

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: 27-Jul-2020
10-Jul-2020 9:24:12 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		06/30/2020	0.00000 %	25,607,469,972.14	0.00	854,161,092.95	0.00	24,753,308,879.19	854,161,092.95	0.00
1M-1	30711XEK6	07/24/2020	1.48450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	07/24/2020	3.73450 %	601,837,892.26	1,997,834.32	33,885,726.21	0.00	567,952,166.06	35,883,560.53	0.00
1M-2H		06/30/2020	0.00000 %	31,677,144.60	0.00	1,783,541.82	0.00	29,893,602.78	1,783,541.82	0.00
1M-2A	30711XEL4	07/24/2020	3.73450 %	144,567,892.26	479,901.15	33,885,726.21	0.00	110,682,166.06	34,365,627.36	0.00
1M-AH		06/30/2020	0.00000 %	7,609,188.60	0.00	1,783,541.82	0.00	5,825,646.78	1,783,541.82	0.00
1M-2B	30711XEM2	07/24/2020	3.73450 %	228,635,000.00	758,966.58	0.00	0.00	228,635,000.00	758,966.58	0.00
1M-BH		06/30/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	07/24/2020	3.73450 %	228,635,000.00	758,966.58	0.00	0.00	228,635,000.00	758,966.58	0.00
1M-CH		06/30/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	07/24/2020	5.93450 %	207,850,000.00	1,096,431.84	0.00	0.00	207,850,000.00	1,096,431.84	0.00
1B-1H		06/30/2020	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		06/30/2020	0.00000 %	217,391,622.26	0.00	0.00	(2,726.53)	217,394,348.79	0.00	1,395,631.21
1A-I1	30711XEW0	07/24/2020	2.30000 %	0.00	295,561.02	0.00	0.00	0.00	295,561.02	0.00
1A-I2	30711XER1	07/24/2020	1.80000 %	0.00	231,308.63	0.00	0.00	0.00	231,308.63	0.00
1A-I3	30711XFM1	07/24/2020	1.30000 %	0.00	167,056.23	0.00	0.00	0.00	167,056.23	0.00
1A-I4	30711XFT6	07/24/2020	0.80000 %	0.00	102,803.83	0.00	0.00	0.00	102,803.83	0.00
1B-I1	30711XFB5	07/24/2020	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1B-I2	30711XFU3	07/24/2020	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1B-I3	30711XFV1	07/24/2020	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1B-I4	30711XFW9	07/24/2020	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1C-I1	30711XGJ7	07/24/2020	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1C-I2	30711XFX7	07/24/2020	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1C-I3	30711XFY5	07/24/2020	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1C-I4	30711XFZ2	07/24/2020	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1E-A1	30711XES9	07/24/2020	1.43450 %	144,567,892.26	184,340.13	33,885,726.21	0.00	110,682,166.06	34,070,066.34	0.00
1E-A2	30711XET7	07/24/2020	1.93450 %	144,567,892.26	248,592.52	33,885,726.21	0.00	110,682,166.06	34,134,318.73	0.00
1E-A3	30711XEU4	07/24/2020	2.43450 %	144,567,892.26	312,844.92	33,885,726.21	0.00	110,682,166.06	34,198,571.13	0.00
1E-A4	30711XEV2	07/24/2020	2.93450 %	144,567,892.26	377,097.32	33,885,726.21	0.00	110,682,166.06	34,262,823.53	0.00
1E-B1	30711XEX8	07/24/2020	1.43450 %	228,635,000.00	291,535.03	0.00	0.00	228,635,000.00	291,535.03	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jul-2020
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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	07/24/2020	1.93450 %	228,635,000.00	393,150.58	0.00	0.00	228,635,000.00	393,150.58	0.00
1E-B3	30711XEZ3	07/24/2020	2.43450 %	228,635,000.00	494,766.14	0.00	0.00	228,635,000.00	494,766.14	0.00
1E-B4	30711XFA7	07/24/2020	2.93450 %	228,635,000.00	596,381.70	0.00	0.00	228,635,000.00	596,381.70	0.00
1E-C1	30711XFC3	07/24/2020	1.43450 %	228,635,000.00	291,535.03	0.00	0.00	228,635,000.00	291,535.03	0.00
1E-C2	30711XFD1	07/24/2020	1.93450 %	228,635,000.00	393,150.58	0.00	0.00	228,635,000.00	393,150.58	0.00
1E-C3	30711XFE9	07/24/2020	2.43450 %	228,635,000.00	494,766.14	0.00	0.00	228,635,000.00	494,766.14	0.00
1E-C4	30711XFF6	07/24/2020	2.93450 %	228,635,000.00	596,381.70	0.00	0.00	228,635,000.00	596,381.70	0.00
1E-D1	30711XFG4	07/24/2020	1.43450 %	373,202,892.27	475,875.15	33,885,726.21	0.00	339,317,166.06	34,361,601.36	0.00
1E-D2	30711XFH2	07/24/2020	1.93450 %	373,202,892.27	641,743.11	33,885,726.21	0.00	339,317,166.06	34,527,469.32	0.00
1E-D3	30711XFJ8	07/24/2020	2.43450 %	373,202,892.27	807,611.06	33,885,726.21	0.00	339,317,166.06	34,693,337.27	0.00
1E-D4	30711XFK5	07/24/2020	2.93450 %	373,202,892.27	973,479.01	33,885,726.21	0.00	339,317,166.06	34,859,205.22	0.00
1E-D5	30711XFL3	07/24/2020	3.73450 %	373,202,892.27	1,238,867.73	33,885,726.21	0.00	339,317,166.06	35,124,593.94	0.00
1E-F1	30711XFN9	07/24/2020	1.43450 %	457,270,000.00	583,070.06	0.00	0.00	457,270,000.00	583,070.06	0.00
1E-F2	30711XFP4	07/24/2020	1.93450 %	457,270,000.00	786,301.17	0.00	0.00	457,270,000.00	786,301.17	0.00
1E-F3	30711XFQ2	07/24/2020	2.43450 %	457,270,000.00	989,532.28	0.00	0.00	457,270,000.00	989,532.28	0.00
1E-F4	30711XFR0	07/24/2020	2.93450 %	457,270,000.00	1,192,763.39	0.00	0.00	457,270,000.00	1,192,763.39	0.00
1E-F5	30711XFS8	07/24/2020	3.73450 %	457,270,000.00	1,517,933.17	0.00	0.00	457,270,000.00	1,517,933.17	0.00
1X-1	30711XGA6	07/24/2020	2.30000 %	0.00	762,992.58	0.00	0.00	0.00	762,992.58	0.00
1X-2	30711XGB4	07/24/2020	1.80000 %	0.00	597,124.63	0.00	0.00	0.00	597,124.63	0.00
1X-3	30711XGC2	07/24/2020	1.30000 %	0.00	431,256.68	0.00	0.00	0.00	431,256.68	0.00
1X-4	30711XGD0	07/24/2020	0.80000 %	0.00	265,388.72	0.00	0.00	0.00	265,388.72	0.00
1Y-1	30711XGE8	07/24/2020	2.30000 %	0.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00
1Y-2	30711XGF5	07/24/2020	1.80000 %	0.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00
1Y-3	30711XGG3	07/24/2020	1.30000 %	0.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00
1Y-4	30711XGH1	07/24/2020	0.80000 %	0.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00
Totals				33,870,397,678.51	26,867,442.27	1,230,471,164.90	(2,726.53)	32,639,929,240.20	1,257,338,607.17	1,395,631.21

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jul-2020
10-Jul-2020 9:24:12 AM

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	25,607,469,972.14	47,637,190.44	806,523,902.51	0.00	0.00	854,161,092.95	24,753,308,879.19	0.58772626	854,161,092.95
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	601,837,892.26	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	567,952,166.06	0.82803328	33,885,726.21
1M-2H	36,101,934.00	31,677,144.60	99,501.40	1,684,040.42	0.00	0.00	1,783,541.82	29,893,602.78	0.82803328	1,783,541.82
1M-2A	228,635,000.00	144,567,892.26	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	110,682,166.06	0.48409984	33,885,726.21
1M-AH	12,033,978.00	7,609,188.60	99,501.40	1,684,040.42	0.00	0.00	1,783,541.82	5,825,646.78	0.48409984	1,783,541.82
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	217,391,622.26	0.00	0.00	0.00	(2,726.53)	(2,726.53)	217,394,348.79	0.99362114	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	144,567,892.26	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	110,682,166.06	0.48409984	33,885,726.21
1E-A2	228,635,000.00	144,567,892.26	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	110,682,166.06	0.48409984	33,885,726.21
1E-A3	228,635,000.00	144,567,892.26	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	110,682,166.06	0.48409984	33,885,726.21
1E-A4	228,635,000.00	144,567,892.26	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	110,682,166.06	0.48409984	33,885,726.21
1E-B1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00

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Distribution Date: 27-Jul-2020
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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	373,202,892.27	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	339,317,166.06	0.74204992	33,885,726.21
1E-D2	457,270,000.00	373,202,892.27	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	339,317,166.06	0.74204992	33,885,726.21
1E-D3	457,270,000.00	373,202,892.27	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	339,317,166.06	0.74204992	33,885,726.21
1E-D4	457,270,000.00	373,202,892.27	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	339,317,166.06	0.74204992	33,885,726.21
1E-D5	457,270,000.00	373,202,892.27	1,890,439.14	31,995,287.07	0.00	0.00	33,885,726.21	339,317,166.06	0.74204992	33,885,726.21
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	33,870,397,678.51	68,631,023.78	1,161,840,141.12	0.00	(2,726.53)	1,230,468,438.37	32,639,929,240.20	0.63015920	1,230,471,164.90

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1A-H	42,117,071,181.00	608.00690205	1.13106608	19.14957237	0.00000000	0.00000000	20.28063844	587.72626360	0.58772626	20.28063844
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	877.43622260	2.75612387	46.64682000	0.00000000	0.00000000	49.40294386	828.03327875	0.82803328	49.40294386
1M-2H	36,101,934.00	877.43622267	2.75612381	46.64682008	0.00000000	0.00000000	49.40294390	828.03327877	0.82803328	49.40294390
1M-2A	228,635,000.00	632.30866779	8.26837160	139.94045999	0.00000000	0.00000000	148.20883159	484.09983625	0.48409984	148.20883159
1M-AH	12,033,978.00	632.30866801	8.26837144	139.94046025	0.00000000	0.00000000	148.20883169	484.09983631	0.48409984	148.20883169
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	993.60867559	0.00000000	0.00000000	0.00000000	(0.01246186)	(0.01246186)	993.62113745	0.99362114	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	632.30866779	8.26837160	139.94045999	0.00000000	0.00000000	148.20883159	484.09983625	0.48409984	148.20883159
1E-A2	228,635,000.00	632.30866779	8.26837160	139.94045999	0.00000000	0.00000000	148.20883159	484.09983625	0.48409984	148.20883159
1E-A3	228,635,000.00	632.30866779	8.26837160	139.94045999	0.00000000	0.00000000	148.20883159	484.09983625	0.48409984	148.20883159
1E-A4	228,635,000.00	632.30866779	8.26837160	139.94045999	0.00000000	0.00000000	148.20883159	484.09983625	0.48409984	148.20883159
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-Jul-2020
10-Jul-2020 9:24:12 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	816.15433392	4.13418580	69.97023000	0.00000000	0.00000000	74.10441579	742.04991812	0.74204992	74.10441579
1E-D2	457,270,000.00	816.15433392	4.13418580	69.97023000	0.00000000	0.00000000	74.10441579	742.04991812	0.74204992	74.10441579
1E-D3	457,270,000.00	816.15433392	4.13418580	69.97023000	0.00000000	0.00000000	74.10441579	742.04991812	0.74204992	74.10441579
1E-D4	457,270,000.00	816.15433392	4.13418580	69.97023000	0.00000000	0.00000000	74.10441579	742.04991812	0.74204992	74.10441579
1E-D5	457,270,000.00	816.15433392	4.13418580	69.97023000	0.00000000	0.00000000	74.10441579	742.04991812	0.74204992	74.10441579
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-Jul-2020
10-Jul-2020 9:24:12 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 %	25,607,469,972.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,753,308,879.19
1M-1	N/A	N/A	1.48450 %	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	06/25/20 - 07/26/20	32	3.73450 %	601,837,892.26	1,997,834.32	0.00	0.00	0.00	0.00	1,997,834.32	0.00	567,952,166.06
1M-2H	N/A	N/A	0.00000 %	31,677,144.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,893,602.78
1M-2A	06/25/20 - 07/26/20	32	3.73450 %	144,567,892.26	479,901.15	0.00	0.00	0.00	0.00	479,901.15	0.00	110,682,166.06
1M-AH	N/A	N/A	0.00000 %	7,609,188.60	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,825,646.78
1M-2B	06/25/20 - 07/26/20	32	3.73450 %	228,635,000.00	758,966.58	0.00	0.00	0.00	0.00	758,966.58	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	06/25/20 - 07/26/20	32	3.73450 %	228,635,000.00	758,966.58	0.00	0.00	0.00	0.00	758,966.58	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	06/25/20 - 07/26/20	32	5.93450 %	207,850,000.00	1,096,431.84	0.00	0.00	0.00	0.00	1,096,431.84	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 %	217,391,622.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,394,348.79
1A-I1	06/25/20 - 07/26/20	32	2.30000 %	144,567,892.26	295,561.02	0.00	0.00	0.00	0.00	295,561.02	0.00	110,682,166.06
1A-I2	06/25/20 - 07/26/20	32	1.80000 %	144,567,892.26	231,308.63	0.00	0.00	0.00	0.00	231,308.63	0.00	110,682,166.06
1A-I3	06/25/20 - 07/26/20	32	1.30000 %	144,567,892.26	167,056.23	0.00	0.00	0.00	0.00	167,056.23	0.00	110,682,166.06
1A-I4	06/25/20 - 07/26/20	32	0.80000 %	144,567,892.26	102,803.83	0.00	0.00	0.00	0.00	102,803.83	0.00	110,682,166.06
1B-I1	06/25/20 - 07/26/20	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1B-I2	06/25/20 - 07/26/20	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1B-I3	06/25/20 - 07/26/20	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1B-I4	06/25/20 - 07/26/20	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1C-I1	06/25/20 - 07/26/20	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1C-I2	06/25/20 - 07/26/20	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1C-I3	06/25/20 - 07/26/20	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1C-I4	06/25/20 - 07/26/20	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1E-A1	06/25/20 - 07/26/20	32	1.43450 %	144,567,892.26	184,340.13	0.00	0.00	0.00	0.00	184,340.13	0.00	110,682,166.06
1E-A2	06/25/20 - 07/26/20	32	1.93450 %	144,567,892.26	248,592.52	0.00	0.00	0.00	0.00	248,592.52	0.00	110,682,166.06
1E-A3	06/25/20 - 07/26/20	32	2.43450 %	144,567,892.26	312,844.92	0.00	0.00	0.00	0.00	312,844.92	0.00	110,682,166.06
1E-A4	06/25/20 - 07/26/20	32	2.93450 %	144,567,892.26	377,097.32	0.00	0.00	0.00	0.00	377,097.32	0.00	110,682,166.06
1E-B1	06/25/20 - 07/26/20	32	1.43450 %	228,635,000.00	291,535.03	0.00	0.00	0.00	0.00	291,535.03	0.00	228,635,000.00
1E-B2	06/25/20 - 07/26/20	32	1.93450 %	228,635,000.00	393,150.58	0.00	0.00	0.00	0.00	393,150.58	0.00	228,635,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jul-2020
10-Jul-2020 9:24:12 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	06/25/20 - 07/26/20	32	2.43450 %	228,635,000.00	494,766.14	0.00	0.00	0.00	0.00	494,766.14	0.00	228,635,000.00
1E-B4	06/25/20 - 07/26/20	32	2.93450 %	228,635,000.00	596,381.70	0.00	0.00	0.00	0.00	596,381.70	0.00	228,635,000.00
1E-C1	06/25/20 - 07/26/20	32	1.43450 %	228,635,000.00	291,535.03	0.00	0.00	0.00	0.00	291,535.03	0.00	228,635,000.00
1E-C2	06/25/20 - 07/26/20	32	1.93450 %	228,635,000.00	393,150.58	0.00	0.00	0.00	0.00	393,150.58	0.00	228,635,000.00
1E-C3	06/25/20 - 07/26/20	32	2.43450 %	228,635,000.00	494,766.14	0.00	0.00	0.00	0.00	494,766.14	0.00	228,635,000.00
1E-C4	06/25/20 - 07/26/20	32	2.93450 %	228,635,000.00	596,381.70	0.00	0.00	0.00	0.00	596,381.70	0.00	228,635,000.00
1E-D1	06/25/20 - 07/26/20	32	1.43450 %	373,202,892.27	475,875.15	0.00	0.00	0.00	0.00	475,875.15	0.00	339,317,166.06
1E-D2	06/25/20 - 07/26/20	32	1.93450 %	373,202,892.27	641,743.11	0.00	0.00	0.00	0.00	641,743.11	0.00	339,317,166.06
1E-D3	06/25/20 - 07/26/20	32	2.43450 %	373,202,892.27	807,611.06	0.00	0.00	0.00	0.00	807,611.06	0.00	339,317,166.06
1E-D4	06/25/20 - 07/26/20	32	2.93450 %	373,202,892.27	973,479.01	0.00	0.00	0.00	0.00	973,479.01	0.00	339,317,166.06
1E-D5	06/25/20 - 07/26/20	32	3.73450 %	373,202,892.27	1,238,867.73	0.00	0.00	0.00	0.00	1,238,867.73	0.00	339,317,166.06
1E-F1	06/25/20 - 07/26/20	32	1.43450 %	457,270,000.00	583,070.06	0.00	0.00	0.00	0.00	583,070.06	0.00	457,270,000.00
1E-F2	06/25/20 - 07/26/20	32	1.93450 %	457,270,000.00	786,301.17	0.00	0.00	0.00	0.00	786,301.17	0.00	457,270,000.00
1E-F3	06/25/20 - 07/26/20	32	2.43450 %	457,270,000.00	989,532.28	0.00	0.00	0.00	0.00	989,532.28	0.00	457,270,000.00
1E-F4	06/25/20 - 07/26/20	32	2.93450 %	457,270,000.00	1,192,763.39	0.00	0.00	0.00	0.00	1,192,763.39	0.00	457,270,000.00
1E-F5	06/25/20 - 07/26/20	32	3.73450 %	457,270,000.00	1,517,933.17	0.00	0.00	0.00	0.00	1,517,933.17	0.00	457,270,000.00
1X-1	06/25/20 - 07/26/20	32	2.30000 %	373,202,892.26	762,992.58	0.00	0.00	0.00	0.00	762,992.58	0.00	339,317,166.06
1X-2	06/25/20 - 07/26/20	32	1.80000 %	373,202,892.26	597,124.63	0.00	0.00	0.00	0.00	597,124.63	0.00	339,317,166.06
1X-3	06/25/20 - 07/26/20	32	1.30000 %	373,202,892.26	431,256.68	0.00	0.00	0.00	0.00	431,256.68	0.00	339,317,166.06
1X-4	06/25/20 - 07/26/20	32	0.80000 %	373,202,892.26	265,388.72	0.00	0.00	0.00	0.00	265,388.72	0.00	339,317,166.06
1Y-1	06/25/20 - 07/26/20	32	2.30000 %	457,270,000.00	934,863.11	0.00	0.00	0.00	0.00	934,863.11	0.00	457,270,000.00
1Y-2	06/25/20 - 07/26/20	32	1.80000 %	457,270,000.00	731,632.00	0.00	0.00	0.00	0.00	731,632.00	0.00	457,270,000.00
1Y-3	06/25/20 - 07/26/20	32	1.30000 %	457,270,000.00	528,400.89	0.00	0.00	0.00	0.00	528,400.89	0.00	457,270,000.00
1Y-4	06/25/20 - 07/26/20	32	0.80000 %	457,270,000.00	325,169.78	0.00	0.00	0.00	0.00	325,169.78	0.00	457,270,000.00
Totals					26,867,442.27	0.00	0.00	0.00	0.00	26,867,442.27	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



Distribution Date: 27-Jul-2020
10-Jul-2020 9:24:13 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	608.00690205	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	587.72626360
1M-1	457,271,000.00	1.48450 %	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	3.73450 %	877.43622260	2.91269829	0.00000000	0.00000000	0.00000000	0.00000000	2.91269829	0.00000000	828.03327875
1M-2H	36,101,934.00	0.00000 %	877.43622267	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	828.03327877
1M-2A	228,635,000.00	3.73450 %	632.30866779	2.09898375	0.00000000	0.00000000	0.00000000	0.00000000	2.09898375	0.00000000	484.09983625
1M-AH	12,033,978.00	0.00000 %	632.30866801	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	484.09983631
1M-2B	228,635,000.00	3.73450 %	1000.00000000	3.31955554	0.00000000	0.00000000	0.00000000	0.00000000	3.31955554	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	3.73450 %	1000.00000000	3.31955554	0.00000000	0.00000000	0.00000000	0.00000000	3.31955554	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	5.93450 %	1000.00000000	5.27511109	0.00000000	0.00000000	0.00000000	0.00000000	5.27511109	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 %	993.60867559	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.62113745
1A-I1	0.00	2.30000 %	632.30866779	1.29271992	0.00000000	0.00000000	0.00000000	0.00000000	1.29271992	0.00000000	484.09983625
1A-I2	0.00	1.80000 %	632.30866779	1.01169388	0.00000000	0.00000000	0.00000000	0.00000000	1.01169388	0.00000000	484.09983625
1A-I3	0.00	1.30000 %	632.30866779	0.73066779	0.00000000	0.00000000	0.00000000	0.00000000	0.73066779	0.00000000	484.09983625
1A-I4	0.00	0.80000 %	632.30866779	0.44964170	0.00000000	0.00000000	0.00000000	0.00000000	0.44964170	0.00000000	484.09983625
1B-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.43450 %	632.30866779	0.80626383	0.00000000	0.00000000	0.00000000	0.00000000	0.80626383	0.00000000	484.09983625
1E-A2	228,635,000.00	1.93450 %	632.30866779	1.08728987	0.00000000	0.00000000	0.00000000	0.00000000	1.08728987	0.00000000	484.09983625
1E-A3	228,635,000.00	2.43450 %	632.30866779	1.36831596	0.00000000	0.00000000	0.00000000	0.00000000	1.36831596	0.00000000	484.09983625

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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	2.93450 %	632.30866779	1.64934205	0.00000000	0.00000000	0.00000000	0.00000000	1.64934205	0.00000000	484.09983625
1E-B1	228,635,000.00	1.43450 %	1000.00000000	1.27511112	0.00000000	0.00000000	0.00000000	0.00000000	1.27511112	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.93450 %	1000.00000000	1.71955554	0.00000000	0.00000000	0.00000000	0.00000000	1.71955554	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.43450 %	1000.00000000	2.16400000	0.00000000	0.00000000	0.00000000	0.00000000	2.16400000	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.93450 %	1000.00000000	2.60844446	0.00000000	0.00000000	0.00000000	0.00000000	2.60844446	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.43450 %	1000.00000000	1.27511112	0.00000000	0.00000000	0.00000000	0.00000000	1.27511112	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.93450 %	1000.00000000	1.71955554	0.00000000	0.00000000	0.00000000	0.00000000	1.71955554	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.43450 %	1000.00000000	2.16400000	0.00000000	0.00000000	0.00000000	0.00000000	2.16400000	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.93450 %	1000.00000000	2.60844446	0.00000000	0.00000000	0.00000000	0.00000000	2.60844446	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.43450 %	816.15433392	1.04068745	0.00000000	0.00000000	0.00000000	0.00000000	1.04068745	0.00000000	742.04991812
1E-D2	457,270,000.00	1.93450 %	816.15433392	1.40342273	0.00000000	0.00000000	0.00000000	0.00000000	1.40342273	0.00000000	742.04991812
1E-D3	457,270,000.00	2.43450 %	816.15433392	1.76615798	0.00000000	0.00000000	0.00000000	0.00000000	1.76615798	0.00000000	742.04991812
1E-D4	457,270,000.00	2.93450 %	816.15433392	2.12889324	0.00000000	0.00000000	0.00000000	0.00000000	2.12889324	0.00000000	742.04991812
1E-D5	457,270,000.00	3.73450 %	816.15433392	2.70926964	0.00000000	0.00000000	0.00000000	0.00000000	2.70926964	0.00000000	742.04991812
1E-F1	457,270,000.00	1.43450 %	1000.00000000	1.27511112	0.00000000	0.00000000	0.00000000	0.00000000	1.27511112	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.93450 %	1000.00000000	1.71955556	0.00000000	0.00000000	0.00000000	0.00000000	1.71955556	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.43450 %	1000.00000000	2.16400000	0.00000000	0.00000000	0.00000000	0.00000000	2.16400000	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.93450 %	1000.00000000	2.60844444	0.00000000	0.00000000	0.00000000	0.00000000	2.60844444	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.73450 %	1000.00000000	3.31955556	0.00000000	0.00000000	0.00000000	0.00000000	3.31955556	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	816.15433389	1.66858219	0.00000000	0.00000000	0.00000000	0.00000000	1.66858219	0.00000000	742.04991812
1X-2	0.00	1.80000 %	816.15433389	1.30584694	0.00000000	0.00000000	0.00000000	0.00000000	1.30584694	0.00000000	742.04991812
1X-3	0.00	1.30000 %	816.15433389	0.94311168	0.00000000	0.00000000	0.00000000	0.00000000	0.94311168	0.00000000	742.04991812
1X-4	0.00	0.80000 %	816.15433389	0.58037641	0.00000000	0.00000000	0.00000000	0.00000000	0.58037641	0.00000000	742.04991812
1Y-1	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	36,996,432.50
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	2,726.53
Total Deposits	36,999,159.03
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	36,979,992.37
Total Withdrawals (Pool Distribution Amount)	36,999,159.03
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	889,827,634.45
Total Principal Reduction Cumulative	17,970,657,054.17
Scheduled Principal Current	49,627,130.98
Scheduled Principal Cumulative	2,548,636,786.94
Unscheduled Principal Current	840,203,230.00
Unscheduled Principal Cumulative	15,420,624,679.69
Senior Reduction Amount	854,161,092.95
Subordinate Reduction Amount	35,669,268.03
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	2,726.53
Modification Loss Amount	4,429.54
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	6,146.06
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	121801
Period Reference Pool Removal Loan Count	3184
Period Ending Loan Count	118617
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	25,787,338,978.52
Period PIF Loan Count Current	3181
PIF Loan Count Cumulative	61445
Period PIF Loan UPB Current	827,050,905.82
PIF Loan UPB Cumulative	14,636,520,012.16
Period Partial Prepayment Amount	15,113,452.92
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	72
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,218,526.10
Credit Event Amount Current	271,689.55
Credit Event Amount Cumulative	8,337,287.44
Total Active Modified Loan Count	630
Total Active Modified Loan UPB	139,228,429.93
Libor Rate	0.184500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.990216%
Subordinate Percentage	4.009784%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
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 %	4.010000 %	4.010000 %
1M-1	0.00	0.00	2.650000 %	4.010000 %	4.010000 %
1M-1H	0.00	0.00	2.650000 %	4.010000 %	4.010000 %
1M-2	0.00	0.00	1.000000 %	1.640000 %	1.690000 %
1M-2H	0.00	0.00	1.000000 %	1.640000 %	1.690000 %
1M-2A	0.00	0.00	2.100000 %	3.440000 %	3.560000 %
1M-2B	0.00	0.00	1.550000 %	2.540000 %	2.620000 %
1M-2C	0.00	0.00	1.000000 %	1.640000 %	1.690000 %
1B-1	0.00	0.00	0.500000 %	0.810000 %	0.840000 %
1B-1H	0.00	0.00	0.500000 %	0.810000 %	0.840000 %
1B-2H	0.00	2,726.53	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	2769	645,338,326.41	2.334404 %	2.502539 %
60 Days	2770	696,875,324.11	2.335247 %	2.702393 %
90 Days	218	52,495,161.87	0.183785 %	0.203570 %
120 Days	67	15,316,953.02	0.056484 %	0.059397 %
150 Days	36	8,040,213.58	0.030350 %	0.031179 %
180+ Days	195	42,526,539.55	0.164395 %	0.164912 %
Totals	6055	1,460,592,518.54	5.104665 %	5.663991 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	63	14,504,325.28	4,429.54	0.030539

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	301,611.32	95.12	0.031537
Summary	0037919500	265,040.12	5.20	0.001962
Summary	0037919839	194,938.37	6.67	0.003422
Summary	0037920885	226,873.02	47.27	0.020835
Summary	0037928948	435,388.84	59.65	0.013700
Summary	0037929284	166,526.84	5.69	0.003417
Summary	0037929618	232,794.33	90.21	0.038751
Summary	0037929890	243,356.25	213.88	0.087888
Summary	0037931403	360,895.75	37.71	0.010449
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	300,781.06	89.05	0.029606
Summary	0037938423	252,373.73	55.68	0.022063
Summary	0037940843	71,836.45	59.16	0.082354
Summary	0037942938	71,467.42	1.45	0.002029
Summary	0037943660	82,459.12	36.78	0.044604
Summary	0037943770	243,798.75	3.80	0.001559
Summary	0037945192	137,083.92	30.86	0.022512
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	90,937.75	3.39	0.003728
Summary	0037952442	421,466.61	136.61	0.032413
Summary	0037957412	324,424.25	261.67	0.080657
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	80,181.54	25.95	0.032364
Summary	0037961723	80,507.60	41.02	0.050952
Summary	0037962977	219,401.21	55.47	0.025282
Summary	0037966959	197,018.01	16.79	0.008522
Summary	0037967788	98,453.39	8.92	0.009060
Summary	0037969187	105,766.15	1.66	0.001570
Summary	0037973976	200,697.65	125.44	0.062502
Summary	0037974164	136,689.66	6.46	0.004726
Summary	0037974222	158,205.04	179.43	0.113416
Summary	0037977307	224,786.66	149.61	0.066556
Summary	0037978214	253,482.75	188.41	0.074329
Summary	0037979354	511,660.63	18.24	0.003565
Summary	0037983263	379,769.83	62.93	0.016571
Summary	0037983961	142,693.02	66.35	0.046498
Summary	0037991482	383,413.29	14.10	0.003677
Summary	0037991764	399,417.75	354.90	0.088854
Summary	0037992750	114,380.15	83.95	0.073396
Summary	0037999501	339,200.90	179.59	0.052945
Summary	0038001111	356,651.69	12.20	0.003421
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008592	402,251.01	224.07	0.055704
Summary	0038018522	359,089.85	25.61	0.007132
Summary	0038032384	115,902.36	36.22	0.031250
Summary	0038043127	138,021.18	102.50	0.074264
Summary	0038044822	61,603.48	36.37	0.059039
Summary	0038053555	92,481.30	34.82	0.037651
Summary	0038059651	282,117.21	107.33	0.038044
Summary	0038063724	142,503.15	2.66	0.001867
Summary	0038063969	222,895.43	68.03	0.030521
Summary	0038064853	419,367.06	122.50	0.029211
Summary	0038067003	134,606.69	84.13	0.062501
Summary	0038067996	140,758.95	73.31	0.052082
Summary	0038070082	185,512.97	94.34	0.050854
Summary	0038078626	314,897.76	98.41	0.031251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038083109	65,613.65	22.70	0.034596
Summary	0038084012	570,989.28	59.48	0.010417
Summary	0038084323	214,022.94	22.29	0.010415
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
3	271,689.55	(2,669.33)	(0.982)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037939369	113,278.25	981.86	0.867
0038020561	112,921.01	(6,626.58)	(5.868)
0038057933	45,490.29	2,975.39	6.541

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	516,504.28	(57.20)	139,485.50	27.006

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	(101.20)	48,438.23	11.926
0038063668	110,337.72	44.00	91,047.27	82.517

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 Frederick, MD 21701-4747
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 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 27-Jul-2020
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
53	8,337,287.44	1,395,631.21	16.740

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
0037919634	78,181.43	25,011.90	31.992
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
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
0037941853	74,440.41	28,487.09	38.268
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038010004	406,166.56	48,438.23	11.926
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	(6,626.58)	(5.868)
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
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	9,892.08	13.845
0038044228	103,043.28	(223.04)	(0.216)
0038046118	86,010.78	2,366.52	2.751
0038054212	85,954.35	10,767.81	12.527
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	91,047.27	82.517
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

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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
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	5	788,193.83	(2,726.53)	(0.000 %)	0	0.00	0.00	0.000 %	5	788,193.83	(2,726.53)	(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	0037939369	116,000.00	4.875 %	TX	75.00	360	113,278.25	06/30/2020	981.86	981.86
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	48,438.23
Summary	0038020561	118,000.00	4.375 %	KY	80.00	360	112,921.01	06/30/2020	(6,626.58)	(6,626.58)
Summary	0038057933	49,000.00	4.125 %	MI	63.00	360	45,490.29	06/30/2020	2,975.39	2,975.39
Summary	0038063668	114,000.00	4.500 %	WV	80.00	360	110,337.72	11/30/2019	44.00	91,047.27

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



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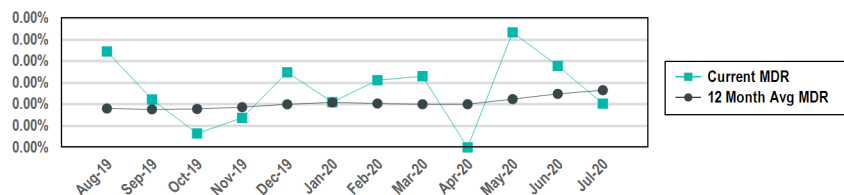
Realized Loss Report - Collateral

Summary

MDR

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

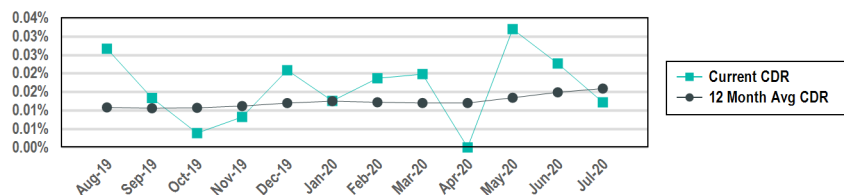
MDR: Current vs. 12mo Average



CDR

Current Month	0.012 %
3 Month Average	0.022 %
12 Month Average	0.016 %

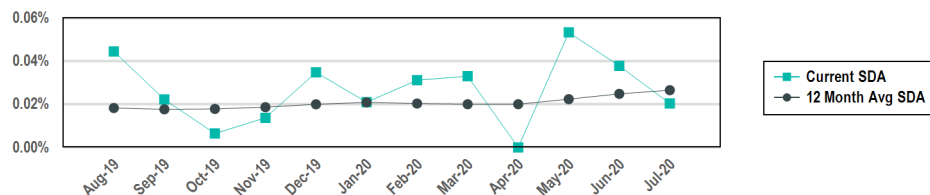
CDR: Current vs. 12mo Average



SDA

Current Month	0.020 %
3 Month Average	0.037 %
12 Month Average	0.027 %

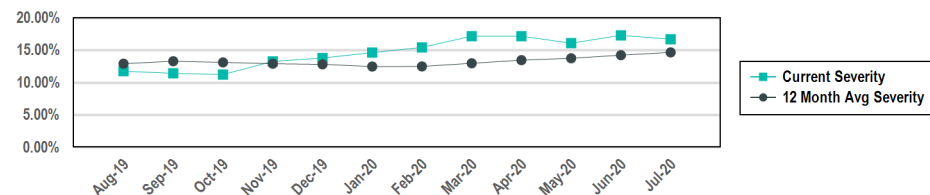
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	16.740 %
3 Month Average (Cumulative)	16.734 %
12 Month Average (Cumulative)	14.702 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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

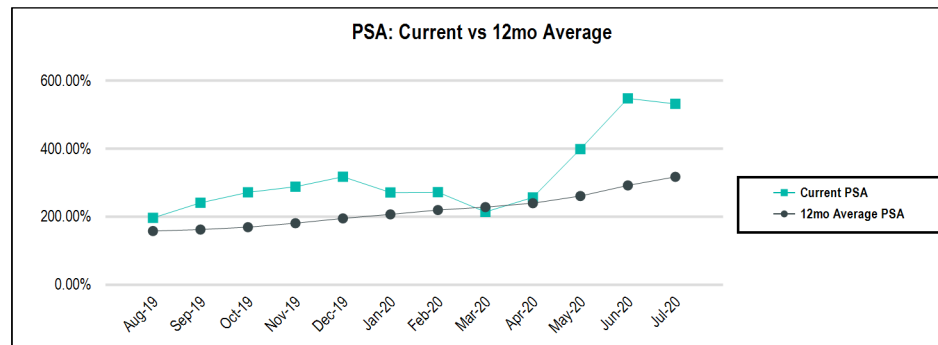
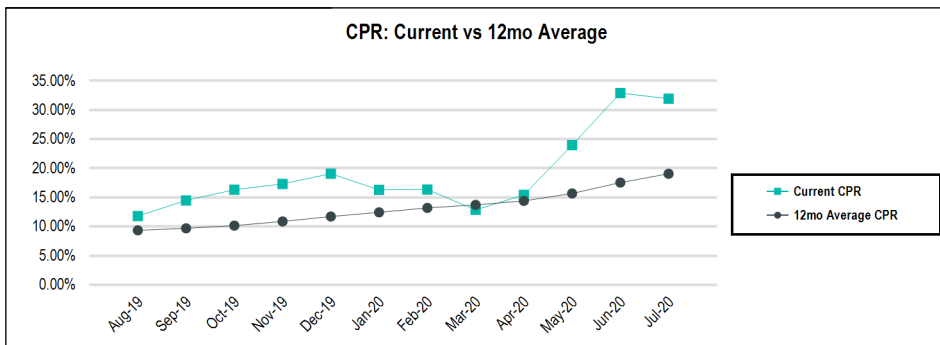
Current Month	3.155 %
3 Month Average	2.895 %
12 Month Average	1.775 %

CPR

Current Month	31.938 %
3 Month Average	29.605 %
12 Month Average	19.066 %

PSA

Current Month	532.297 %
3 Month Average	493.424 %
12 Month Average	317.759 %



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
72	19,218,526.10

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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.