24/2021	2.83925 %	228,635,000.00	540,959.94	0.00	0.00	228,635,000.00	540,959.94	0.00
1E-C1	30711XFC3	08/24/2021	1.33925 %	228,635,000.00	255,166.19	0.00	0.00	228,635,000.00	255,166.19	0.00
1E-C2	30711XFD1	08/24/2021	1.83925 %	228,635,000.00	350,430.77	0.00	0.00	228,635,000.00	350,430.77	0.00
1E-C3	30711XFE9	08/24/2021	2.33925 %	228,635,000.00	445,695.35	0.00	0.00	228,635,000.00	445,695.35	0.00
1E-C4	30711XFF6	08/24/2021	2.83925 %	228,635,000.00	540,959.94	0.00	0.00	228,635,000.00	540,959.94	0.00
1E-D1	30711XFG4	08/24/2021	1.33925 %	239,522,698.92	267,317.31	1,767,570.94	0.00	237,755,127.98	2,034,888.25	0.00
1E-D2	30711XFH2	08/24/2021	1.83925 %	239,522,698.92	367,118.44	1,767,570.94	0.00	237,755,127.98	2,134,689.38	0.00
1E-D3	30711XFJ8	08/24/2021	2.33925 %	239,522,698.92	466,919.56	1,767,570.94	0.00	237,755,127.98	2,234,490.50	0.00
1E-D4	30711XFK5	08/24/2021	2.83925 %	239,522,698.92	566,720.69	1,767,570.94	0.00	237,755,127.98	2,334,291.63	0.00
1E-D5	30711XFL3	08/24/2021	3.63925 %	239,522,698.92	726,402.49	1,767,570.94	0.00	237,755,127.98	2,493,973.43	0.00
1E-F1	30711XFN9	08/24/2021	1.33925 %	457,270,000.00	510,332.37	0.00	0.00	457,270,000.00	510,332.37	0.00
1E-F2	30711XFP4	08/24/2021	1.83925 %	457,270,000.00	700,861.54	0.00	0.00	457,270,000.00	700,861.54	0.00
1E-F3	30711XFQ2	08/24/2021	2.33925 %	457,270,000.00	891,390.71	0.00	0.00	457,270,000.00	891,390.71	0.00
1E-F4	30711XFR0	08/24/2021	2.83925 %	457,270,000.00	1,081,919.87	0.00	0.00	457,270,000.00	1,081,919.87	0.00
1E-F5	30711XFS8	08/24/2021	3.63925 %	457,270,000.00	1,386,766.54	0.00	0.00	457,270,000.00	1,386,766.54	0.00
1X-1	30711XGA6	08/24/2021	2.30000 %	0.00	459,085.17	0.00	0.00	0.00	459,085.17	0.00
1X-2	30711XGB4	08/24/2021	1.80000 %	0.00	359,284.05	0.00	0.00	0.00	359,284.05	0.00
1X-3	30711XGC2	08/24/2021	1.30000 %	0.00	259,482.92	0.00	0.00	0.00	259,482.92	0.00
1X-4	30711XGD0	08/24/2021	0.80000 %	0.00	159,681.80	0.00	0.00	0.00	159,681.80	0.00
1Y-1	30711XGE8	08/24/2021	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1Y-2	30711XGF5	08/24/2021	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1Y-3	30711XGG3	08/24/2021	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1Y-4	30711XGH1	08/24/2021	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
Totals				20,096,331,906.52	20,095,966.44	582,548,622.85	29,752.65	19,513,753,531.00	602,644,589.29	2,122,021.17

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-Aug-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	13,318,652,488.30	26,695,161.16	536,224,112.63	0.00	0.00	562,919,273.79	12,755,733,214.49	0.30286373	562,919,273.79
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	468,157,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	466,390,127.98	0.67996316	1,767,570.94
1M-2H	36,101,934.00	24,641,019.31	93,034.36	0.00	0.00	0.00	93,034.36	24,547,984.95	0.67996316	93,034.36
1M-2A	228,635,000.00	10,887,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	9,120,127.98	0.03988947	1,767,570.94
1M-AH	12,033,978.00	573,063.31	93,034.36	0.00	0.00	0.00	93,034.36	480,028.95	0.03988947	93,034.36
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	216,697,711.48	0.00	0.00	0.00	29,752.65	29,752.65	216,667,958.83	0.99030110	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	10,887,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	9,120,127.98	0.03988947	1,767,570.94
1E-A2	228,635,000.00	10,887,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	9,120,127.98	0.03988947	1,767,570.94
1E-A3	228,635,000.00	10,887,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	9,120,127.98	0.03988947	1,767,570.94
1E-A4	228,635,000.00	10,887,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	9,120,127.98	0.03988947	1,767,570.94
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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Distribution Date: 25-Aug-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	239,522,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	237,755,127.98	0.51994473	1,767,570.94
1E-D2	457,270,000.00	239,522,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	237,755,127.98	0.51994473	1,767,570.94
1E-D3	457,270,000.00	239,522,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	237,755,127.98	0.51994473	1,767,570.94
1E-D4	457,270,000.00	239,522,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	237,755,127.98	0.51994473	1,767,570.94
1E-D5	457,270,000.00	239,522,698.92	1,767,570.94	0.00	0.00	0.00	1,767,570.94	237,755,127.98	0.51994473	1,767,570.94
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	20,096,331,906.52	46,324,510.22	536,224,112.63	0.00	29,752.65	582,578,375.50	19,513,753,531.00	0.37674013	582,548,622.85

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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	316.22931308	0.63383233	12.73175218	0.00000000	0.00000000	13.36558450	302.86372857	0.30286373	13.36558450
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	682.54014611	2.57699090	0.00000000	0.00000000	0.00000000	2.57699090	679.96315522	0.67996316	2.57699090
1M-2H	36,101,934.00	682.54014619	2.57699103	0.00000000	0.00000000	0.00000000	2.57699103	679.96315516	0.67996316	2.57699103
1M-2A	228,635,000.00	47.62043834	7.73097269	0.00000000	0.00000000	0.00000000	7.73097269	39.88946565	0.03988947	7.73097269
1M-AH	12,033,978.00	47.62043856	7.73097308	0.00000000	0.00000000	0.00000000	7.73097308	39.88946548	0.03988947	7.73097308
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	990.43709168	0.00000000	0.00000000	0.00000000	0.13598726	0.13598726	990.30110442	0.99030110	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	47.62043834	7.73097269	0.00000000	0.00000000	0.00000000	7.73097269	39.88946565	0.03988947	7.73097269
1E-A2	228,635,000.00	47.62043834	7.73097269	0.00000000	0.00000000	0.00000000	7.73097269	39.88946565	0.03988947	7.73097269
1E-A3	228,635,000.00	47.62043834	7.73097269	0.00000000	0.00000000	0.00000000	7.73097269	39.88946565	0.03988947	7.73097269
1E-A4	228,635,000.00	47.62043834	7.73097269	0.00000000	0.00000000	0.00000000	7.73097269	39.88946565	0.03988947	7.73097269
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: 25-Aug-2021
06-Aug-2021 11:06:53 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	523.81021917	3.86548634	0.00000000	0.00000000	0.00000000	3.86548634	519.94473283	0.51994473	3.86548634
1E-D2	457,270,000.00	523.81021917	3.86548634	0.00000000	0.00000000	0.00000000	3.86548634	519.94473283	0.51994473	3.86548634
1E-D3	457,270,000.00	523.81021917	3.86548634	0.00000000	0.00000000	0.00000000	3.86548634	519.94473283	0.51994473	3.86548634
1E-D4	457,270,000.00	523.81021917	3.86548634	0.00000000	0.00000000	0.00000000	3.86548634	519.94473283	0.51994473	3.86548634
1E-D5	457,270,000.00	523.81021917	3.86548634	0.00000000	0.00000000	0.00000000	3.86548634	519.94473283	0.51994473	3.86548634
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: 25-Aug-2021
06-Aug-2021 11:06:54 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 %	13,318,652,488.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,755,733,214.49
1M-1	N/A	N/A	1.38925 %	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	07/26/21 - 08/24/21	30	3.63925 %	468,157,698.92	1,419,785.75	0.00	0.00	0.00	0.00	1,419,785.75	0.00	466,390,127.98
1M-2H	N/A	N/A	0.00000 %	24,641,019.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,547,984.95
1M-2A	07/26/21 - 08/24/21	30	3.63925 %	10,887,698.92	33,019.22	0.00	0.00	0.00	0.00	33,019.22	0.00	9,120,127.98
1M-AH	N/A	N/A	0.00000 %	573,063.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	480,028.95
1M-2B	07/26/21 - 08/24/21	30	3.63925 %	228,635,000.00	693,383.27	0.00	0.00	0.00	0.00	693,383.27	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	07/26/21 - 08/24/21	30	3.63925 %	228,635,000.00	693,383.27	0.00	0.00	0.00	0.00	693,383.27	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	07/26/21 - 08/24/21	30	5.83925 %	207,850,000.00	1,011,406.76	0.00	0.00	0.00	0.00	1,011,406.76	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 %	216,697,711.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,667,958.83
1A-I1	07/26/21 - 08/24/21	30	2.30000 %	10,887,698.92	20,868.09	0.00	0.00	0.00	0.00	20,868.09	0.00	9,120,127.98
1A-I2	07/26/21 - 08/24/21	30	1.80000 %	10,887,698.92	16,331.55	0.00	0.00	0.00	0.00	16,331.55	0.00	9,120,127.98
1A-I3	07/26/21 - 08/24/21	30	1.30000 %	10,887,698.92	11,795.01	0.00	0.00	0.00	0.00	11,795.01	0.00	9,120,127.98
1A-I4	07/26/21 - 08/24/21	30	0.80000 %	10,887,698.92	7,258.47	0.00	0.00	0.00	0.00	7,258.47	0.00	9,120,127.98
1B-I1	07/26/21 - 08/24/21	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1B-I2	07/26/21 - 08/24/21	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1B-I3	07/26/21 - 08/24/21	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1B-I4	07/26/21 - 08/24/21	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1C-I1	07/26/21 - 08/24/21	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1C-I2	07/26/21 - 08/24/21	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1C-I3	07/26/21 - 08/24/21	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1C-I4	07/26/21 - 08/24/21	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1E-A1	07/26/21 - 08/24/21	30	1.33925 %	10,887,698.92	12,151.13	0.00	0.00	0.00	0.00	12,151.13	0.00	9,120,127.98
1E-A2	07/26/21 - 08/24/21	30	1.83925 %	10,887,698.92	16,687.67	0.00	0.00	0.00	0.00	16,687.67	0.00	9,120,127.98
1E-A3	07/26/21 - 08/24/21	30	2.33925 %	10,887,698.92	21,224.21	0.00	0.00	0.00	0.00	21,224.21	0.00	9,120,127.98
1E-A4	07/26/21 - 08/24/21	30	2.83925 %	10,887,698.92	25,760.75	0.00	0.00	0.00	0.00	25,760.75	0.00	9,120,127.98
1E-B1	07/26/21 - 08/24/21	30	1.33925 %	228,635,000.00	255,166.19	0.00	0.00	0.00	0.00	255,166.19	0.00	228,635,000.00
1E-B2	07/26/21 - 08/24/21	30	1.83925 %	228,635,000.00	350,430.77	0.00	0.00	0.00	0.00	350,430.77	0.00	228,635,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Aug-2021
06-Aug-2021 11:06:54 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	07/26/21 - 08/24/21	30	2.33925 %	228,635,000.00	445,695.35	0.00	0.00	0.00	0.00	445,695.35	0.00	228,635,000.00
1E-B4	07/26/21 - 08/24/21	30	2.83925 %	228,635,000.00	540,959.94	0.00	0.00	0.00	0.00	540,959.94	0.00	228,635,000.00
1E-C1	07/26/21 - 08/24/21	30	1.33925 %	228,635,000.00	255,166.19	0.00	0.00	0.00	0.00	255,166.19	0.00	228,635,000.00
1E-C2	07/26/21 - 08/24/21	30	1.83925 %	228,635,000.00	350,430.77	0.00	0.00	0.00	0.00	350,430.77	0.00	228,635,000.00
1E-C3	07/26/21 - 08/24/21	30	2.33925 %	228,635,000.00	445,695.35	0.00	0.00	0.00	0.00	445,695.35	0.00	228,635,000.00
1E-C4	07/26/21 - 08/24/21	30	2.83925 %	228,635,000.00	540,959.94	0.00	0.00	0.00	0.00	540,959.94	0.00	228,635,000.00
1E-D1	07/26/21 - 08/24/21	30	1.33925 %	239,522,698.92	267,317.31	0.00	0.00	0.00	0.00	267,317.31	0.00	237,755,127.98
1E-D2	07/26/21 - 08/24/21	30	1.83925 %	239,522,698.92	367,118.44	0.00	0.00	0.00	0.00	367,118.44	0.00	237,755,127.98
1E-D3	07/26/21 - 08/24/21	30	2.33925 %	239,522,698.92	466,919.56	0.00	0.00	0.00	0.00	466,919.56	0.00	237,755,127.98
1E-D4	07/26/21 - 08/24/21	30	2.83925 %	239,522,698.92	566,720.69	0.00	0.00	0.00	0.00	566,720.69	0.00	237,755,127.98
1E-D5	07/26/21 - 08/24/21	30	3.63925 %	239,522,698.92	726,402.49	0.00	0.00	0.00	0.00	726,402.49	0.00	237,755,127.98
1E-F1	07/26/21 - 08/24/21	30	1.33925 %	457,270,000.00	510,332.37	0.00	0.00	0.00	0.00	510,332.37	0.00	457,270,000.00
1E-F2	07/26/21 - 08/24/21	30	1.83925 %	457,270,000.00	700,861.54	0.00	0.00	0.00	0.00	700,861.54	0.00	457,270,000.00
1E-F3	07/26/21 - 08/24/21	30	2.33925 %	457,270,000.00	891,390.71	0.00	0.00	0.00	0.00	891,390.71	0.00	457,270,000.00
1E-F4	07/26/21 - 08/24/21	30	2.83925 %	457,270,000.00	1,081,919.87	0.00	0.00	0.00	0.00	1,081,919.87	0.00	457,270,000.00
1E-F5	07/26/21 - 08/24/21	30	3.63925 %	457,270,000.00	1,386,766.54	0.00	0.00	0.00	0.00	1,386,766.54	0.00	457,270,000.00
1X-1	07/26/21 - 08/24/21	30	2.30000 %	239,522,698.92	459,085.17	0.00	0.00	0.00	0.00	459,085.17	0.00	237,755,127.98
1X-2	07/26/21 - 08/24/21	30	1.80000 %	239,522,698.92	359,284.05	0.00	0.00	0.00	0.00	359,284.05	0.00	237,755,127.98
1X-3	07/26/21 - 08/24/21	30	1.30000 %	239,522,698.92	259,482.92	0.00	0.00	0.00	0.00	259,482.92	0.00	237,755,127.98
1X-4	07/26/21 - 08/24/21	30	0.80000 %	239,522,698.92	159,681.80	0.00	0.00	0.00	0.00	159,681.80	0.00	237,755,127.98
1Y-1	07/26/21 - 08/24/21	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1Y-2	07/26/21 - 08/24/21	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1Y-3	07/26/21 - 08/24/21	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1Y-4	07/26/21 - 08/24/21	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
Totals					20,095,966.44	0.00	0.00	0.00	0.00	20,095,966.44	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
FARGO**

Distribution Date: 25-Aug-2021
06-Aug-2021 11:06:54 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	316.22931308	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	302.86372857
1M-1	457,271,000.00	1.38925 %	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	3.63925 %	682.54014611	2.06994518	0.00000000	0.00000000	0.00000000	0.00000000	2.06994518	0.00000000	679.96315522
1M-2H	36,101,934.00	0.00000 %	682.54014619	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	679.96315516
1M-2A	228,635,000.00	3.63925 %	47.62043834	0.14441892	0.00000000	0.00000000	0.00000000	0.00000000	0.14441892	0.00000000	39.88946565
1M-AH	12,033,978.00	0.00000 %	47.62043856	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	39.88946548
1M-2B	228,635,000.00	3.63925 %	1000.00000000	3.03270833	0.00000000	0.00000000	0.00000000	0.00000000	3.03270833	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	3.63925 %	1000.00000000	3.03270833	0.00000000	0.00000000	0.00000000	0.00000000	3.03270833	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	5.83925 %	1000.00000000	4.86604166	0.00000000	0.00000000	0.00000000	0.00000000	4.86604166	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 %	990.43709168	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.30110442
1A-I1	0.00	2.30000 %	47.62043834	0.09127251	0.00000000	0.00000000	0.00000000	0.00000000	0.09127251	0.00000000	39.88946565
1A-I2	0.00	1.80000 %	47.62043834	0.07143066	0.00000000	0.00000000	0.00000000	0.00000000	0.07143066	0.00000000	39.88946565
1A-I3	0.00	1.30000 %	47.62043834	0.05158882	0.00000000	0.00000000	0.00000000	0.00000000	0.05158882	0.00000000	39.88946565
1A-I4	0.00	0.80000 %	47.62043834	0.03174698	0.00000000	0.00000000	0.00000000	0.00000000	0.03174698	0.00000000	39.88946565
1B-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.33925 %	47.62043834	0.05314641	0.00000000	0.00000000	0.00000000	0.00000000	0.05314641	0.00000000	39.88946565
1E-A2	228,635,000.00	1.83925 %	47.62043834	0.07298826	0.00000000	0.00000000	0.00000000	0.00000000	0.07298826	0.00000000	39.88946565
1E-A3	228,635,000.00	2.33925 %	47.62043834	0.09283010	0.00000000	0.00000000	0.00000000	0.00000000	0.09283010	0.00000000	39.88946565

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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	2.83925 %	47.62043834	0.11267194	0.00000000	0.00000000	0.00000000	0.00000000	0.11267194	0.00000000	39.88946565
1E-B1	228,635,000.00	1.33925 %	1000.00000000	1.11604168	0.00000000	0.00000000	0.00000000	0.00000000	1.11604168	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.83925 %	1000.00000000	1.53270833	0.00000000	0.00000000	0.00000000	0.00000000	1.53270833	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.33925 %	1000.00000000	1.94937499	0.00000000	0.00000000	0.00000000	0.00000000	1.94937499	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.83925 %	1000.00000000	2.36604168	0.00000000	0.00000000	0.00000000	0.00000000	2.36604168	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.33925 %	1000.00000000	1.11604168	0.00000000	0.00000000	0.00000000	0.00000000	1.11604168	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.83925 %	1000.00000000	1.53270833	0.00000000	0.00000000	0.00000000	0.00000000	1.53270833	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.33925 %	1000.00000000	1.94937499	0.00000000	0.00000000	0.00000000	0.00000000	1.94937499	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.83925 %	1000.00000000	2.36604168	0.00000000	0.00000000	0.00000000	0.00000000	2.36604168	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.33925 %	523.81021917	0.58459403	0.00000000	0.00000000	0.00000000	0.00000000	0.58459403	0.00000000	519.94473283
1E-D2	457,270,000.00	1.83925 %	523.81021917	0.80284830	0.00000000	0.00000000	0.00000000	0.00000000	0.80284830	0.00000000	519.94473283
1E-D3	457,270,000.00	2.33925 %	523.81021917	1.02110254	0.00000000	0.00000000	0.00000000	0.00000000	1.02110254	0.00000000	519.94473283
1E-D4	457,270,000.00	2.83925 %	523.81021917	1.23935681	0.00000000	0.00000000	0.00000000	0.00000000	1.23935681	0.00000000	519.94473283
1E-D5	457,270,000.00	3.63925 %	523.81021917	1.58856363	0.00000000	0.00000000	0.00000000	0.00000000	1.58856363	0.00000000	519.94473283
1E-F1	457,270,000.00	1.33925 %	1000.00000000	1.11604166	0.00000000	0.00000000	0.00000000	0.00000000	1.11604166	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.83925 %	1000.00000000	1.53270833	0.00000000	0.00000000	0.00000000	0.00000000	1.53270833	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.33925 %	1000.00000000	1.94937501	0.00000000	0.00000000	0.00000000	0.00000000	1.94937501	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.83925 %	1000.00000000	2.36604166	0.00000000	0.00000000	0.00000000	0.00000000	2.36604166	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.63925 %	1000.00000000	3.03270833	0.00000000	0.00000000	0.00000000	0.00000000	3.03270833	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	523.81021917	1.00396958	0.00000000	0.00000000	0.00000000	0.00000000	1.00396958	0.00000000	519.94473283
1X-2	0.00	1.80000 %	523.81021917	0.78571533	0.00000000	0.00000000	0.00000000	0.00000000	0.78571533	0.00000000	519.94473283
1X-3	0.00	1.30000 %	523.81021917	0.56746106	0.00000000	0.00000000	0.00000000	0.00000000	0.56746106	0.00000000	519.94473283
1X-4	0.00	0.80000 %	523.81021917	0.34920681	0.00000000	0.00000000	0.00000000	0.00000000	0.34920681	0.00000000	519.94473283
1Y-1	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.66666667	0.00000000	0.00000000	0.00000000	0.00000000	0.66666667	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	4,247,682.76
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(29,752.65)
Total Deposits	4,217,930.11
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,198,763.45
Total Withdrawals (Pool Distribution Amount)	4,217,930.11
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	564,809,631.73
Total Principal Reduction Cumulative	30,075,866,766.43
Scheduled Principal Current	28,555,766.45
Scheduled Principal Cumulative	3,037,319,550.56
Unscheduled Principal Current	536,224,112.63
Unscheduled Principal Cumulative	27,036,425,236.70
Senior Reduction Amount	562,919,273.79
Subordinate Reduction Amount	1,860,605.29
Calculated Tranche Write-down Amount	29,752.65
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	7,225.83
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	74079
Period Reference Pool Removal Loan Count	2423
Period Ending Loan Count	71656
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	13,682,129,266.26
Period PIF Loan Count Current	2418
PIF Loan Count Cumulative	108296
Period PIF Loan UPB Current	522,986,331.30
PIF Loan UPB Cumulative	26,055,331,591.60
Period Partial Prepayment Amount	13,797,145.64
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	1,078,866.66
Credit Event Amount Cumulative	12,241,979.00
Total Active Modified Loan Count	650
Total Active Modified Loan UPB	140,605,678.51
Libor Rate	0.089250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.484310%
Subordinate Percentage	6.515690%
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 %	6.520000 %	6.770000 %
1M-1	0.00	0.00	2.650000 %	6.520000 %	6.770000 %
1M-1H	0.00	0.00	2.650000 %	6.520000 %	6.770000 %
1M-2	0.00	0.00	1.000000 %	3.060000 %	3.180000 %
1M-2H	0.00	0.00	1.000000 %	3.060000 %	3.180000 %
1M-2A	0.00	0.00	2.100000 %	6.440000 %	6.700000 %
1M-2B	0.00	0.00	1.550000 %	4.750000 %	4.940000 %
1M-2C	0.00	0.00	1.000000 %	3.060000 %	3.180000 %
1B-1	0.00	0.00	0.500000 %	1.520000 %	1.580000 %
1B-1H	0.00	0.00	0.500000 %	1.520000 %	1.580000 %
1B-2H	29,752.65	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	597	120,211,911.30	0.833147 %	0.878605 %
60 Days	148	31,438,928.85	0.206542 %	0.229781 %
90 Days	95	20,420,050.69	0.132578 %	0.149246 %
120 Days	81	15,661,459.95	0.113040 %	0.114467 %
150 Days	77	16,429,216.36	0.107458 %	0.120078 %
180+ Days	1687	413,004,440.00	2.354304 %	3.018568 %
Totals	2685	617,166,007.15	3.747069 %	4.510745 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	65	14,938,122.78	7,225.83	0.048372

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	301,611.32	95.12	0.031537
Summary	0037911084	73,677.05	92.10	0.125005
Summary	0037920885	221,585.99	46.16	0.020832
Summary	0037928948	426,891.85	59.65	0.013973
Summary	0037929618	226,494.47	87.77	0.038751
Summary	0037929890	241,176.37	212.98	0.088309
Summary	0037931403	357,004.42	37.71	0.010563
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	297,242.40	89.05	0.029959
Summary	0037938423	249,459.31	55.38	0.022200
Summary	0037939504	419,043.79	349.20	0.083333
Summary	0037940843	76,181.36	62.32	0.081805
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,602.30	36.78	0.045072
Summary	0037945192	135,620.90	30.86	0.022755
Summary	0037945934	184,842.07	3.78	0.002045
Summary	0037947337	229,112.88	71.60	0.031251
Summary	0037949245	433,790.32	198.64	0.045792
Summary	0037950387	138,286.97	2.59	0.001873
Summary	0037951417	88,901.48	3.39	0.003813
Summary	0037951452	200,921.52	317.09	0.157818
Summary	0037952442	420,768.05	136.54	0.032450
Summary	0037956573	355,101.24	480.87	0.135418
Summary	0037957412	321,432.85	260.11	0.080922
Summary	0037958446	362,930.32	18.91	0.005210

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037958789	183,808.75	43.28	0.023546
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961723	79,256.91	40.50	0.051100
Summary	0037962977	216,892.11	55.47	0.025575
Summary	0037966959	194,744.48	16.79	0.008622
Summary	0037967788	97,176.91	8.92	0.009179
Summary	0037969187	103,118.76	1.66	0.001610
Summary	0037973976	198,300.11	123.94	0.062501
Summary	0037974164	134,412.24	6.46	0.004806
Summary	0037974222	158,205.04	179.43	0.113416
Summary	0037977307	222,234.91	148.55	0.066844
Summary	0037978214	255,094.79	189.42	0.074255
Summary	0037978694	141,568.97	134.79	0.095212
Summary	0037979271	414,822.02	405.04	0.097642
Summary	0037983263	376,126.10	62.93	0.016731
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037991482	378,575.48	14.10	0.003724
Summary	0037991764	395,568.83	354.90	0.089719
Summary	0037992750	112,605.49	83.95	0.074552
Summary	0037999501	337,076.38	178.92	0.053080
Summary	0038001111	348,319.94	12.20	0.003503
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038010349	395,151.87	188.54	0.047713
Summary	0038022294	356,237.22	333.76	0.093690
Summary	0038032384	116,269.62	36.33	0.031246
Summary	0038043127	136,095.66	101.09	0.074279
Summary	0038044822	60,835.13	36.37	0.059785
Summary	0038053555	91,441.31	34.82	0.038079
Summary	0038059651	281,208.69	107.33	0.038167
Summary	0038063724	139,329.64	2.66	0.001909
Summary	0038063969	220,162.32	67.46	0.030641
Summary	0038064853	414,719.11	122.50	0.029538
Summary	0038065075	411,542.88	643.04	0.156251
Summary	0038067003	127,813.31	79.88	0.062497

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038067996	150,028.92	78.14	0.052083
Summary	0038070082	183,621.61	94.34	0.051377
Summary	0038078626	328,529.38	102.67	0.031251
Summary	0038083109	64,224.75	22.26	0.034660
Summary	0038084323	214,022.94	22.29	0.010415
Summary	0038086689	423,541.27	177.56	0.041923

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,078,866.66	29,848.27	2.767

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037917538	23,964.18	17,301.82	72.199
0037923431	362,556.83	68,473.10	18.886
0037949740	118,010.41	(8,962.26)	(7.594)
0037952283	402,169.91	(75,284.04)	(18.719)
0038023780	172,165.33	28,319.65	16.449

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	924,935.59	(95.62)	188,890.21	20.422

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037939844	259,918.25	(3.08)	85,724.81	32.981
0037990841	121,762.14	6.32	48,020.49	39.438
0038010004	406,166.56	(101.20)	47,122.63	11.602
0038071786	137,088.64	2.34	8,022.28	5.852

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
80	12,241,979.00	2,122,022.84	17.334

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,301.82	72.199
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
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
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
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0037949740	118,010.41	(8,962.26)	(7.594)
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
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	48,020.49	39.438
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	47,122.63	11.602
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,319.65	16.449
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
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	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Credit-Linked Notes

Series 2017-C01



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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	9	2,003,802.25	29,752.65	0.000 %	0	0.00	0.00	0.000 %	9	2,003,802.25	29,752.65	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	0037917538	26,000.00	4.250 %	IA	80.00	360	23,964.18	07/31/2021	17,301.82	17,301.82
Summary	0037923431	378,000.00	4.625 %	TX	70.00	360	362,556.83	07/31/2021	68,473.10	68,473.10
Summary	0037939844	276,000.00	4.000 %	TX	80.00	360	259,918.25	06/30/2021	(3.08)	85,724.81
Summary	0037949740	122,000.00	3.875 %	PA	80.00	360	118,010.41	07/31/2021	(8,962.26)	(8,962.26)
Summary	0037952283	417,000.00	4.250 %	AZ	80.00	360	402,169.91	07/31/2021	(75,284.04)	(75,284.04)
Summary	0037990841	129,000.00	4.250 %	MD	72.00	360	121,762.14	04/30/2021	6.32	48,020.49
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	47,122.63
Summary	0038023780	180,000.00	4.250 %	MD	80.00	360	172,165.33	07/31/2021	28,319.65	28,319.65
Summary	0038071786	145,000.00	4.375 %	OH	80.00	360	137,088.64	04/30/2021	2.34	8,022.28

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



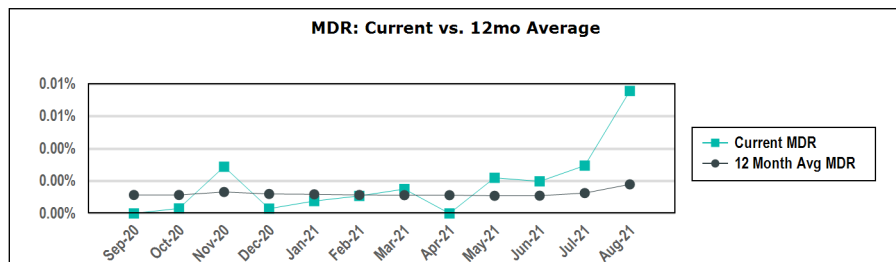
Distribution Date: 25-Aug-2021
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Realized Loss Report - Collateral

Summary

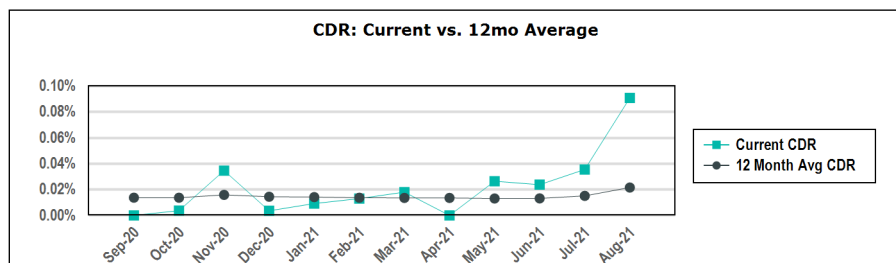
MDR

Current Month 0.008 %
3 Month Average 0.004 %
12 Month Average 0.002 %



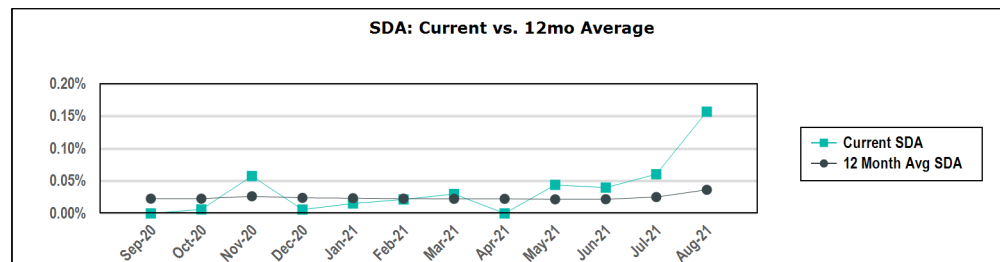
CDR

Current Month 0.091 %
3 Month Average 0.050 %
12 Month Average 0.022 %



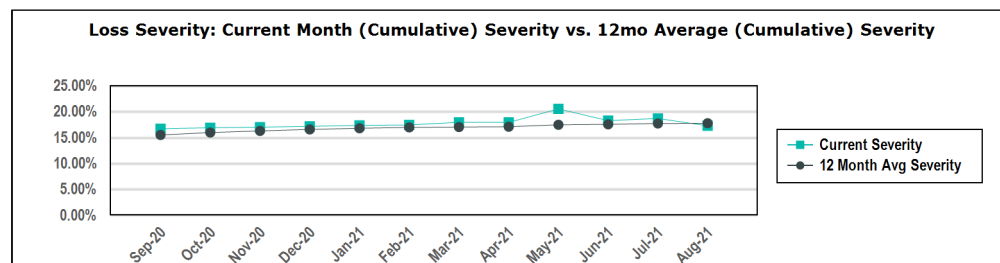
SDA

Current Month 0.157 %
3 Month Average 0.086 %
12 Month Average 0.037 %



Loss Severity

Current Month (Cumulative) 17.334 %
3 Month Average (Cumulative) 18.138 %
12 Month Average (Cumulative) 17.828 %



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

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Distribution Date: 25-Aug-2021
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Prepayment Rates

Summary

SMM

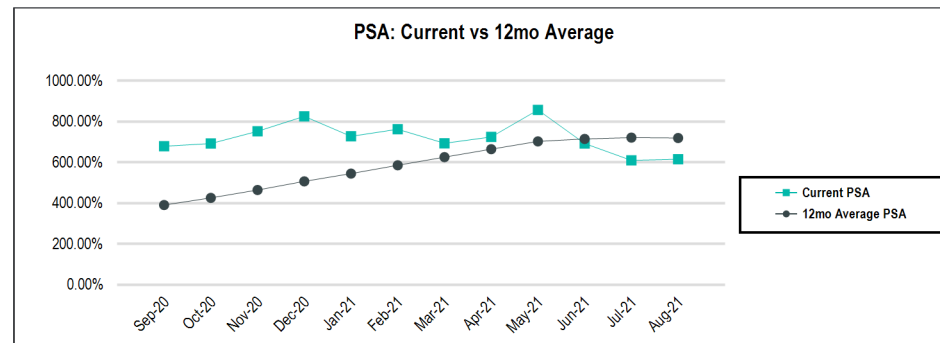
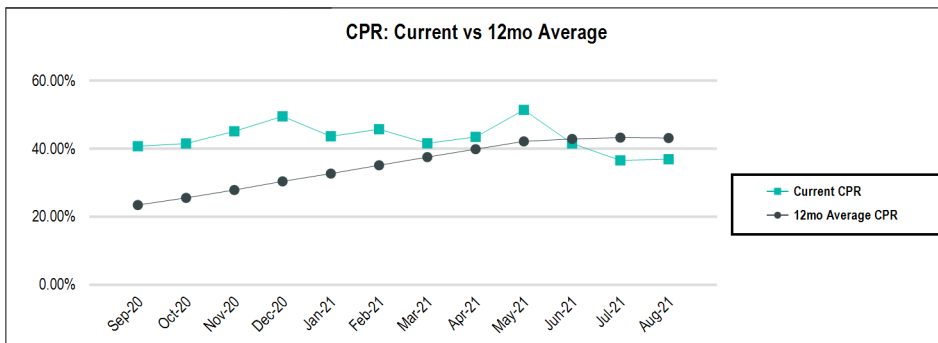
Current Month	3.772 %
3 Month Average	3.960 %
12 Month Average	4.623 %

CPR

Current Month	36.956 %
3 Month Average	38.382 %
12 Month Average	43.189 %

PSA

Current Month	615.938 %
3 Month Average	639.696 %
12 Month Average	719.811 %



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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



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.