

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-Mar-2021
04-Mar-2021 3:39:51 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		02/26/2021	0.00000 %	17,265,315,632.14	0.00	829,029,852.61	0.00	16,436,285,779.52	829,029,852.61	0.00
1M-1	30711XEK6	03/24/2021	1.41763 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/26/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	03/24/2021	3.66763 %	476,653,616.12	1,359,702.63	1,633,822.27	0.00	475,019,793.85	2,993,524.90	0.00
1M-2H		02/26/2021	0.00000 %	25,088,193.54	0.00	85,994.63	0.00	25,002,198.91	85,994.63	0.00
1M-2A	30711XEL4	03/24/2021	3.66763 %	19,383,616.12	55,293.72	1,633,822.27	0.00	17,749,793.85	1,689,115.99	0.00
1M-AH		02/26/2021	0.00000 %	1,020,237.54	0.00	85,994.63	0.00	934,242.91	85,994.63	0.00
1M-2B	30711XEM2	03/24/2021	3.66763 %	228,635,000.00	652,204.46	0.00	0.00	228,635,000.00	652,204.46	0.00
1M-BH		02/26/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	03/24/2021	3.66763 %	228,635,000.00	652,204.46	0.00	0.00	228,635,000.00	652,204.46	0.00
1M-CH		02/26/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	03/24/2021	5.86763 %	207,850,000.00	948,567.59	0.00	0.00	207,850,000.00	948,567.59	0.00
1B-1H		02/26/2021	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		02/26/2021	0.00000 %	217,079,468.77	0.00	0.00	99,920.74	216,979,548.03	0.00	1,810,431.97
1A-I1	30711XEW0	03/24/2021	2.30000 %	0.00	34,675.14	0.00	0.00	0.00	34,675.14	0.00
1A-I2	30711XER1	03/24/2021	1.80000 %	0.00	27,137.06	0.00	0.00	0.00	27,137.06	0.00
1A-I3	30711XFM1	03/24/2021	1.30000 %	0.00	19,598.99	0.00	0.00	0.00	19,598.99	0.00
1A-I4	30711XFT6	03/24/2021	0.80000 %	0.00	12,060.92	0.00	0.00	0.00	12,060.92	0.00
1B-I1	30711XFB5	03/24/2021	2.30000 %	0.00	409,002.61	0.00	0.00	0.00	409,002.61	0.00
1B-I2	30711XFU3	03/24/2021	1.80000 %	0.00	320,089.00	0.00	0.00	0.00	320,089.00	0.00
1B-I3	30711XFB5	03/24/2021	1.30000 %	0.00	231,175.39	0.00	0.00	0.00	231,175.39	0.00
1B-I4	30711XFW9	03/24/2021	0.80000 %	0.00	142,261.78	0.00	0.00	0.00	142,261.78	0.00
1C-I1	30711XGJ7	03/24/2021	2.30000 %	0.00	409,002.61	0.00	0.00	0.00	409,002.61	0.00
1C-I2	30711XFX7	03/24/2021	1.80000 %	0.00	320,089.00	0.00	0.00	0.00	320,089.00	0.00
1C-I3	30711XFY5	03/24/2021	1.30000 %	0.00	231,175.39	0.00	0.00	0.00	231,175.39	0.00
1C-I4	30711XFZ2	03/24/2021	0.80000 %	0.00	142,261.78	0.00	0.00	0.00	142,261.78	0.00
1E-A1	30711XES9	03/24/2021	1.36763 %	19,383,616.12	20,618.59	1,633,822.27	0.00	17,749,793.85	1,654,440.86	0.00
1E-A2	30711XET7	03/24/2021	1.86763 %	19,383,616.12	28,156.66	1,633,822.27	0.00	17,749,793.85	1,661,978.93	0.00
1E-A3	30711XEU4	03/24/2021	2.36763 %	19,383,616.12	35,694.74	1,633,822.27	0.00	17,749,793.85	1,669,517.01	0.00
1E-A4	30711XEV2	03/24/2021	2.86763 %	19,383,616.12	43,232.81	1,633,822.27	0.00	17,749,793.85	1,677,055.08	0.00
1E-B1	30711XEX8	03/24/2021	1.36763 %	228,635,000.00	243,201.84	0.00	0.00	228,635,000.00	243,201.84	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-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	03/24/2021	1.86763 %	228,635,000.00	332,115.46	0.00	0.00	228,635,000.00	332,115.46	0.00
1E-B3	30711XEZ3	03/24/2021	2.36763 %	228,635,000.00	421,029.07	0.00	0.00	228,635,000.00	421,029.07	0.00
1E-B4	30711XFA7	03/24/2021	2.86763 %	228,635,000.00	509,942.68	0.00	0.00	228,635,000.00	509,942.68	0.00
1E-C1	30711XFC3	03/24/2021	1.36763 %	228,635,000.00	243,201.84	0.00	0.00	228,635,000.00	243,201.84	0.00
1E-C2	30711XFD1	03/24/2021	1.86763 %	228,635,000.00	332,115.46	0.00	0.00	228,635,000.00	332,115.46	0.00
1E-C3	30711XFE9	03/24/2021	2.36763 %	228,635,000.00	421,029.07	0.00	0.00	228,635,000.00	421,029.07	0.00
1E-C4	30711XFF6	03/24/2021	2.86763 %	228,635,000.00	509,942.68	0.00	0.00	228,635,000.00	509,942.68	0.00
1E-D1	30711XFG4	03/24/2021	1.36763 %	248,018,616.12	263,820.43	1,633,822.27	0.00	246,384,793.85	1,897,642.70	0.00
1E-D2	30711XFH2	03/24/2021	1.86763 %	248,018,616.12	360,272.12	1,633,822.27	0.00	246,384,793.85	1,994,094.39	0.00
1E-D3	30711XFJ8	03/24/2021	2.36763 %	248,018,616.12	456,723.80	1,633,822.27	0.00	246,384,793.85	2,090,546.07	0.00
1E-D4	30711XFK5	03/24/2021	2.86763 %	248,018,616.12	553,175.49	1,633,822.27	0.00	246,384,793.85	2,186,997.76	0.00
1E-D5	30711XFL3	03/24/2021	3.66763 %	248,018,616.12	707,498.18	1,633,822.27	0.00	246,384,793.85	2,341,320.45	0.00
1E-F1	30711XFN9	03/24/2021	1.36763 %	457,270,000.00	486,403.69	0.00	0.00	457,270,000.00	486,403.69	0.00
1E-F2	30711XFP4	03/24/2021	1.86763 %	457,270,000.00	664,230.91	0.00	0.00	457,270,000.00	664,230.91	0.00
1E-F3	30711XFQ2	03/24/2021	2.36763 %	457,270,000.00	842,058.13	0.00	0.00	457,270,000.00	842,058.13	0.00
1E-F4	30711XFR0	03/24/2021	2.86763 %	457,270,000.00	1,019,885.35	0.00	0.00	457,270,000.00	1,019,885.35	0.00
1E-F5	30711XFS8	03/24/2021	3.66763 %	457,270,000.00	1,304,408.91	0.00	0.00	457,270,000.00	1,304,408.91	0.00
1X-1	30711XGA6	03/24/2021	2.30000 %	0.00	443,677.75	0.00	0.00	0.00	443,677.75	0.00
1X-2	30711XGB4	03/24/2021	1.80000 %	0.00	347,226.06	0.00	0.00	0.00	347,226.06	0.00
1X-3	30711XGC2	03/24/2021	1.30000 %	0.00	250,774.38	0.00	0.00	0.00	250,774.38	0.00
1X-4	30711XGD0	03/24/2021	0.80000 %	0.00	154,322.69	0.00	0.00	0.00	154,322.69	0.00
1Y-1	30711XGE8	03/24/2021	2.30000 %	0.00	818,005.22	0.00	0.00	0.00	818,005.22	0.00
1Y-2	30711XGF5	03/24/2021	1.80000 %	0.00	640,178.00	0.00	0.00	0.00	640,178.00	0.00
1Y-3	30711XGG3	03/24/2021	1.30000 %	0.00	462,350.78	0.00	0.00	0.00	462,350.78	0.00
1Y-4	30711XGH1	03/24/2021	0.80000 %	0.00	284,523.56	0.00	0.00	0.00	284,523.56	0.00
Totals				24,137,726,245.31	19,166,318.88	847,173,886.84	99,920.74	23,290,452,437.72	866,340,205.72	1,810,431.97

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2021
04-Mar-2021 3:39:51 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	17,265,315,632.14	31,668,968.51	797,360,884.10	0.00	0.00	829,029,852.61	16,436,285,779.52	0.39025234	829,029,852.61
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	476,653,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	475,019,793.85	0.69254459	1,633,822.27
1M-2H	36,101,934.00	25,088,193.54	85,994.63	0.00	0.00	0.00	85,994.63	25,002,198.91	0.69254459	85,994.63
1M-2A	228,635,000.00	19,383,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	17,749,793.85	0.07763376	1,633,822.27
1M-AH	12,033,978.00	1,020,237.54	85,994.63	0.00	0.00	0.00	85,994.63	934,242.91	0.07763376	85,994.63
1M-2B	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-BH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1M-2C	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-CH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	217,079,468.77	0.00	0.00	0.00	99,920.74	99,920.74	216,979,548.03	0.99172525	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	19,383,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	17,749,793.85	0.07763376	1,633,822.27
1E-A2	228,635,000.00	19,383,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	17,749,793.85	0.07763376	1,633,822.27
1E-A3	228,635,000.00	19,383,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	17,749,793.85	0.07763376	1,633,822.27
1E-A4	228,635,000.00	19,383,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	17,749,793.85	0.07763376	1,633,822.27
1E-B1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00

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Series 2017-C01



Distribution Date: 25-Mar-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	248,018,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	246,384,793.85	0.53881688	1,633,822.27
1E-D2	457,270,000.00	248,018,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	246,384,793.85	0.53881688	1,633,822.27
1E-D3	457,270,000.00	248,018,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	246,384,793.85	0.53881688	1,633,822.27
1E-D4	457,270,000.00	248,018,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	246,384,793.85	0.53881688	1,633,822.27
1E-D5	457,270,000.00	248,018,616.12	1,633,822.27	0.00	0.00	0.00	1,633,822.27	246,384,793.85	0.53881688	1,633,822.27
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	24,137,726,245.31	49,813,002.74	797,360,884.10	0.00	99,920.74	847,273,807.58	23,290,452,437.72	0.44965455	847,173,886.84

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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	409.93628351	0.75192713	18.93201169	0.00000000	0.00000000	19.68393882	390.25234468	0.39025234	19.68393882
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	694.92658039	2.38199498	0.00000000	0.00000000	0.00000000	2.38199498	692.54458540	0.69254459	2.38199498
1M-2H	36,101,934.00	694.92658039	2.38199510	0.00000000	0.00000000	0.00000000	2.38199510	692.54458528	0.69254459	2.38199510
1M-2A	228,635,000.00	84.77974116	7.14598495	0.00000000	0.00000000	0.00000000	7.14598495	77.63375621	0.07763376	7.14598495
1M-AH	12,033,978.00	84.77974116	7.14598531	0.00000000	0.00000000	0.00000000	7.14598531	77.63375585	0.07763376	7.14598531
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	992.18194896	0.00000000	0.00000000	0.00000000	0.45669706	0.45669706	991.72525191	0.99172525	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	84.77974116	7.14598495	0.00000000	0.00000000	0.00000000	7.14598495	77.63375621	0.07763376	7.14598495
1E-A2	228,635,000.00	84.77974116	7.14598495	0.00000000	0.00000000	0.00000000	7.14598495	77.63375621	0.07763376	7.14598495
1E-A3	228,635,000.00	84.77974116	7.14598495	0.00000000	0.00000000	0.00000000	7.14598495	77.63375621	0.07763376	7.14598495
1E-A4	228,635,000.00	84.77974116	7.14598495	0.00000000	0.00000000	0.00000000	7.14598495	77.63375621	0.07763376	7.14598495
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-Mar-2021
04-Mar-2021 3:39:51 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	542.38987058	3.57299248	0.00000000	0.00000000	0.00000000	3.57299248	538.81687810	0.53881688	3.57299248
1E-D2	457,270,000.00	542.38987058	3.57299248	0.00000000	0.00000000	0.00000000	3.57299248	538.81687810	0.53881688	3.57299248
1E-D3	457,270,000.00	542.38987058	3.57299248	0.00000000	0.00000000	0.00000000	3.57299248	538.81687810	0.53881688	3.57299248
1E-D4	457,270,000.00	542.38987058	3.57299248	0.00000000	0.00000000	0.00000000	3.57299248	538.81687810	0.53881688	3.57299248
1E-D5	457,270,000.00	542.38987058	3.57299248	0.00000000	0.00000000	0.00000000	3.57299248	538.81687810	0.53881688	3.57299248
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-Mar-2021
04-Mar-2021 3:39:51 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 %	17,265,315,632.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,436,285,779.52
1M-1	N/A	N/A	1.41763 %	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	02/25/21 - 03/24/21	28	3.66763 %	476,653,616.12	1,359,702.63	0.00	0.00	0.00	0.00	1,359,702.63	0.00	475,019,793.85
1M-2H	N/A	N/A	0.00000 %	25,088,193.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,002,198.91
1M-2A	02/25/21 - 03/24/21	28	3.66763 %	19,383,616.12	55,293.72	0.00	0.00	0.00	0.00	55,293.72	0.00	17,749,793.85
1M-AH	N/A	N/A	0.00000 %	1,020,237.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	934,242.91
1M-2B	02/25/21 - 03/24/21	28	3.66763 %	228,635,000.00	652,204.46	0.00	0.00	0.00	0.00	652,204.46	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	02/25/21 - 03/24/21	28	3.66763 %	228,635,000.00	652,204.46	0.00	0.00	0.00	0.00	652,204.46	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	02/25/21 - 03/24/21	28	5.86763 %	207,850,000.00	948,567.59	0.00	0.00	0.00	0.00	948,567.59	0.00	207,850,000.00
1B-1H	N/A	N/A	0.00000 %	10,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	217,079,468.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,979,548.03
1A-I1	02/25/21 - 03/24/21	28	2.30000 %	19,383,616.12	34,675.14	0.00	0.00	0.00	0.00	34,675.14	0.00	17,749,793.85
1A-I2	02/25/21 - 03/24/21	28	1.80000 %	19,383,616.12	27,137.06	0.00	0.00	0.00	0.00	27,137.06	0.00	17,749,793.85
1A-I3	02/25/21 - 03/24/21	28	1.30000 %	19,383,616.12	19,598.99	0.00	0.00	0.00	0.00	19,598.99	0.00	17,749,793.85
1A-I4	02/25/21 - 03/24/21	28	0.80000 %	19,383,616.12	12,060.92	0.00	0.00	0.00	0.00	12,060.92	0.00	17,749,793.85
1B-I1	02/25/21 - 03/24/21	28	2.30000 %	228,635,000.00	409,002.61	0.00	0.00	0.00	0.00	409,002.61	0.00	228,635,000.00
1B-I2	02/25/21 - 03/24/21	28	1.80000 %	228,635,000.00	320,089.00	0.00	0.00	0.00	0.00	320,089.00	0.00	228,635,000.00
1B-I3	02/25/21 - 03/24/21	28	1.30000 %	228,635,000.00	231,175.39	0.00	0.00	0.00	0.00	231,175.39	0.00	228,635,000.00
1B-I4	02/25/21 - 03/24/21	28	0.80000 %	228,635,000.00	142,261.78	0.00	0.00	0.00	0.00	142,261.78	0.00	228,635,000.00
1C-I1	02/25/21 - 03/24/21	28	2.30000 %	228,635,000.00	409,002.61	0.00	0.00	0.00	0.00	409,002.61	0.00	228,635,000.00
1C-I2	02/25/21 - 03/24/21	28	1.80000 %	228,635,000.00	320,089.00	0.00	0.00	0.00	0.00	320,089.00	0.00	228,635,000.00
1C-I3	02/25/21 - 03/24/21	28	1.30000 %	228,635,000.00	231,175.39	0.00	0.00	0.00	0.00	231,175.39	0.00	228,635,000.00
1C-I4	02/25/21 - 03/24/21	28	0.80000 %	228,635,000.00	142,261.78	0.00	0.00	0.00	0.00	142,261.78	0.00	228,635,000.00
1E-A1	02/25/21 - 03/24/21	28	1.36763 %	19,383,616.12	20,618.59	0.00	0.00	0.00	0.00	20,618.59	0.00	17,749,793.85
1E-A2	02/25/21 - 03/24/21	28	1.86763 %	19,383,616.12	28,156.66	0.00	0.00	0.00	0.00	28,156.66	0.00	17,749,793.85
1E-A3	02/25/21 - 03/24/21	28	2.36763 %	19,383,616.12	35,694.74	0.00	0.00	0.00	0.00	35,694.74	0.00	17,749,793.85
1E-A4	02/25/21 - 03/24/21	28	2.86763 %	19,383,616.12	43,232.81	0.00	0.00	0.00	0.00	43,232.81	0.00	17,749,793.85
1E-B1	02/25/21 - 03/24/21	28	1.36763 %	228,635,000.00	243,201.84	0.00	0.00	0.00	0.00	243,201.84	0.00	228,635,000.00
1E-B2	02/25/21 - 03/24/21	28	1.86763 %	228,635,000.00	332,115.46	0.00	0.00	0.00	0.00	332,115.46	0.00	228,635,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2021
04-Mar-2021 3:39:51 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
1E-B3	02/25/21 - 03/24/21	28	2.36763 %	228,635,000.00	421,029.07	0.00	0.00	0.00	0.00	421,029.07	0.00	228,635,000.00
1E-B4	02/25/21 - 03/24/21	28	2.86763 %	228,635,000.00	509,942.68	0.00	0.00	0.00	0.00	509,942.68	0.00	228,635,000.00
1E-C1	02/25/21 - 03/24/21	28	1.36763 %	228,635,000.00	243,201.84	0.00	0.00	0.00	0.00	243,201.84	0.00	228,635,000.00
1E-C2	02/25/21 - 03/24/21	28	1.86763 %	228,635,000.00	332,115.46	0.00	0.00	0.00	0.00	332,115.46	0.00	228,635,000.00
1E-C3	02/25/21 - 03/24/21	28	2.36763 %	228,635,000.00	421,029.07	0.00	0.00	0.00	0.00	421,029.07	0.00	228,635,000.00
1E-C4	02/25/21 - 03/24/21	28	2.86763 %	228,635,000.00	509,942.68	0.00	0.00	0.00	0.00	509,942.68	0.00	228,635,000.00
1E-D1	02/25/21 - 03/24/21	28	1.36763 %	248,018,616.12	263,820.43	0.00	0.00	0.00	0.00	263,820.43	0.00	246,384,793.85
1E-D2	02/25/21 - 03/24/21	28	1.86763 %	248,018,616.12	360,272.12	0.00	0.00	0.00	0.00	360,272.12	0.00	246,384,793.85
1E-D3	02/25/21 - 03/24/21	28	2.36763 %	248,018,616.12	456,723.80	0.00	0.00	0.00	0.00	456,723.80	0.00	246,384,793.85
1E-D4	02/25/21 - 03/24/21	28	2.86763 %	248,018,616.12	553,175.49	0.00	0.00	0.00	0.00	553,175.49	0.00	246,384,793.85
1E-D5	02/25/21 - 03/24/21	28	3.66763 %	248,018,616.12	707,498.18	0.00	0.00	0.00	0.00	707,498.18	0.00	246,384,793.85
1E-F1	02/25/21 - 03/24/21	28	1.36763 %	457,270,000.00	486,403.69	0.00	0.00	0.00	0.00	486,403.69	0.00	457,270,000.00
1E-F2	02/25/21 - 03/24/21	28	1.86763 %	457,270,000.00	664,230.91	0.00	0.00	0.00	0.00	664,230.91	0.00	457,270,000.00
1E-F3	02/25/21 - 03/24/21	28	2.36763 %	457,270,000.00	842,058.13	0.00	0.00	0.00	0.00	842,058.13	0.00	457,270,000.00
1E-F4	02/25/21 - 03/24/21	28	2.86763 %	457,270,000.00	1,019,885.35	0.00	0.00	0.00	0.00	1,019,885.35	0.00	457,270,000.00
1E-F5	02/25/21 - 03/24/21	28	3.66763 %	457,270,000.00	1,304,408.91	0.00	0.00	0.00	0.00	1,304,408.91	0.00	457,270,000.00
1X-1	02/25/21 - 03/24/21	28	2.30000 %	248,018,616.12	443,677.75	0.00	0.00	0.00	0.00	443,677.75	0.00	246,384,793.85
1X-2	02/25/21 - 03/24/21	28	1.80000 %	248,018,616.12	347,226.06	0.00	0.00	0.00	0.00	347,226.06	0.00	246,384,793.85
1X-3	02/25/21 - 03/24/21	28	1.30000 %	248,018,616.12	250,774.38	0.00	0.00	0.00	0.00	250,774.38	0.00	246,384,793.85
1X-4	02/25/21 - 03/24/21	28	0.80000 %	248,018,616.12	154,322.69	0.00	0.00	0.00	0.00	154,322.69	0.00	246,384,793.85
1Y-1	02/25/21 - 03/24/21	28	2.30000 %	457,270,000.00	818,005.22	0.00	0.00	0.00	0.00	818,005.22	0.00	457,270,000.00
1Y-2	02/25/21 - 03/24/21	28	1.80000 %	457,270,000.00	640,178.00	0.00	0.00	0.00	0.00	640,178.00	0.00	457,270,000.00
1Y-3	02/25/21 - 03/24/21	28	1.30000 %	457,270,000.00	462,350.78	0.00	0.00	0.00	0.00	462,350.78	0.00	457,270,000.00
1Y-4	02/25/21 - 03/24/21	28	0.80000 %	457,270,000.00	284,523.56	0.00	0.00	0.00	0.00	284,523.56	0.00	457,270,000.00
Totals					19,166,318.88	0.00	0.00	0.00	0.00	19,166,318.88	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01

**WELLS
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Distribution Date: 25-Mar-2021
04-Mar-2021 3:39:51 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	409.93628351	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	390.25234468
1M-1	457,271,000.00	1.41763 %	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	3.66763 %	694.92658039	1.98234833	0.00000000	0.00000000	0.00000000	0.00000000	1.98234833	0.00000000	692.54458540
1M-2H	36,101,934.00	0.00000 %	694.92658039	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	692.54458528
1M-2A	228,635,000.00	3.66763 %	84.77974116	0.24184276	0.00000000	0.00000000	0.00000000	0.00000000	0.24184276	0.00000000	77.63375621
1M-AH	12,033,978.00	0.00000 %	84.77974116	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	77.63375585
1M-2B	228,635,000.00	3.66763 %	1000.00000000	2.85260113	0.00000000	0.00000000	0.00000000	0.00000000	2.85260113	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	3.66763 %	1000.00000000	2.85260113	0.00000000	0.00000000	0.00000000	0.00000000	2.85260113	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	5.86763 %	1000.00000000	4.56371224	0.00000000	0.00000000	0.00000000	0.00000000	4.56371224	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 %	992.18194896	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.72525191
1A-I1	0.00	2.30000 %	84.77974116	0.15166156	0.00000000	0.00000000	0.00000000	0.00000000	0.15166156	0.00000000	77.63375621
1A-I2	0.00	1.80000 %	84.77974116	0.11869163	0.00000000	0.00000000	0.00000000	0.00000000	0.11869163	0.00000000	77.63375621
1A-I3	0.00	1.30000 %	84.77974116	0.08572174	0.00000000	0.00000000	0.00000000	0.00000000	0.08572174	0.00000000	77.63375621
1A-I4	0.00	0.80000 %	84.77974116	0.05275185	0.00000000	0.00000000	0.00000000	0.00000000	0.05275185	0.00000000	77.63375621
1B-I1	0.00	2.30000 %	1000.00000000	1.78888888	0.00000000	0.00000000	0.00000000	0.00000000	1.78888888	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.01111112	0.00000000	0.00000000	0.00000000	0.00000000	1.01111112	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.62222223	0.00000000	0.00000000	0.00000000	0.00000000	0.62222223	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.78888888	0.00000000	0.00000000	0.00000000	0.00000000	1.78888888	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.01111112	0.00000000	0.00000000	0.00000000	0.00000000	1.01111112	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.62222223	0.00000000	0.00000000	0.00000000	0.00000000	0.62222223	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.36763 %	84.77974116	0.09018125	0.00000000	0.00000000	0.00000000	0.00000000	0.09018125	0.00000000	77.63375621
1E-A2	228,635,000.00	1.86763 %	84.77974116	0.12315114	0.00000000	0.00000000	0.00000000	0.00000000	0.12315114	0.00000000	77.63375621
1E-A3	228,635,000.00	2.36763 %	84.77974116	0.15612107	0.00000000	0.00000000	0.00000000	0.00000000	0.15612107	0.00000000	77.63375621

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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	2.86763 %	84.77974116	0.18909095	0.00000000	0.00000000	0.00000000	0.00000000	0.18909095	0.00000000	77.63375621
1E-B1	228,635,000.00	1.36763 %	1000.00000000	1.06371221	0.00000000	0.00000000	0.00000000	0.00000000	1.06371221	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.86763 %	1000.00000000	1.45260113	0.00000000	0.00000000	0.00000000	0.00000000	1.45260113	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.36763 %	1000.00000000	1.84149002	0.00000000	0.00000000	0.00000000	0.00000000	1.84149002	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.86763 %	1000.00000000	2.23037890	0.00000000	0.00000000	0.00000000	0.00000000	2.23037890	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.36763 %	1000.00000000	1.06371221	0.00000000	0.00000000	0.00000000	0.00000000	1.06371221	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.86763 %	1000.00000000	1.45260113	0.00000000	0.00000000	0.00000000	0.00000000	1.45260113	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.36763 %	1000.00000000	1.84149002	0.00000000	0.00000000	0.00000000	0.00000000	1.84149002	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.86763 %	1000.00000000	2.23037890	0.00000000	0.00000000	0.00000000	0.00000000	2.23037890	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.36763 %	542.38987058	0.57694673	0.00000000	0.00000000	0.00000000	0.00000000	0.57694673	0.00000000	538.81687810
1E-D2	457,270,000.00	1.86763 %	542.38987058	0.78787613	0.00000000	0.00000000	0.00000000	0.00000000	0.78787613	0.00000000	538.81687810
1E-D3	457,270,000.00	2.36763 %	542.38987058	0.99880552	0.00000000	0.00000000	0.00000000	0.00000000	0.99880552	0.00000000	538.81687810
1E-D4	457,270,000.00	2.86763 %	542.38987058	1.20973493	0.00000000	0.00000000	0.00000000	0.00000000	1.20973493	0.00000000	538.81687810
1E-D5	457,270,000.00	3.66763 %	542.38987058	1.54722195	0.00000000	0.00000000	0.00000000	0.00000000	1.54722195	0.00000000	538.81687810
1E-F1	457,270,000.00	1.36763 %	1000.00000000	1.06371223	0.00000000	0.00000000	0.00000000	0.00000000	1.06371223	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.86763 %	1000.00000000	1.45260111	0.00000000	0.00000000	0.00000000	0.00000000	1.45260111	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.36763 %	1000.00000000	1.84148999	0.00000000	0.00000000	0.00000000	0.00000000	1.84148999	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.86763 %	1000.00000000	2.23037888	0.00000000	0.00000000	0.00000000	0.00000000	2.23037888	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.66763 %	1000.00000000	2.85260111	0.00000000	0.00000000	0.00000000	0.00000000	2.85260111	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	542.38987058	0.97027522	0.00000000	0.00000000	0.00000000	0.00000000	0.97027522	0.00000000	538.81687810
1X-2	0.00	1.80000 %	542.38987058	0.75934581	0.00000000	0.00000000	0.00000000	0.00000000	0.75934581	0.00000000	538.81687810
1X-3	0.00	1.30000 %	542.38987058	0.54841643	0.00000000	0.00000000	0.00000000	0.00000000	0.54841643	0.00000000	538.81687810
1X-4	0.00	0.80000 %	542.38987058	0.33748702	0.00000000	0.00000000	0.00000000	0.00000000	0.33748702	0.00000000	538.81687810
1Y-1	0.00	2.30000 %	1000.00000000	1.78888888	0.00000000	0.00000000	0.00000000	0.00000000	1.78888888	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.01111112	0.00000000	0.00000000	0.00000000	0.00000000	1.01111112	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.62222223	0.00000000	0.00000000	0.00000000	0.00000000	0.62222223	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	4,061,179.89
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(99,920.74)
Total Deposits	3,961,259.15
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,942,092.49
Total Withdrawals (Pool Distribution Amount)	3,961,259.15
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	830,849,590.24
Total Principal Reduction Cumulative	26,385,918,730.70
Scheduled Principal Current	33,388,785.40
Scheduled Principal Cumulative	2,884,274,228.12
Unscheduled Principal Current	797,360,884.10
Unscheduled Principal Cumulative	23,499,834,114.28
Senior Reduction Amount	829,029,852.61
Subordinate Reduction Amount	1,719,816.89
Calculated Tranche Write-down Amount	99,920.74
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,705.27
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	90123
Period Reference Pool Removal Loan Count	3258
Period Ending Loan Count	86865
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	17,372,077,301.99
Period PIF Loan Count Current	3256
PIF Loan Count Cumulative	93099
Period PIF Loan UPB Current	782,838,991.53
PIF Loan UPB Cumulative	22,586,912,842.26
Period Partial Prepayment Amount	16,483,628.24
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	273,826.89
Credit Event Amount Cumulative	10,051,495.46
Total Active Modified Loan Count	633
Total Active Modified Loan UPB	137,620,851.32
Libor Rate	0.117630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.849118%
Subordinate Percentage	5.150882%
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 %	5.150000 %	5.390000 %
1M-1	0.00	0.00	2.650000 %	5.150000 %	5.390000 %
1M-1H	0.00	0.00	2.650000 %	5.150000 %	5.390000 %
1M-2	0.00	0.00	1.000000 %	2.390000 %	2.510000 %
1M-2H	0.00	0.00	1.000000 %	2.390000 %	2.510000 %
1M-2A	0.00	0.00	2.100000 %	5.040000 %	5.280000 %
1M-2B	0.00	0.00	1.550000 %	3.720000 %	3.890000 %
1M-2C	0.00	0.00	1.000000 %	2.390000 %	2.510000 %
1B-1	0.00	0.00	0.500000 %	1.190000 %	1.250000 %
1B-1H	0.00	0.00	0.500000 %	1.190000 %	1.250000 %
1B-2H	99,920.74	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	712	141,142,592.29	0.819663 %	0.812468 %
60 Days	233	45,272,615.11	0.268232 %	0.260606 %
90 Days	193	39,494,440.93	0.222184 %	0.227344 %
120 Days	175	38,204,842.98	0.201462 %	0.219921 %
150 Days	200	45,615,046.28	0.230242 %	0.262577 %
180+ Days	2223	552,707,859.12	2.559143 %	3.181588 %
Totals	3736	862,437,396.71	4.300927 %	4.964504 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	60	13,827,079.81	4,705.27	0.034029

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	192,160.67	6.67	0.003471
Summary	0037920885	223,647.42	46.59	0.020832
Summary	0037928948	432,228.26	59.65	0.013801
Summary	0037929618	228,949.80	88.72	0.038751
Summary	0037929890	242,027.71	213.33	0.088143
Summary	0037931403	358,522.90	37.71	0.010518
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	298,621.01	89.05	0.029820
Summary	0037938423	250,934.03	55.53	0.022129
Summary	0037939504	424,404.58	353.67	0.083333
Summary	0037940843	72,785.28	59.85	0.082228
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,936.23	36.78	0.044889
Summary	0037945192	136,191.57	30.86	0.022659
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	89,696.41	3.39	0.003779
Summary	0037952442	421,466.61	136.61	0.032413
Summary	0037957412	322,765.93	260.80	0.080802
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
Summary	0037961723	79,900.94	40.77	0.051026

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037962977	217,869.61	55.47	0.025460
Summary	0037966959	195,630.94	16.79	0.008582
Summary	0037967788	97,730.81	8.92	0.009127
Summary	0037969187	104,145.20	1.66	0.001594
Summary	0037973976	199,220.73	124.51	0.062499
Summary	0037974164	135,026.04	6.46	0.004784
Summary	0037974222	158,205.04	179.43	0.113416
Summary	0037977307	223,229.44	148.96	0.066730
Summary	0037978214	256,006.40	189.99	0.074213
Summary	0037979354	504,578.65	18.24	0.003615
Summary	0037983263	377,967.29	62.93	0.016650
Summary	0037983961	142,166.16	66.35	0.046671
Summary	0037991482	380,460.21	14.10	0.003706
Summary	0037991764	396,964.02	354.90	0.089404
Summary	0037992750	113,299.15	83.95	0.074096
Summary	0037999501	339,200.90	179.59	0.052945
Summary	0038001111	351,569.85	12.20	0.003470
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038010349	396,339.36	188.54	0.047570
Summary	0038032384	117,354.74	36.67	0.031247
Summary	0038043127	136,844.88	101.64	0.074274
Summary	0038044822	61,087.18	36.37	0.059538
Summary	0038053555	91,899.30	34.82	0.037889
Summary	0038059651	281,208.69	107.33	0.038167
Summary	0038063724	140,568.53	2.66	0.001892
Summary	0038063969	221,216.08	67.68	0.030595
Summary	0038064853	416,529.87	122.50	0.029410
Summary	0038067003	130,547.00	81.59	0.062499
Summary	0038067996	151,383.39	78.85	0.052086
Summary	0038070082	184,358.76	94.34	0.051172
Summary	0038078626	314,058.41	98.14	0.031249
Summary	0038083109	64,420.19	22.32	0.034648
Summary	0038084012	567,741.42	59.14	0.010417
Summary	0038084323	214,022.94	22.29	0.010415

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Modification Loss Detail

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

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	273,826.89	100,040.05	36.534

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037928337	155,369.71	48,457.86	31.189
0038029695	118,457.18	51,582.19	43.545

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
8	945,589.46	(119.31)	164,741.07	17.422

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037918602	104,053.62	11.00	31,634.49	30.402
0037924032	130,003.02	8.00	8,529.12	6.561
0037951939	39,697.63	18.00	10,107.33	25.461
0037961691	63,606.15	18.00	27,158.13	42.697
0038010004	406,166.56	(202.40)	47,628.63	11.726
0038020561	112,921.01	2.09	(590.64)	(0.523)
0038042038	38,374.46	8.00	27,654.91	72.066
0038055137	50,767.01	18.00	12,619.10	24.857

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2021
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
68	10,051,495.46	1,810,431.97	18.012

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	8,529.12	6.561
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037928337	155,369.71	48,457.86	31.189
0037929669	67,149.31	12,970.95	19.317
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037939369	113,278.25	981.86	0.867
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037950233	83,142.67	38,781.57	46.645

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037951939	39,697.63	10,107.33	25.461
0037961691	63,606.15	27,158.13	42.697
0037963725	242,202.62	48,085.51	19.853
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	47,628.63	11.726
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	51,582.19	43.545
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038044228	103,043.28	2,622.81	2.545

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038046118	86,010.78	2,366.52	2.751
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038055137	50,767.01	12,619.10	24.857
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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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	10	1,219,416.35	99,920.74	0.001 %	0	0.00	0.00	0.000 %	10	1,219,416.35	99,920.74	0.001 %

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	0037918602	110,000.00	4.625 %	IL	79.00	360	104,053.62	12/31/2020	11.00	31,634.49
Summary	0037924032	137,000.00	4.250 %	VA	80.00	360	130,003.02	01/31/2021	8.00	8,529.12
Summary	0037928337	160,000.00	5.000 %	NY	80.00	360	155,369.71	02/28/2021	48,457.86	48,457.86
Summary	0037951939	41,000.00	5.375 %	TX	80.00	360	39,697.63	01/31/2021	18.00	10,107.33
Summary	0037961691	67,000.00	4.500 %	GA	64.00	360	63,606.15	11/30/2020	18.00	27,158.13
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(202.40)	47,628.63
Summary	0038020561	118,000.00	4.375 %	KY	80.00	360	112,921.01	06/30/2020	2.09	(590.64)
Summary	0038029695	120,000.00	4.125 %	DE	80.00	360	118,457.18	02/28/2021	51,582.19	51,582.19
Summary	0038042038	40,000.00	4.000 %	PA	80.00	360	38,374.46	01/31/2021	8.00	27,654.91
Summary	0038055137	54,000.00	3.875 %	TX	80.00	360	50,767.01	12/31/2020	18.00	12,619.10

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



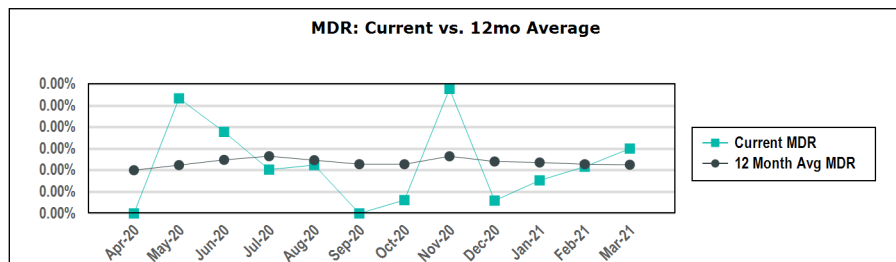
Distribution Date: 25-Mar-2021
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Realized Loss Report - Collateral

Summary

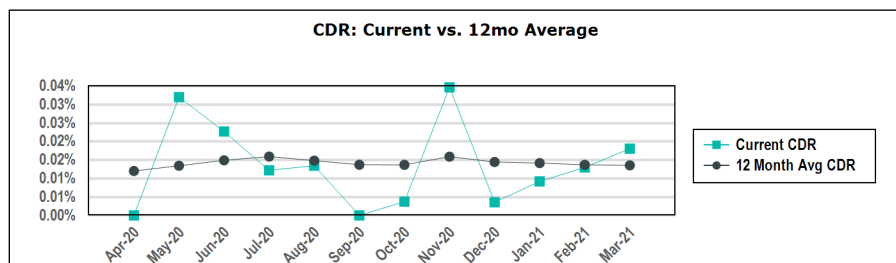
MDR

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



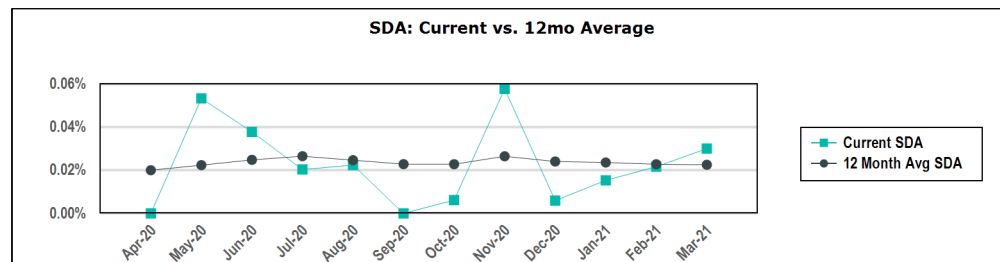
CDR

Current Month 0.018 %
3 Month Average 0.013 %
12 Month Average 0.014 %



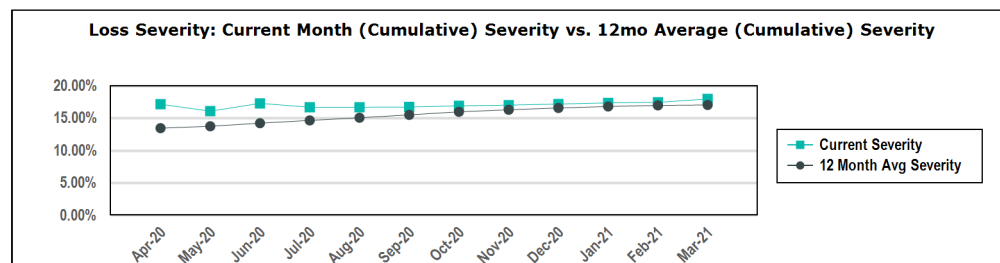
SDA

Current Month 0.030 %
3 Month Average 0.022 %
12 Month Average 0.023 %



Loss Severity

Current Month (Cumulative) 18.012 %
3 Month Average (Cumulative) 17.639 %
12 Month Average (Cumulative) 17.090 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

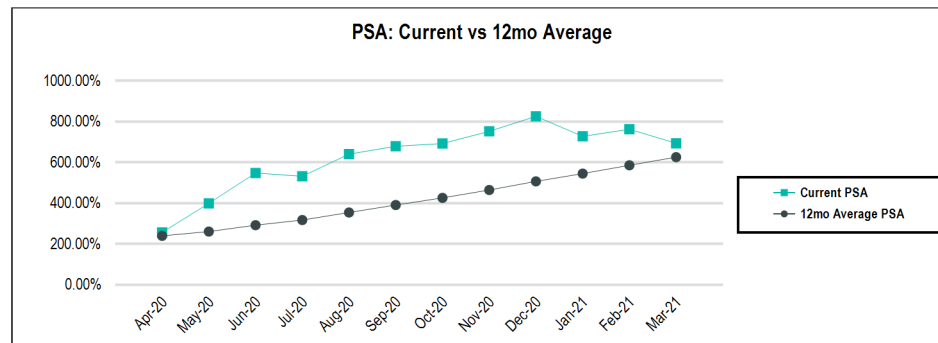
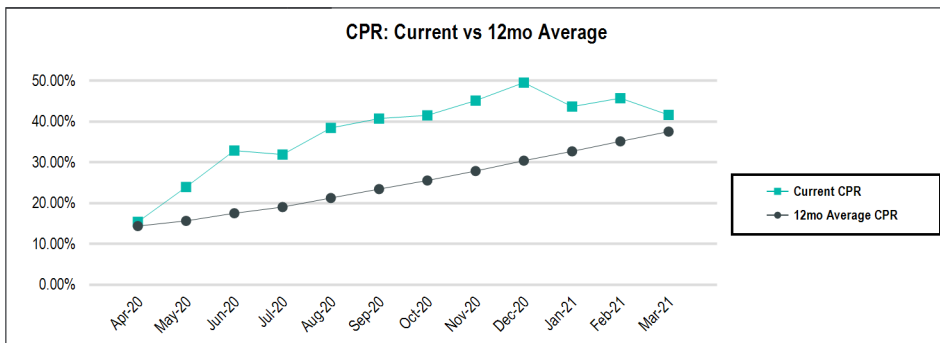
Current Month	4.389 %
3 Month Average	4.678 %
12 Month Average	3.929 %

CPR

Current Month	41.643 %
3 Month Average	43.701 %
12 Month Average	37.573 %

PSA

Current Month	694.047 %
3 Month Average	728.355 %
12 Month Average	626.214 %



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

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Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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