

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-2021
 08-Dec-2021 11:54:21 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		11/30/2021	0.00000 %	11,342,100,123.20	0.00	415,035,425.75	0.00	10,927,081,402.28	415,035,425.75	0.00
1M-1	30711XEK6	12/24/2021	1.39200 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	12/24/2021	3.64200 %	461,292,628.44	1,446,690.56	1,629,344.70	0.00	459,663,283.74	3,076,035.26	0.00
1M-2H		11/30/2021	0.00000 %	24,279,683.09	0.00	85,758.95	0.00	24,193,924.13	85,758.95	0.00
1M-2A	30711XEL4	12/24/2021	3.64200 %	4,022,628.44	12,615.63	1,629,344.70	0.00	2,393,283.74	1,641,960.33	0.00
1M-AH		11/30/2021	0.00000 %	211,727.09	0.00	85,758.95	0.00	125,968.13	85,758.95	0.00
1M-2B	30711XEM2	12/24/2021	3.64200 %	228,635,000.00	717,037.47	0.00	0.00	228,635,000.00	717,037.47	0.00
1M-BH		11/30/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	12/24/2021	3.64200 %	228,635,000.00	717,037.47	0.00	0.00	228,635,000.00	717,037.47	0.00
1M-CH		11/30/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	12/24/2021	5.84200 %	207,850,000.00	1,045,612.52	0.00	0.00	207,850,000.00	1,045,612.52	0.00
1B-1H		11/30/2021	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		11/30/2021	0.00000 %	216,600,774.78	0.00	0.00	16,704.83	216,584,069.95	0.00	2,205,910.05
1A-I1	30711XEW0	12/24/2021	2.30000 %	0.00	7,967.04	0.00	0.00	0.00	7,967.04	0.00
1A-I2	30711XER1	12/24/2021	1.80000 %	0.00	6,235.07	0.00	0.00	0.00	6,235.07	0.00
1A-I3	30711XFM1	12/24/2021	1.30000 %	0.00	4,503.11	0.00	0.00	0.00	4,503.11	0.00
1A-I4	30711XFT6	12/24/2021	0.80000 %	0.00	2,771.14	0.00	0.00	0.00	2,771.14	0.00
1B-I1	30711XFB5	12/24/2021	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1B-I2	30711XFU3	12/24/2021	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1B-I3	30711XFB5	12/24/2021	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1B-I4	30711XFW9	12/24/2021	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1C-I1	30711XGJ7	12/24/2021	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1C-I2	30711XFX7	12/24/2021	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1C-I3	30711XFY5	12/24/2021	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1C-I4	30711XFZ2	12/24/2021	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1E-A1	30711XES9	12/24/2021	1.34200 %	4,022,628.44	4,648.59	1,629,344.70	0.00	2,393,283.74	1,633,993.29	0.00
1E-A2	30711XET7	12/24/2021	1.84200 %	4,022,628.44	6,380.56	1,629,344.70	0.00	2,393,283.74	1,635,725.26	0.00
1E-A3	30711XEU4	12/24/2021	2.34200 %	4,022,628.44	8,112.52	1,629,344.70	0.00	2,393,283.74	1,637,457.22	0.00
1E-A4	30711XEV2	12/24/2021	2.84200 %	4,022,628.44	9,844.49	1,629,344.70	0.00	2,393,283.74	1,639,189.19	0.00
1E-B1	30711XEX8	12/24/2021	1.34200 %	228,635,000.00	264,213.15	0.00	0.00	228,635,000.00	264,213.15	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-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	12/24/2021	1.84200 %	228,635,000.00	362,653.22	0.00	0.00	228,635,000.00	362,653.22	0.00
1E-B3	30711XEZ3	12/24/2021	2.34200 %	228,635,000.00	461,093.29	0.00	0.00	228,635,000.00	461,093.29	0.00
1E-B4	30711XFA7	12/24/2021	2.84200 %	228,635,000.00	559,533.35	0.00	0.00	228,635,000.00	559,533.35	0.00
1E-C1	30711XFC3	12/24/2021	1.34200 %	228,635,000.00	264,213.15	0.00	0.00	228,635,000.00	264,213.15	0.00
1E-C2	30711XFD1	12/24/2021	1.84200 %	228,635,000.00	362,653.22	0.00	0.00	228,635,000.00	362,653.22	0.00
1E-C3	30711XFE9	12/24/2021	2.34200 %	228,635,000.00	461,093.29	0.00	0.00	228,635,000.00	461,093.29	0.00
1E-C4	30711XFF6	12/24/2021	2.84200 %	228,635,000.00	559,533.35	0.00	0.00	228,635,000.00	559,533.35	0.00
1E-D1	30711XFG4	12/24/2021	1.34200 %	232,657,628.44	268,861.74	1,629,344.70	0.00	231,028,283.74	1,898,206.44	0.00
1E-D2	30711XFH2	12/24/2021	1.84200 %	232,657,628.44	369,033.77	1,629,344.70	0.00	231,028,283.74	1,998,378.47	0.00
1E-D3	30711XFJ8	12/24/2021	2.34200 %	232,657,628.44	469,205.81	1,629,344.70	0.00	231,028,283.74	2,098,550.51	0.00
1E-D4	30711XFK5	12/24/2021	2.84200 %	232,657,628.44	569,377.84	1,629,344.70	0.00	231,028,283.74	2,198,722.54	0.00
1E-D5	30711XFL3	12/24/2021	3.64200 %	232,657,628.44	729,653.10	1,629,344.70	0.00	231,028,283.74	2,358,997.80	0.00
1E-F1	30711XFN9	12/24/2021	1.34200 %	457,270,000.00	528,426.29	0.00	0.00	457,270,000.00	528,426.29	0.00
1E-F2	30711XFP4	12/24/2021	1.84200 %	457,270,000.00	725,306.43	0.00	0.00	457,270,000.00	725,306.43	0.00
1E-F3	30711XFQ2	12/24/2021	2.34200 %	457,270,000.00	922,186.57	0.00	0.00	457,270,000.00	922,186.57	0.00
1E-F4	30711XFR0	12/24/2021	2.84200 %	457,270,000.00	1,119,066.71	0.00	0.00	457,270,000.00	1,119,066.71	0.00
1E-F5	30711XFS8	12/24/2021	3.64200 %	457,270,000.00	1,434,074.93	0.00	0.00	457,270,000.00	1,434,074.93	0.00
1X-1	30711XGA6	12/24/2021	2.30000 %	0.00	460,791.36	0.00	0.00	0.00	460,791.36	0.00
1X-2	30711XGB4	12/24/2021	1.80000 %	0.00	360,619.32	0.00	0.00	0.00	360,619.32	0.00
1X-3	30711XGC2	12/24/2021	1.30000 %	0.00	260,447.29	0.00	0.00	0.00	260,447.29	0.00
1X-4	30711XGD0	12/24/2021	0.80000 %	0.00	160,275.26	0.00	0.00	0.00	160,275.26	0.00
1Y-1	30711XGE8	12/24/2021	2.30000 %	0.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00
1Y-2	30711XGF5	12/24/2021	1.80000 %	0.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00
1Y-3	30711XGG3	12/24/2021	1.30000 %	0.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00
1Y-4	30711XGH1	12/24/2021	0.80000 %	0.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00
Totals				18,043,444,157.00	20,544,396.05	433,129,735.35	16,704.83	17,610,314,421.63	453,674,131.40	2,205,910.05

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-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	11,342,100,123.20	21,122,320.82	393,913,104.93	0.00	0.00	415,035,425.75	10,927,081,402.28	0.25944542	415,035,425.75
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	461,292,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	459,663,283.74	0.67015590	1,629,344.70
1M-2H	36,101,934.00	24,279,683.09	85,758.95	0.00	0.00	0.00	85,758.95	24,193,924.13	0.67015590	85,758.95
1M-2A	228,635,000.00	4,022,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	2,393,283.74	0.01046771	1,629,344.70
1M-AH	12,033,978.00	211,727.09	85,758.95	0.00	0.00	0.00	85,758.95	125,968.13	0.01046770	85,758.95
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	216,600,774.78	0.00	0.00	0.00	16,704.83	16,704.83	216,584,069.95	0.98991768	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	4,022,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	2,393,283.74	0.01046771	1,629,344.70
1E-A2	228,635,000.00	4,022,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	2,393,283.74	0.01046771	1,629,344.70
1E-A3	228,635,000.00	4,022,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	2,393,283.74	0.01046771	1,629,344.70
1E-A4	228,635,000.00	4,022,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	2,393,283.74	0.01046771	1,629,344.70
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: 27-Dec-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	232,657,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	231,028,283.74	0.50523385	1,629,344.70
1E-D2	457,270,000.00	232,657,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	231,028,283.74	0.50523385	1,629,344.70
1E-D3	457,270,000.00	232,657,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	231,028,283.74	0.50523385	1,629,344.70
1E-D4	457,270,000.00	232,657,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	231,028,283.74	0.50523385	1,629,344.70
1E-D5	457,270,000.00	232,657,628.44	1,629,344.70	0.00	0.00	0.00	1,629,344.70	231,028,283.74	0.50523385	1,629,344.70
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	18,043,444,157.00	39,216,630.42	393,913,104.93	0.00	16,704.83	433,146,440.18	17,610,314,421.63	0.33999159	433,129,735.35

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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	269.29935547	0.50151447	9.35281333	0.00000000	0.00000000	9.85432781	259.44542429	0.25944542	9.85432781
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	672.53136869	2.37546701	0.00000000	0.00000000	0.00000000	2.37546701	670.15590168	0.67015590	2.37546701
1M-2H	36,101,934.00	672.53136882	2.37546692	0.00000000	0.00000000	0.00000000	2.37546692	670.15590162	0.67015590	2.37546692
1M-2A	228,635,000.00	17.59410606	7.12640103	0.00000000	0.00000000	0.00000000	7.12640103	10.46770503	0.01046771	7.12640103
1M-AH	12,033,978.00	17.59410645	7.12640076	0.00000000	0.00000000	0.00000000	7.12640076	10.46770486	0.01046770	7.12640076
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	989.99403346	0.00000000	0.00000000	0.00000000	0.07635098	0.07635098	989.91768247	0.98991768	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	17.59410606	7.12640103	0.00000000	0.00000000	0.00000000	7.12640103	10.46770503	0.01046771	7.12640103
1E-A2	228,635,000.00	17.59410606	7.12640103	0.00000000	0.00000000	0.00000000	7.12640103	10.46770503	0.01046771	7.12640103
1E-A3	228,635,000.00	17.59410606	7.12640103	0.00000000	0.00000000	0.00000000	7.12640103	10.46770503	0.01046771	7.12640103
1E-A4	228,635,000.00	17.59410606	7.12640103	0.00000000	0.00000000	0.00000000	7.12640103	10.46770503	0.01046771	7.12640103
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: 27-Dec-2021
08-Dec-2021 11:54:22 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	508.79705303	3.56320052	0.00000000	0.00000000	0.00000000	3.56320052	505.23385252	0.50523385	3.56320052
1E-D2	457,270,000.00	508.79705303	3.56320052	0.00000000	0.00000000	0.00000000	3.56320052	505.23385252	0.50523385	3.56320052
1E-D3	457,270,000.00	508.79705303	3.56320052	0.00000000	0.00000000	0.00000000	3.56320052	505.23385252	0.50523385	3.56320052
1E-D4	457,270,000.00	508.79705303	3.56320052	0.00000000	0.00000000	0.00000000	3.56320052	505.23385252	0.50523385	3.56320052
1E-D5	457,270,000.00	508.79705303	3.56320052	0.00000000	0.00000000	0.00000000	3.56320052	505.23385252	0.50523385	3.56320052
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: 27-Dec-2021
 08-Dec-2021 11:54:22 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 %	11,342,100,123.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,927,081,402.28
1M-1	N/A	N/A	1.39200 %	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	11/26/21 - 12/26/21	31	3.64200 %	461,292,628.44	1,446,690.56	0.00	0.00	0.00	0.00	1,446,690.56	0.00	459,663,283.74
1M-2H	N/A	N/A	0.00000 %	24,279,683.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,193,924.13
1M-2A	11/26/21 - 12/26/21	31	3.64200 %	4,022,628.44	12,615.63	0.00	0.00	0.00	0.00	12,615.63	0.00	2,393,283.74
1M-AH	N/A	N/A	0.00000 %	211,727.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	125,968.13
1M-2B	11/26/21 - 12/26/21	31	3.64200 %	228,635,000.00	717,037.47	0.00	0.00	0.00	0.00	717,037.47	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	11/26/21 - 12/26/21	31	3.64200 %	228,635,000.00	717,037.47	0.00	0.00	0.00	0.00	717,037.47	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	11/26/21 - 12/26/21	31	5.84200 %	207,850,000.00	1,045,612.52	0.00	0.00	0.00	0.00	1,045,612.52	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 %	216,600,774.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,584,069.95
1A-I1	11/26/21 - 12/26/21	31	2.30000 %	4,022,628.44	7,967.04	0.00	0.00	0.00	0.00	7,967.04	0.00	2,393,283.74
1A-I2	11/26/21 - 12/26/21	31	1.80000 %	4,022,628.44	6,235.07	0.00	0.00	0.00	0.00	6,235.07	0.00	2,393,283.74
1A-I3	11/26/21 - 12/26/21	31	1.30000 %	4,022,628.44	4,503.11	0.00	0.00	0.00	0.00	4,503.11	0.00	2,393,283.74
1A-I4	11/26/21 - 12/26/21	31	0.80000 %	4,022,628.44	2,771.14	0.00	0.00	0.00	0.00	2,771.14	0.00	2,393,283.74
1B-I1	11/26/21 - 12/26/21	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1B-I2	11/26/21 - 12/26/21	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1B-I3	11/26/21 - 12/26/21	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1B-I4	11/26/21 - 12/26/21	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1C-I1	11/26/21 - 12/26/21	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1C-I2	11/26/21 - 12/26/21	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1C-I3	11/26/21 - 12/26/21	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1C-I4	11/26/21 - 12/26/21	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1E-A1	11/26/21 - 12/26/21	31	1.34200 %	4,022,628.44	4,648.59	0.00	0.00	0.00	0.00	4,648.59	0.00	2,393,283.74
1E-A2	11/26/21 - 12/26/21	31	1.84200 %	4,022,628.44	6,380.56	0.00	0.00	0.00	0.00	6,380.56	0.00	2,393,283.74
1E-A3	11/26/21 - 12/26/21	31	2.34200 %	4,022,628.44	8,112.52	0.00	0.00	0.00	0.00	8,112.52	0.00	2,393,283.74
1E-A4	11/26/21 - 12/26/21	31	2.84200 %	4,022,628.44	9,844.49	0.00	0.00	0.00	0.00	9,844.49	0.00	2,393,283.74
1E-B1	11/26/21 - 12/26/21	31	1.34200 %	228,635,000.00	264,213.15	0.00	0.00	0.00	0.00	264,213.15	0.00	228,635,000.00
1E-B2	11/26/21 - 12/26/21	31	1.84200 %	228,635,000.00	362,653.22	0.00	0.00	0.00	0.00	362,653.22	0.00	228,635,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Dec-2021
 08-Dec-2021 11:54:22 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	11/26/21 - 12/26/21	31	2.34200 %	228,635,000.00	461,093.29	0.00	0.00	0.00	0.00	461,093.29	0.00	228,635,000.00
1E-B4	11/26/21 - 12/26/21	31	2.84200 %	228,635,000.00	559,533.35	0.00	0.00	0.00	0.00	559,533.35	0.00	228,635,000.00
1E-C1	11/26/21 - 12/26/21	31	1.34200 %	228,635,000.00	264,213.15	0.00	0.00	0.00	0.00	264,213.15	0.00	228,635,000.00
1E-C2	11/26/21 - 12/26/21	31	1.84200 %	228,635,000.00	362,653.22	0.00	0.00	0.00	0.00	362,653.22	0.00	228,635,000.00
1E-C3	11/26/21 - 12/26/21	31	2.34200 %	228,635,000.00	461,093.29	0.00	0.00	0.00	0.00	461,093.29	0.00	228,635,000.00
1E-C4	11/26/21 - 12/26/21	31	2.84200 %	228,635,000.00	559,533.35	0.00	0.00	0.00	0.00	559,533.35	0.00	228,635,000.00
1E-D1	11/26/21 - 12/26/21	31	1.34200 %	232,657,628.44	268,861.74	0.00	0.00	0.00	0.00	268,861.74	0.00	231,028,283.74
1E-D2	11/26/21 - 12/26/21	31	1.84200 %	232,657,628.44	369,033.77	0.00	0.00	0.00	0.00	369,033.77	0.00	231,028,283.74
1E-D3	11/26/21 - 12/26/21	31	2.34200 %	232,657,628.44	469,205.81	0.00	0.00	0.00	0.00	469,205.81	0.00	231,028,283.74
1E-D4	11/26/21 - 12/26/21	31	2.84200 %	232,657,628.44	569,377.84	0.00	0.00	0.00	0.00	569,377.84	0.00	231,028,283.74
1E-D5	11/26/21 - 12/26/21	31	3.64200 %	232,657,628.44	729,653.10	0.00	0.00	0.00	0.00	729,653.10	0.00	231,028,283.74
1E-F1	11/26/21 - 12/26/21	31	1.34200 %	457,270,000.00	528,426.29	0.00	0.00	0.00	0.00	528,426.29	0.00	457,270,000.00
1E-F2	11/26/21 - 12/26/21	31	1.84200 %	457,270,000.00	725,306.43	0.00	0.00	0.00	0.00	725,306.43	0.00	457,270,000.00
1E-F3	11/26/21 - 12/26/21	31	2.34200 %	457,270,000.00	922,186.57	0.00	0.00	0.00	0.00	922,186.57	0.00	457,270,000.00
1E-F4	11/26/21 - 12/26/21	31	2.84200 %	457,270,000.00	1,119,066.71	0.00	0.00	0.00	0.00	1,119,066.71	0.00	457,270,000.00
1E-F5	11/26/21 - 12/26/21	31	3.64200 %	457,270,000.00	1,434,074.93	0.00	0.00	0.00	0.00	1,434,074.93	0.00	457,270,000.00
1X-1	11/26/21 - 12/26/21	31	2.30000 %	232,657,628.44	460,791.36	0.00	0.00	0.00	0.00	460,791.36	0.00	231,028,283.74
1X-2	11/26/21 - 12/26/21	31	1.80000 %	232,657,628.44	360,619.32	0.00	0.00	0.00	0.00	360,619.32	0.00	231,028,283.74
1X-3	11/26/21 - 12/26/21	31	1.30000 %	232,657,628.44	260,447.29	0.00	0.00	0.00	0.00	260,447.29	0.00	231,028,283.74
1X-4	11/26/21 - 12/26/21	31	0.80000 %	232,657,628.44	160,275.26	0.00	0.00	0.00	0.00	160,275.26	0.00	231,028,283.74
1Y-1	11/26/21 - 12/26/21	31	2.30000 %	457,270,000.00	905,648.64	0.00	0.00	0.00	0.00	905,648.64	0.00	457,270,000.00
1Y-2	11/26/21 - 12/26/21	31	1.80000 %	457,270,000.00	708,768.50	0.00	0.00	0.00	0.00	708,768.50	0.00	457,270,000.00
1Y-3	11/26/21 - 12/26/21	31	1.30000 %	457,270,000.00	511,888.36	0.00	0.00	0.00	0.00	511,888.36	0.00	457,270,000.00
1Y-4	11/26/21 - 12/26/21	31	0.80000 %	457,270,000.00	315,008.22	0.00	0.00	0.00	0.00	315,008.22	0.00	457,270,000.00
Totals					20,544,396.05	0.00	0.00	0.00	0.00	20,544,396.05	0.00	

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

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Distribution Date: 27-Dec-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	269.29935547	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	259.44542429
1M-1	457,271,000.00	1.39200 %	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	3.64200 %	672.53136869	2.10917045	0.00000000	0.00000000	0.00000000	0.00000000	2.10917045	0.00000000	670.15590168
1M-2H	36,101,934.00	0.00000 %	672.53136882	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	670.15590162
1M-2A	228,635,000.00	3.64200 %	17.59410606	0.05517803	0.00000000	0.00000000	0.00000000	0.00000000	0.05517803	0.00000000	10.46770503
1M-AH	12,033,978.00	0.00000 %	17.59410645	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	10.46770486
1M-2B	228,635,000.00	3.64200 %	1000.00000000	3.13616668	0.00000000	0.00000000	0.00000000	0.00000000	3.13616668	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	3.64200 %	1000.00000000	3.13616668	0.00000000	0.00000000	0.00000000	0.00000000	3.13616668	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	5.84200 %	1000.00000000	5.03061111	0.00000000	0.00000000	0.00000000	0.00000000	5.03061111	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 %	989.99403346	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.91768247
1A-I1	0.00	2.30000 %	17.59410606	0.03484611	0.00000000	0.00000000	0.00000000	0.00000000	0.03484611	0.00000000	10.46770503
1A-I2	0.00	1.80000 %	17.59410606	0.02727085	0.00000000	0.00000000	0.00000000	0.00000000	0.02727085	0.00000000	10.46770503
1A-I3	0.00	1.30000 %	17.59410606	0.01969563	0.00000000	0.00000000	0.00000000	0.00000000	0.01969563	0.00000000	10.46770503
1A-I4	0.00	0.80000 %	17.59410606	0.01212037	0.00000000	0.00000000	0.00000000	0.00000000	0.01212037	0.00000000	10.46770503
1B-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.34200 %	17.59410606	0.02033193	0.00000000	0.00000000	0.00000000	0.00000000	0.02033193	0.00000000	10.46770503
1E-A2	228,635,000.00	1.84200 %	17.59410606	0.02790719	0.00000000	0.00000000	0.00000000	0.00000000	0.02790719	0.00000000	10.46770503
1E-A3	228,635,000.00	2.34200 %	17.59410606	0.03548241	0.00000000	0.00000000	0.00000000	0.00000000	0.03548241	0.00000000	10.46770503

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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	2.84200 %	17.59410606	0.04305767	0.00000000	0.00000000	0.00000000	0.00000000	0.04305767	0.00000000	10.46770503
1E-B1	228,635,000.00	1.34200 %	1000.00000000	1.15561113	0.00000000	0.00000000	0.00000000	0.00000000	1.15561113	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.84200 %	1000.00000000	1.58616668	0.00000000	0.00000000	0.00000000	0.00000000	1.58616668	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.34200 %	1000.00000000	2.01672224	0.00000000	0.00000000	0.00000000	0.00000000	2.01672224	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.84200 %	1000.00000000	2.44727776	0.00000000	0.00000000	0.00000000	0.00000000	2.44727776	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.34200 %	1000.00000000	1.15561113	0.00000000	0.00000000	0.00000000	0.00000000	1.15561113	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.84200 %	1000.00000000	1.58616668	0.00000000	0.00000000	0.00000000	0.00000000	1.58616668	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.34200 %	1000.00000000	2.01672224	0.00000000	0.00000000	0.00000000	0.00000000	2.01672224	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.84200 %	1000.00000000	2.44727776	0.00000000	0.00000000	0.00000000	0.00000000	2.44727776	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.34200 %	508.79705303	0.58797153	0.00000000	0.00000000	0.00000000	0.00000000	0.58797153	0.00000000	505.23385252
1E-D2	457,270,000.00	1.84200 %	508.79705303	0.80703691	0.00000000	0.00000000	0.00000000	0.00000000	0.80703691	0.00000000	505.23385252
1E-D3	457,270,000.00	2.34200 %	508.79705303	1.02610232	0.00000000	0.00000000	0.00000000	0.00000000	1.02610232	0.00000000	505.23385252
1E-D4	457,270,000.00	2.84200 %	508.79705303	1.24516771	0.00000000	0.00000000	0.00000000	0.00000000	1.24516771	0.00000000	505.23385252
1E-D5	457,270,000.00	3.64200 %	508.79705303	1.59567236	0.00000000	0.00000000	0.00000000	0.00000000	1.59567236	0.00000000	505.23385252
1E-F1	457,270,000.00	1.34200 %	1000.00000000	1.15561111	0.00000000	0.00000000	0.00000000	0.00000000	1.15561111	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.84200 %	1000.00000000	1.58616666	0.00000000	0.00000000	0.00000000	0.00000000	1.58616666	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.34200 %	1000.00000000	2.01672222	0.00000000	0.00000000	0.00000000	0.00000000	2.01672222	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.84200 %	1000.00000000	2.44727778	0.00000000	0.00000000	0.00000000	0.00000000	2.44727778	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.64200 %	1000.00000000	3.13616666	0.00000000	0.00000000	0.00000000	0.00000000	3.13616666	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	508.79705303	1.00770083	0.00000000	0.00000000	0.00000000	0.00000000	1.00770083	0.00000000	505.23385252
1X-2	0.00	1.80000 %	508.79705303	0.78863542	0.00000000	0.00000000	0.00000000	0.00000000	0.78863542	0.00000000	505.23385252
1X-3	0.00	1.30000 %	508.79705303	0.56957004	0.00000000	0.00000000	0.00000000	0.00000000	0.56957004	0.00000000	505.23385252
1X-4	0.00	0.80000 %	508.79705303	0.35050465	0.00000000	0.00000000	0.00000000	0.00000000	0.35050465	0.00000000	505.23385252
1Y-1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,157,519.27
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(16,704.83)
Total Deposits	4,140,814.44
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,121,647.78
Total Withdrawals (Pool Distribution Amount)	4,140,814.44
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	416,750,529.40
Total Principal Reduction Cumulative	31,911,683,372.59
Scheduled Principal Current	22,837,424.47
Scheduled Principal Cumulative	3,136,853,155.39
Unscheduled Principal Current	393,896,400.10
Unscheduled Principal Cumulative	28,772,624,349.15
Senior Reduction Amount	415,018,720.92
Subordinate Reduction Amount	1,715,103.65
Calculated Tranche Write-down Amount	16,704.83
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	8,118.24
Recovery Principal on Previously Liquidated Loan Current	16,704.83
Recovery Principal on Previously Liquidated Loan Cumulative	25,600.48
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	65479
Period Reference Pool Removal Loan Count	1884
Period Ending Loan Count	63595
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	11,846,312,660.10
Period PIF Loan Count Current	1884
PIF Loan Count Cumulative	116350
Period PIF Loan UPB Current	383,167,103.06
PIF Loan UPB Cumulative	27,746,998,836.10
Period Partial Prepayment Amount	11,982,888.62
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	155
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,757,414.36
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	13,213,509.10
Total Active Modified Loan Count	642
Total Active Modified Loan UPB	139,828,679.90
Libor Rate	0.092000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.489943%
Subordinate Percentage	7.510057%
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 %	7.510000 %	7.760000 %
1M-1	0.00	0.00	2.650000 %	7.510000 %	7.760000 %
1M-1H	0.00	0.00	2.650000 %	7.510000 %	7.760000 %
1M-2	0.00	0.00	1.000000 %	3.550000 %	3.680000 %
1M-2H	0.00	0.00	1.000000 %	3.550000 %	3.680000 %
1M-2A	0.00	0.00	2.100000 %	7.480000 %	7.740000 %
1M-2B	0.00	0.00	1.550000 %	5.510000 %	5.710000 %
1M-2C	0.00	0.00	1.000000 %	3.550000 %	3.680000 %
1B-1	0.00	0.00	0.500000 %	1.770000 %	1.830000 %
1B-1H	0.00	0.00	0.500000 %	1.770000 %	1.830000 %
1B-2H	16,704.83	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	546	107,504,954.77	0.858558 %	0.907497 %
60 Days	136	27,096,024.36	0.213853 %	0.228730 %
90 Days	85	15,028,536.20	0.133658 %	0.126863 %
120 Days	51	10,331,109.53	0.080195 %	0.087209 %
150 Days	56	10,477,693.92	0.088057 %	0.088447 %
180+ Days	1096	261,740,871.03	1.723406 %	2.209471 %
Totals	1970	432,179,189.81	3.097728 %	3.648217 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	65	15,045,341.18	8,118.24	0.053958

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	324,597.15	95.12	0.029304
Summary	0037911084	73,027.01	91.28	0.124995
Summary	0037928948	425,379.29	59.65	0.014023
Summary	0037929618	224,500.58	86.99	0.038748
Summary	0037929890	240,483.41	212.69	0.088443
Summary	0037931403	355,769.57	37.71	0.010600
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	296,123.40	89.05	0.030072
Summary	0037938423	248,816.37	55.31	0.022229
Summary	0037939504	417,232.37	347.69	0.083332
Summary	0037940843	76,120.82	62.28	0.081817
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,331.14	36.78	0.045223
Summary	0037945192	135,157.04	30.86	0.022833
Summary	0037945934	198,049.75	3.78	0.001909
Summary	0037947337	228,256.63	71.33	0.031250
Summary	0037949245	432,531.82	198.64	0.045925
Summary	0037950387	147,902.73	2.59	0.001751
Summary	0037951417	88,254.74	3.39	0.003841
Summary	0037951452	200,323.53	316.16	0.157825
Summary	0037952442	448,511.04	396.66	0.088439
Summary	0037956573	353,504.40	478.70	0.135416
Summary	0037957412	319,823.76	259.27	0.081067
Summary	0037958446	362,930.32	18.91	0.005210
Summary	0037958789	183,808.75	43.28	0.023546

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961723	78,938.83	40.37	0.051141
Summary	0037962977	216,098.67	55.47	0.025669
Summary	0037966959	194,024.28	16.79	0.008654
Summary	0037967788	96,896.05	8.92	0.009206
Summary	0037969187	102,258.03	1.66	0.001623
Summary	0037974164	134,288.21	6.46	0.004811
Summary	0037974222	168,185.10	181.51	0.107923
Summary	0037975871	190,989.81	112.64	0.058977
Summary	0037977307	221,427.28	148.21	0.066934
Summary	0037978214	253,937.55	188.69	0.074306
Summary	0037978694	141,329.96	134.79	0.095373
Summary	0037979271	412,633.91	402.99	0.097663
Summary	0037983263	374,561.67	62.93	0.016801
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037989593	340,180.46	460.66	0.135416
Summary	0037991482	377,045.65	14.10	0.003740
Summary	0037991764	394,435.87	354.90	0.089977
Summary	0037992750	112,040.37	83.95	0.074928
Summary	0037999501	337,076.38	178.92	0.053080
Summary	0038001111	345,678.33	12.20	0.003529
Summary	0038003672	92,190.70	172.69	0.187318
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038010349	394,412.61	188.54	0.047803
Summary	0038022294	354,938.34	332.68	0.093729
Summary	0038032384	115,388.42	36.06	0.031251
Summary	0038043127	135,488.38	100.65	0.074287
Summary	0038044822	60,630.65	36.37	0.059986
Summary	0038053555	91,105.50	34.82	0.038219
Summary	0038059651	280,979.48	107.33	0.038199
Summary	0038063969	219,521.61	67.33	0.030671
Summary	0038064853	413,249.34	122.50	0.029643
Summary	0038065075	409,732.86	640.21	0.156251
Summary	0038067003	125,623.81	78.51	0.062496

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038067996	148,928.49	77.57	0.052085
Summary	0038070082	183,023.00	94.34	0.051545
Summary	0038082233	333,765.94	177.68	0.053235
Summary	0038083109	63,894.65	22.16	0.034682
Summary	0038084323	214,022.94	22.29	0.010415
Summary	0038086689	422,222.73	177.29	0.041990

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail Realized Dispositions in Current Period

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

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	918,652.22	16,704.83	104,853.13	11.414

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037929669	67,149.31	(1,620.71)	11,350.24	16.903
0037949740	118,010.41	(723.95)	11,391.51	9.653
0038010004	406,166.56	(101.20)	46,717.83	11.502
0038023780	172,165.33	(30.10)	28,289.55	16.432
0038048021	155,160.61	19,180.79	7,104.00	4.578

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 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 27-Dec-2021
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
87	13,213,509.10	2,205,911.72	16.694

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	17,303.68	72.206
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)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037929669	67,149.31	11,350.24	16.903
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

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Credit-Linked Notes

Series 2017-C01



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037939844	259,918.25	85,724.81	32.981
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
0037949740	118,010.41	11,391.51	9.653
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
0037963601	382,718.62	(2,341.29)	(0.612)
0037963725	242,202.62	48,085.51	19.853
0037964659	77,701.91	85,334.75	109.823
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
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	46,717.83	11.502
0038013603	48,130.57	39,025.26	81.082

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	45,681.98	38.564
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
0038048021	155,160.61	7,104.00	4.578
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0038082874	63,819.53	56,930.99	89.206
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Connecticut Avenue Securities

Credit-Linked Notes

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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	5	918,652.22	16,704.83	0.000 %	0	0.00	0.00	0.000 %	5	918,652.22	16,704.83	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	0037929669	65,000.00	5.125 %	LA	75.00	360	67,149.31	07/31/2020	(1,620.71)	11,350.24
Summary	0037949740	122,000.00	3.875 %	PA	80.00	360	118,010.41	07/31/2021	(723.95)	11,391.51
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	46,717.83
Summary	0038023780	180,000.00	4.250 %	MD	80.00	360	172,165.33	07/31/2021	(30.10)	28,289.55
Summary	0038048021	164,000.00	4.125 %	FL	80.00	360	155,160.61	10/31/2021	19,180.79	7,104.00

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

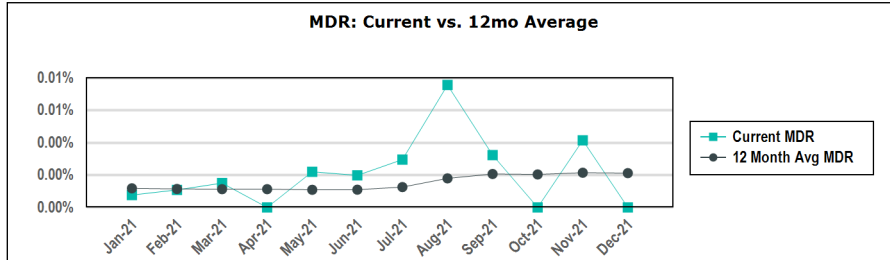
Distribution Date: 27-Dec-2021
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Realized Loss Report - Collateral

Summary

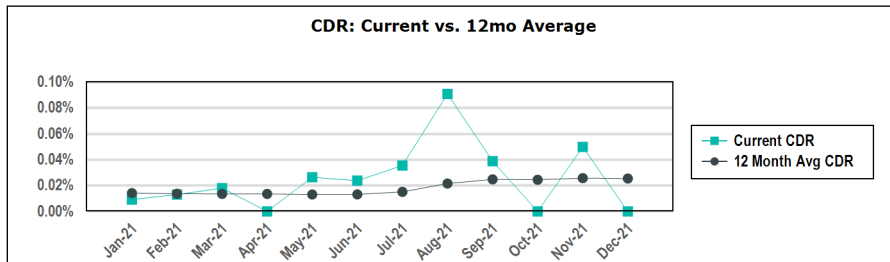
MDR

Current Month 0.000 %
 3 Month Average 0.001 %
 12 Month Average 0.002 %



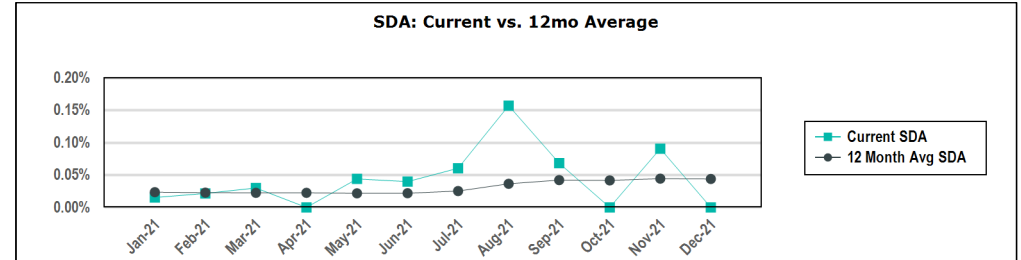
CDR

Current Month 0.000 %
 3 Month Average 0.017 %
 12 Month Average 0.025 %



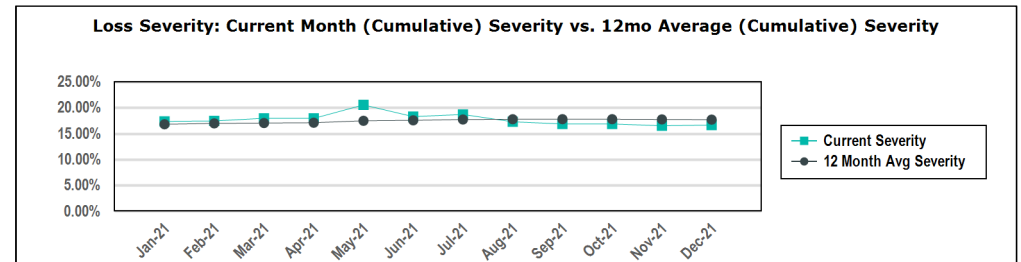
SDA

Current Month 0.000 %
 3 Month Average 0.030 %
 12 Month Average 0.044 %



Loss Severity

Current Month (Cumulative) 16.694 %
 3 Month Average (Cumulative) 16.726 %
 12 Month Average (Cumulative) 17.751 %



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	3.218 %
3 Month Average	3.370 %
12 Month Average	4.151 %

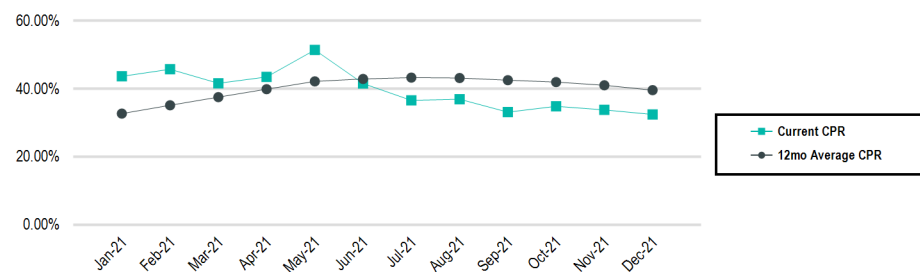
CPR

Current Month	32.466 %
3 Month Average	33.715 %
12 Month Average	39.625 %

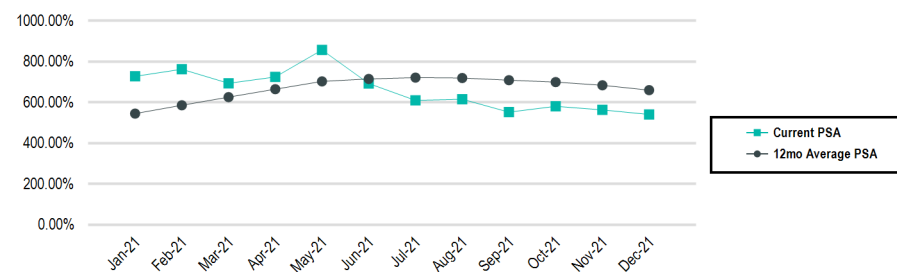
PSA

Current Month	541.093 %
3 Month Average	561.925 %
12 Month Average	660.423 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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