

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/28/2021	0.00000 %	14,603,744,859.44	0.00	707,827,109.13	0.00	13,895,917,750.32	707,827,109.13	0.00
1M-1	30711XEK6	06/24/2021	1.39163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/28/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	06/24/2021	3.64163 %	471,521,549.80	1,478,619.94	1,727,364.73	0.00	469,794,185.06	3,205,984.67	0.00
1M-2H		05/28/2021	0.00000 %	24,818,072.28	0.00	90,918.14	0.00	24,727,154.14	90,918.14	0.00
1M-2A	30711XEL4	06/24/2021	3.64163 %	14,251,549.80	44,690.69	1,727,364.73	0.00	12,524,185.06	1,772,055.42	0.00
1M-AH		05/28/2021	0.00000 %	750,116.28	0.00	90,918.14	0.00	659,198.14	90,918.14	0.00
1M-2B	30711XEM2	06/24/2021	3.64163 %	228,635,000.00	716,964.62	0.00	0.00	228,635,000.00	716,964.62	0.00
1M-BH		05/28/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	06/24/2021	3.64163 %	228,635,000.00	716,964.62	0.00	0.00	228,635,000.00	716,964.62	0.00
1M-CH		05/28/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	06/24/2021	5.84163 %	207,850,000.00	1,045,546.30	0.00	0.00	207,850,000.00	1,045,546.30	0.00
1B-1H		05/28/2021	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		05/28/2021	0.00000 %	216,645,014.12	0.00	0.00	(178,348.83)	216,823,362.95	0.00	1,966,617.05
1A-I1	30711XEW0	06/24/2021	2.30000 %	0.00	28,225.99	0.00	0.00	0.00	28,225.99	0.00
1A-I2	30711XER1	06/24/2021	1.80000 %	0.00	22,089.90	0.00	0.00	0.00	22,089.90	0.00
1A-I3	30711XFM1	06/24/2021	1.30000 %	0.00	15,953.82	0.00	0.00	0.00	15,953.82	0.00
1A-I4	30711XFT6	06/24/2021	0.80000 %	0.00	9,817.73	0.00	0.00	0.00	9,817.73	0.00
1B-I1	30711XFB5	06/24/2021	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1B-I2	30711XFU3	06/24/2021	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1B-I3	30711XFB5	06/24/2021	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1B-I4	30711XFW9	06/24/2021	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1C-I1	30711XGJ7	06/24/2021	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1C-I2	30711XFX7	06/24/2021	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1C-I3	30711XFY5	06/24/2021	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1C-I4	30711XFZ2	06/24/2021	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1E-A1	30711XES9	06/24/2021	1.34163 %	14,251,549.80	16,464.71	1,727,364.73	0.00	12,524,185.06	1,743,829.44	0.00
1E-A2	30711XET7	06/24/2021	1.84163 %	14,251,549.80	22,600.79	1,727,364.73	0.00	12,524,185.06	1,749,965.52	0.00
1E-A3	30711XEU4	06/24/2021	2.34163 %	14,251,549.80	28,736.88	1,727,364.73	0.00	12,524,185.06	1,756,101.61	0.00
1E-A4	30711XEV2	06/24/2021	2.84163 %	14,251,549.80	34,872.96	1,727,364.73	0.00	12,524,185.06	1,762,237.69	0.00
1E-B1	30711XEX8	06/24/2021	1.34163 %	228,635,000.00	264,140.30	0.00	0.00	228,635,000.00	264,140.30	0.00

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	06/24/2021	1.84163 %	228,635,000.00	362,580.37	0.00	0.00	228,635,000.00	362,580.37	0.00
1E-B3	30711XEZ3	06/24/2021	2.34163 %	228,635,000.00	461,020.44	0.00	0.00	228,635,000.00	461,020.44	0.00
1E-B4	30711XFA7	06/24/2021	2.84163 %	228,635,000.00	559,460.51	0.00	0.00	228,635,000.00	559,460.51	0.00
1E-C1	30711XFC3	06/24/2021	1.34163 %	228,635,000.00	264,140.30	0.00	0.00	228,635,000.00	264,140.30	0.00
1E-C2	30711XFD1	06/24/2021	1.84163 %	228,635,000.00	362,580.37	0.00	0.00	228,635,000.00	362,580.37	0.00
1E-C3	30711XFE9	06/24/2021	2.34163 %	228,635,000.00	461,020.44	0.00	0.00	228,635,000.00	461,020.44	0.00
1E-C4	30711XFF6	06/24/2021	2.84163 %	228,635,000.00	559,460.51	0.00	0.00	228,635,000.00	559,460.51	0.00
1E-D1	30711XFG4	06/24/2021	1.34163 %	242,886,549.80	280,605.01	1,727,364.73	0.00	241,159,185.06	2,007,969.74	0.00
1E-D2	30711XFH2	06/24/2021	1.84163 %	242,886,549.80	385,181.16	1,727,364.73	0.00	241,159,185.06	2,112,545.89	0.00
1E-D3	30711XFJ8	06/24/2021	2.34163 %	242,886,549.80	489,757.32	1,727,364.73	0.00	241,159,185.06	2,217,122.05	0.00
1E-D4	30711XFK5	06/24/2021	2.84163 %	242,886,549.80	594,333.47	1,727,364.73	0.00	241,159,185.06	2,321,698.20	0.00
1E-D5	30711XFL3	06/24/2021	3.64163 %	242,886,549.80	761,655.31	1,727,364.73	0.00	241,159,185.06	2,489,020.04	0.00
1E-F1	30711XFN9	06/24/2021	1.34163 %	457,270,000.00	528,280.60	0.00	0.00	457,270,000.00	528,280.60	0.00
1E-F2	30711XFP4	06/24/2021	1.84163 %	457,270,000.00	725,160.74	0.00	0.00	457,270,000.00	725,160.74	0.00
1E-F3	30711XFQ2	06/24/2021	2.34163 %	457,270,000.00	922,040.88	0.00	0.00	457,270,000.00	922,040.88	0.00
1E-F4	30711XFR0	06/24/2021	2.84163 %	457,270,000.00	1,118,921.02	0.00	0.00	457,270,000.00	1,118,921.02	0.00
1E-F5	30711XFS8	06/24/2021	3.64163 %	457,270,000.00	1,433,929.24	0.00	0.00	457,270,000.00	1,433,929.24	0.00
1X-1	30711XGA6	06/24/2021	2.30000 %	0.00	481,050.31	0.00	0.00	0.00	481,050.31	0.00
1X-2	30711XGB4	06/24/2021	1.80000 %	0.00	376,474.15	0.00	0.00	0.00	376,474.15	0.00
1X-3	30711XGC2	06/24/2021	1.30000 %	0.00	271,898.00	0.00	0.00	0.00	271,898.00	0.00
1X-4	30711XGD0	06/24/2021	0.80000 %	0.00	167,321.85	0.00	0.00	0.00	167,321.85	0.00
1Y-1	30711XGE8	06/24/2021	2.30000 %	0.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00
1Y-2	30711XGF5	06/24/2021	1.80000 %	0.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00
1Y-3	30711XGG3	06/24/2021	1.30000 %	0.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00
1Y-4	30711XGH1	06/24/2021	0.80000 %	0.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00
Totals				21,418,728,045.92	20,895,188.69	727,009,957.44	(178,348.83)	20,691,896,437.21	747,905,146.13	1,966,617.05

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.

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	14,603,744,859.44	28,498,028.04	679,329,081.09	0.00	0.00	707,827,109.13	13,895,917,750.32	0.32993552	707,827,109.13
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	471,521,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	469,794,185.06	0.68492602	1,727,364.73
1M-2H	36,101,934.00	24,818,072.28	90,918.14	0.00	0.00	0.00	90,918.14	24,727,154.14	0.68492602	90,918.14
1M-2A	228,635,000.00	14,251,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	12,524,185.06	0.05477807	1,727,364.73
1M-AH	12,033,978.00	750,116.28	90,918.14	0.00	0.00	0.00	90,918.14	659,198.14	0.05477807	90,918.14
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	216,645,014.12	0.00	0.00	0.00	(178,348.83)	(178,348.83)	216,823,362.95	0.99101139	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	14,251,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	12,524,185.06	0.05477807	1,727,364.73
1E-A2	228,635,000.00	14,251,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	12,524,185.06	0.05477807	1,727,364.73
1E-A3	228,635,000.00	14,251,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	12,524,185.06	0.05477807	1,727,364.73
1E-A4	228,635,000.00	14,251,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	12,524,185.06	0.05477807	1,727,364.73
1E-B1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-D1	457,270,000.00	242,886,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	241,159,185.06	0.52738904	1,727,364.73
1E-D2	457,270,000.00	242,886,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	241,159,185.06	0.52738904	1,727,364.73
1E-D3	457,270,000.00	242,886,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	241,159,185.06	0.52738904	1,727,364.73
1E-D4	457,270,000.00	242,886,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	241,159,185.06	0.52738904	1,727,364.73
1E-D5	457,270,000.00	242,886,549.80	1,727,364.73	0.00	0.00	0.00	1,727,364.73	241,159,185.06	0.52738904	1,727,364.73
1E-F1	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F2	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F3	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F4	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F5	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	51,796,322,965.00	21,418,728,045.92	47,680,876.35	679,329,081.09	0.00	(178,348.83)	726,831,608.61	20,691,896,437.21	0.39948582	727,009,957.44

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	346.74169998	0.67663841	16.12954230	0.00000000	0.00000000	16.80618071	329.93551927	0.32993552	16.80618071
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	687.44439799	2.51837314	0.00000000	0.00000000	0.00000000	2.51837314	684.92602483	0.68492602	2.51837314
1M-2H	36,101,934.00	687.44439785	2.51837312	0.00000000	0.00000000	0.00000000	2.51837312	684.92602474	0.68492602	2.51837312
1M-2A	228,635,000.00	62.33319396	7.55511943	0.00000000	0.00000000	0.00000000	7.55511943	54.77807449	0.05477807	7.55511943
1M-AH	12,033,978.00	62.33319356	7.55511935	0.00000000	0.00000000	0.00000000	7.55511935	54.77807422	0.05477807	7.55511935
1M-2B	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	990.19623348	0.00000000	0.00000000	0.00000000	(0.81515995)	(0.81515995)	991.01139344	0.99101139	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	62.33319396	7.55511943	0.00000000	0.00000000	0.00000000	7.55511943	54.77807449	0.05477807	7.55511943
1E-A2	228,635,000.00	62.33319396	7.55511943	0.00000000	0.00000000	0.00000000	7.55511943	54.77807449	0.05477807	7.55511943
1E-A3	228,635,000.00	62.33319396	7.55511943	0.00000000	0.00000000	0.00000000	7.55511943	54.77807449	0.05477807	7.55511943
1E-A4	228,635,000.00	62.33319396	7.55511943	0.00000000	0.00000000	0.00000000	7.55511943	54.77807449	0.05477807	7.55511943
1E-B1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	457,270,000.00	531.16659698	3.77755971	0.00000000	0.00000000	0.00000000	3.77755971	527.38903724	0.52738904	3.77755971
1E-D2	457,270,000.00	531.16659698	3.77755971	0.00000000	0.00000000	0.00000000	3.77755971	527.38903724	0.52738904	3.77755971
1E-D3	457,270,000.00	531.16659698	3.77755971	0.00000000	0.00000000	0.00000000	3.77755971	527.38903724	0.52738904	3.77755971
1E-D4	457,270,000.00	531.16659698	3.77755971	0.00000000	0.00000000	0.00000000	3.77755971	527.38903724	0.52738904	3.77755971
1E-D5	457,270,000.00	531.16659698	3.77755971	0.00000000	0.00000000	0.00000000	3.77755971	527.38903724	0.52738904	3.77755971
1E-F1	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	14,603,744,859.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,895,917,750.32
1M-1	N/A	N/A	1.39163 %	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	05/25/21 - 06/24/21	31	3.64163 %	471,521,549.80	1,478,619.94	0.00	0.00	0.00	0.00	1,478,619.94	0.00	469,794,185.06
1M-2H	N/A	N/A	0.00000 %	24,818,072.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,727,154.14
1M-2A	05/25/21 - 06/24/21	31	3.64163 %	14,251,549.80	44,690.69	0.00	0.00	0.00	0.00	44,690.69	0.00	12,524,185.06
1M-AH	N/A	N/A	0.00000 %	750,116.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	659,198.14
1M-2B	05/25/21 - 06/24/21	31	3.64163 %	228,635,000.00	716,964.62	0.00	0.00	0.00	0.00	716,964.62	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	05/25/21 - 06/24/21	31	3.64163 %	228,635,000.00	716,964.62	0.00	0.00	0.00	0.00	716,964.62	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	05/25/21 - 06/24/21	31	5.84163 %	207,850,000.00	1,045,546.30	0.00	0.00	0.00	0.00	1,045,546.30	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 %	216,645,014.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,623,362.95
1A-I1	05/25/21 - 06/24/21	31	2.30000 %	14,251,549.80	28,225.99	0.00	0.00	0.00	0.00	28,225.99	0.00	12,524,185.06
1A-I2	05/25/21 - 06/24/21	31	1.80000 %	14,251,549.80	22,089.90	0.00	0.00	0.00	0.00	22,089.90	0.00	12,524,185.06
1A-I3	05/25/21 - 06/24/21	31	1.30000 %	14,251,549.80	15,953.82	0.00	0.00	0.00	0.00	15,953.82	0.00	12,524,185.06
1A-I4	05/25/21 - 06/24/21	31	0.80000 %	14,251,549.80	9,817.73	0.00	0.00	0.00	0.00	9,817.73	0.00	12,524,185.06
1B-I1	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	31	1.34163 %	14,251,549.80	16,464.71	0.00	0.00	0.00	0.00	16,464.71	0.00	12,524,185.06
1E-A2	05/25/21 - 06/24/21	31	1.84163 %	14,251,549.80	22,600.79	0.00	0.00	0.00	0.00	22,600.79	0.00	12,524,185.06
1E-A3	05/25/21 - 06/24/21	31	2.34163 %	14,251,549.80	28,736.88	0.00	0.00	0.00	0.00	28,736.88	0.00	12,524,185.06
1E-A4	05/25/21 - 06/24/21	31	2.84163 %	14,251,549.80	34,872.96	0.00	0.00	0.00	0.00	34,872.96	0.00	12,524,185.06
1E-B1	05/25/21 - 06/24/21	31	1.34163 %	228,635,000.00	264,140.30	0.00	0.00	0.00	0.00	264,140.30	0.00	228,635,000.00
1E-B2	05/25/21 - 06/24/21	31	1.84163 %	228,635,000.00	362,580.37	0.00	0.00	0.00	0.00	362,580.37	0.00	228,635,000.00

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/25/21 - 06/24/21	31	2.34163 %	228,635,000.00	461,020.44	0.00	0.00	0.00	0.00	461,020.44	0.00	228,635,000.00
1E-B4	05/25/21 - 06/24/21	31	2.84163 %	228,635,000.00	559,460.51	0.00	0.00	0.00	0.00	559,460.51	0.00	228,635,000.00
1E-C1	05/25/21 - 06/24/21	31	1.34163 %	228,635,000.00	264,140.30	0.00	0.00	0.00	0.00	264,140.30	0.00	228,635,000.00
1E-C2	05/25/21 - 06/24/21	31	1.84163 %	228,635,000.00	362,580.37	0.00	0.00	0.00	0.00	362,580.37	0.00	228,635,000.00
1E-C3	05/25/21 - 06/24/21	31	2.34163 %	228,635,000.00	461,020.44	0.00	0.00	0.00	0.00	461,020.44	0.00	228,635,000.00
1E-C4	05/25/21 - 06/24/21	31	2.84163 %	228,635,000.00	559,460.51	0.00	0.00	0.00	0.00	559,460.51	0.00	228,635,000.00
1E-D1	05/25/21 - 06/24/21	31	1.34163 %	242,886,549.80	280,605.01	0.00	0.00	0.00	0.00	280,605.01	0.00	241,159,185.06
1E-D2	05/25/21 - 06/24/21	31	1.84163 %	242,886,549.80	385,181.16	0.00	0.00	0.00	0.00	385,181.16	0.00	241,159,185.06
1E-D3	05/25/21 - 06/24/21	31	2.34163 %	242,886,549.80	489,757.32	0.00	0.00	0.00	0.00	489,757.32	0.00	241,159,185.06
1E-D4	05/25/21 - 06/24/21	31	2.84163 %	242,886,549.80	594,333.47	0.00	0.00	0.00	0.00	594,333.47	0.00	241,159,185.06
1E-D5	05/25/21 - 06/24/21	31	3.64163 %	242,886,549.80	761,655.31	0.00	0.00	0.00	0.00	761,655.31	0.00	241,159,185.06
1E-F1	05/25/21 - 06/24/21	31	1.34163 %	457,270,000.00	528,280.60	0.00	0.00	0.00	0.00	528,280.60	0.00	457,270,000.00
1E-F2	05/25/21 - 06/24/21	31	1.84163 %	457,270,000.00	725,160.74	0.00	0.00	0.00	0.00	725,160.74	0.00	457,270,000.00
1E-F3	05/25/21 - 06/24/21	31	2.34163 %	457,270,000.00	922,040.88	0.00	0.00	0.00	0.00	922,040.88	0.00	457,270,000.00
1E-F4	05/25/21 - 06/24/21	31	2.84163 %	457,270,000.00	1,118,921.02	0.00	0.00	0.00	0.00	1,118,921.02	0.00	457,270,000.00
1E-F5	05/25/21 - 06/24/21	31	3.64163 %	457,270,000.00	1,433,929.24	0.00	0.00	0.00	0.00	1,433,929.24	0.00	457,270,000.00
1X-1	05/25/21 - 06/24/21	31	2.30000 %	242,886,549.80	481,050.31	0.00	0.00	0.00	0.00	481,050.31	0.00	241,159,185.06
1X-2	05/25/21 - 06/24/21	31	1.80000 %	242,886,549.80	376,474.15	0.00	0.00	0.00	0.00	376,474.15	0.00	241,159,185.06
1X-3	05/25/21 - 06/24/21	31	1.30000 %	242,886,549.80	271,898.00	0.00	0.00	0.00	0.00	271,898.00	0.00	241,159,185.06
1X-4	05/25/21 - 06/24/21	31	0.80000 %	242,886,549.80	167,321.85	0.00	0.00	0.00	0.00	167,321.85	0.00	241,159,185.06
1Y-1	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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	05/25/21 - 06/24/21	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					20,895,188.69	0.00	0.00	0.00	0.00	20,895,188.69	0.00	

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

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	346.74169998	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	329.93551927
1M-1	457,271,000.00	1.39163 %	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	3.64163 %	687.44439799	2.15572119	0.00000000	0.00000000	0.00000000	0.00000000	2.15572119	0.00000000	684.92602483
1M-2H	36,101,934.00	0.00000 %	687.44439785	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	684.92602474
1M-2A	228,635,000.00	3.64163 %	62.33319396	0.19546740	0.00000000	0.00000000	0.00000000	0.00000000	0.19546740	0.00000000	54.77807449
1M-AH	12,033,978.00	0.00000 %	62.33319356	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	54.77807422
1M-2B	228,635,000.00	3.64163 %	1000.00000000	3.13584805	0.00000000	0.00000000	0.00000000	0.00000000	3.13584805	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	3.64163 %	1000.00000000	3.13584805	0.00000000	0.00000000	0.00000000	0.00000000	3.13584805	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	5.84163 %	1000.00000000	5.03029252	0.00000000	0.00000000	0.00000000	0.00000000	5.03029252	0.00000000	1000.00000000
1B-1H	10,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	990.19623348	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.01139344
1A-I1	0.00	2.30000 %	62.33319396	0.12345437	0.00000000	0.00000000	0.00000000	0.00000000	0.12345437	0.00000000	54.77807449
1A-I2	0.00	1.80000 %	62.33319396	0.09661644	0.00000000	0.00000000	0.00000000	0.00000000	0.09661644	0.00000000	54.77807449
1A-I3	0.00	1.30000 %	62.33319396	0.06977856	0.00000000	0.00000000	0.00000000	0.00000000	0.06977856	0.00000000	54.77807449
1A-I4	0.00	0.80000 %	62.33319396	0.04294063	0.00000000	0.00000000	0.00000000	0.00000000	0.04294063	0.00000000	54.77807449
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	1.34163 %	62.33319396	0.07201308	0.00000000	0.00000000	0.00000000	0.00000000	0.07201308	0.00000000	54.77807449
1E-A2	228,635,000.00	1.84163 %	62.33319396	0.09885096	0.00000000	0.00000000	0.00000000	0.00000000	0.09885096	0.00000000	54.77807449
1E-A3	228,635,000.00	2.34163 %	62.33319396	0.12568889	0.00000000	0.00000000	0.00000000	0.00000000	0.12568889	0.00000000	54.77807449

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01

**WELLS
FARGO**

Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	228,635,000.00	2.84163 %	62.33319396	0.15252678	0.00000000	0.00000000	0.00000000	0.00000000	0.15252678	0.00000000	54.77807449
1E-B1	228,635,000.00	1.34163 %	1000.00000000	1.15529250	0.00000000	0.00000000	0.00000000	0.00000000	1.15529250	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.84163 %	1000.00000000	1.58584805	0.00000000	0.00000000	0.00000000	0.00000000	1.58584805	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.34163 %	1000.00000000	2.01640361	0.00000000	0.00000000	0.00000000	0.00000000	2.01640361	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.84163 %	1000.00000000	2.44695917	0.00000000	0.00000000	0.00000000	0.00000000	2.44695917	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.34163 %	1000.00000000	1.15529250	0.00000000	0.00000000	0.00000000	0.00000000	1.15529250	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.84163 %	1000.00000000	1.58584805	0.00000000	0.00000000	0.00000000	0.00000000	1.58584805	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.34163 %	1000.00000000	2.01640361	0.00000000	0.00000000	0.00000000	0.00000000	2.01640361	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.84163 %	1000.00000000	2.44695917	0.00000000	0.00000000	0.00000000	0.00000000	2.44695917	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.34163 %	531.16659698	0.61365279	0.00000000	0.00000000	0.00000000	0.00000000	0.61365279	0.00000000	527.38903724
1E-D2	457,270,000.00	1.84163 %	531.16659698	0.84234951	0.00000000	0.00000000	0.00000000	0.00000000	0.84234951	0.00000000	527.38903724
1E-D3	457,270,000.00	2.34163 %	531.16659698	1.07104625	0.00000000	0.00000000	0.00000000	0.00000000	1.07104625	0.00000000	527.38903724
1E-D4	457,270,000.00	2.84163 %	531.16659698	1.29974297	0.00000000	0.00000000	0.00000000	0.00000000	1.29974297	0.00000000	527.38903724
1E-D5	457,270,000.00	3.64163 %	531.16659698	1.66565773	0.00000000	0.00000000	0.00000000	0.00000000	1.66565773	0.00000000	527.38903724
1E-F1	457,270,000.00	1.34163 %	1000.00000000	1.15529250	0.00000000	0.00000000	0.00000000	0.00000000	1.15529250	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.84163 %	1000.00000000	1.58584805	0.00000000	0.00000000	0.00000000	0.00000000	1.58584805	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.34163 %	1000.00000000	2.01640361	0.00000000	0.00000000	0.00000000	0.00000000	2.01640361	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.84163 %	1000.00000000	2.44695917	0.00000000	0.00000000	0.00000000	0.00000000	2.44695917	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.64163 %	1000.00000000	3.13584805	0.00000000	0.00000000	0.00000000	0.00000000	3.13584805	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	531.16659698	1.05200496	0.00000000	0.00000000	0.00000000	0.00000000	1.05200496	0.00000000	527.38903724
1X-2	0.00	1.80000 %	531.16659698	0.82330822	0.00000000	0.00000000	0.00000000	0.00000000	0.82330822	0.00000000	527.38903724
1X-3	0.00	1.30000 %	531.16659698	0.59461150	0.00000000	0.00000000	0.00000000	0.00000000	0.59461150	0.00000000	527.38903724
1X-4	0.00	0.80000 %	531.16659698	0.36591478	0.00000000	0.00000000	0.00000000	0.00000000	0.36591478	0.00000000	527.38903724
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.

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2021
 04-Jun-2021 8:32:21 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,092,348.80
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	178,348.83
Total Deposits	4,270,697.63
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,251,530.97
Total Withdrawals (Pool Distribution Amount)	4,270,697.63
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

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	709,467,043.18
Total Principal Reduction Cumulative	28,931,943,598.55
Scheduled Principal Current	30,316,310.92
Scheduled Principal Cumulative	2,981,305,751.00
Unscheduled Principal Current	679,329,081.09
Unscheduled Principal Cumulative	25,948,671,274.17
Senior Reduction Amount	707,827,109.13
Subordinate Reduction Amount	1,818,282.88
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	178,348.83
Modification Loss Amount	6,937.75
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	8,895.65
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	79428
Period Reference Pool Removal Loan Count	2951
Period Ending Loan Count	76477
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	14,826,052,434.14
Period PIF Loan Count Current	2949
PIF Loan Count Cumulative	103482
Period PIF Loan UPB Current	664,455,837.26
PIF Loan UPB Cumulative	24,992,854,133.24
Period Partial Prepayment Amount	16,291,729.46
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	308,090.38
Credit Event Amount Cumulative	10,724,080.19
Total Active Modified Loan Count	654
Total Active Modified Loan UPB	142,617,657.82
Libor Rate	0.091630%

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.002295%
Subordinate Percentage	5.997705%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
 04-Jun-2021 8:32:21 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.000000 %	6.270000 %
1M-1	0.00	0.00	2.650000 %	6.000000 %	6.270000 %
1M-1H	0.00	0.00	2.650000 %	6.000000 %	6.270000 %
1M-2	0.00	0.00	1.000000 %	2.800000 %	2.940000 %
1M-2H	0.00	0.00	1.000000 %	2.800000 %	2.940000 %
1M-2A	0.00	0.00	2.100000 %	5.900000 %	6.180000 %
1M-2B	0.00	0.00	1.550000 %	4.350000 %	4.560000 %
1M-2C	0.00	0.00	1.000000 %	2.800000 %	2.940000 %
1B-1	0.00	0.00	0.500000 %	1.390000 %	1.460000 %
1B-1H	0.00	0.00	0.500000 %	1.390000 %	1.460000 %
1B-2H	0.00	178,348.83	0.000000 %	0.000000 %	0.000000 %

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
 04-Jun-2021 8:32:21 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	536	113,440,533.75	0.700864 %	0.765143 %
60 Days	167	35,959,520.42	0.218366 %	0.242543 %
90 Days	113	23,340,517.98	0.147757 %	0.157429 %
120 Days	119	24,341,207.45	0.155602 %	0.164179 %
150 Days	108	22,303,210.62	0.141219 %	0.150433 %
180+ Days	1892	466,889,736.00	2.473946 %	3.149117 %
Totals	2935	686,274,726.22	3.837755 %	4.628843 %

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
 04-Jun-2021 8:32:21 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	67	15,694,763.41	6,937.75	0.044204

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	301,611.32	95.12	0.031537
Summary	0037911084	73,999.43	92.50	0.125001
Summary	0037920885	222,414.81	46.34	0.020835
Summary	0037922775	309,096.01	18.50	0.005985
Summary	0037928948	427,266.56	59.65	0.013961
Summary	0037929618	227,481.51	88.15	0.038750
Summary	0037929890	241,518.87	213.12	0.088242
Summary	0037931403	357,615.13	37.71	0.010545
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	297,796.51	89.05	0.029903
Summary	0037938423	249,884.28	55.42	0.022178
Summary	0037939305	378,597.11	33.96	0.008970
Summary	0037939504	419,493.59	349.58	0.083334
Summary	0037940843	72,785.28	59.85	0.082228
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,736.54	36.78	0.044998
Summary	0037945192	135,850.38	30.86	0.022716
Summary	0037945934	184,842.07	3.78	0.002045
Summary	0037947337	229,112.88	71.60	0.031251
Summary	0037950387	138,286.97	2.59	0.001873
Summary	0037951417	89,221.24	3.39	0.003800
Summary	0037951452	201,317.30	317.71	0.157816
Summary	0037952442	421,466.61	136.61	0.032413
Summary	0037957412	321,707.54	260.25	0.080896
Summary	0037958446	362,930.32	18.91	0.005210

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
 04-Jun-2021 8:32:21 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037958789	183,808.75	43.28	0.023546
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961723	79,414.37	40.56	0.051074
Summary	0037962977	217,285.00	55.47	0.025529
Summary	0037966959	195,100.89	16.79	0.008606
Summary	0037967788	97,455.16	8.92	0.009153
Summary	0037969187	103,531.39	1.66	0.001603
Summary	0037973976	198,670.20	124.17	0.062501
Summary	0037974164	134,659.02	6.46	0.004797
Summary	0037974222	158,205.04	179.43	0.113416
Summary	0037977307	222,634.71	148.71	0.066796
Summary	0037978214	255,323.87	189.56	0.074243
Summary	0037978694	141,792.78	134.79	0.095061
Summary	0037979271	415,256.24	405.45	0.097639
Summary	0037979354	501,869.31	18.24	0.003634
Summary	0037983263	376,744.17	62.93	0.016704
Summary	0037983961	141,737.92	66.35	0.046812
Summary	0037991482	379,333.02	14.10	0.003717
Summary	0037991764	396,129.68	354.90	0.089592
Summary	0037992750	112,884.64	83.95	0.074368
Summary	0037999501	337,076.38	178.92	0.053080
Summary	0038001111	349,626.81	12.20	0.003489
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038010349	395,629.76	188.54	0.047656
Summary	0038022294	356,880.81	334.30	0.093673
Summary	0038032384	116,705.84	36.47	0.031250
Summary	0038043127	136,396.66	101.31	0.074276
Summary	0038044822	60,936.42	36.37	0.059685
Summary	0038048293	337,109.09	316.04	0.093750
Summary	0038053555	91,680.23	34.82	0.037980
Summary	0038059651	281,208.69	107.33	0.038167
Summary	0038063724	139,827.98	2.66	0.001902
Summary	0038063969	220,585.93	67.55	0.030623
Summary	0038064853	415,446.92	122.50	0.029486

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2021
 04-Jun-2021 8:32:21 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038065075	412,441.14	644.44	0.156250
Summary	0038067003	128,897.18	80.56	0.062499
Summary	0038067996	150,844.39	78.56	0.052080
Summary	0038070082	183,917.94	94.34	0.051295
Summary	0038078626	329,111.96	102.85	0.031251
Summary	0038083109	64,224.75	22.26	0.034660
Summary	0038084323	214,022.94	22.29	0.010415
Summary	0038086689	424,193.38	177.70	0.041891

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	308,090.38	72,371.51	23.490

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037907541	93,239.82	10,714.23	11.491
0038075173	214,850.56	61,657.28	28.698

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	665,017.34	(250,720.34)	83,431.63	12.546

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037990841	121,762.14	(100,691.31)	28,086.66	23.067
0038010004	406,166.56	(101.20)	47,325.03	11.652
0038071786	137,088.64	(149,927.83)	8,019.94	5.850

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
 04-Jun-2021 8:32:21 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
73	10,724,080.19	1,966,617.05	18.338

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	10,714.23	11.491
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037922248	400,650.33	43,822.31	10.938
0037924032	130,003.02	6,206.30	4.774
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037928337	155,369.71	48,459.63	31.190
0037929669	67,149.31	12,970.95	19.317
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037939369	113,278.25	981.86	0.867
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037961691	63,606.15	27,158.13	42.697
0037963725	242,202.62	48,085.51	19.853
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037990841	121,762.14	28,086.66	23.067
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038007808	105,643.57	56,123.83	53.126
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	47,325.03	11.652
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	45,780.98	38.648
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
 04-Jun-2021 8:32:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038055137	50,767.01	12,628.10	24.875
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038071786	137,088.64	8,019.94	5.850
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:21 PM

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	973,107.72	(178,348.83)	(0.001 %)	0	0.00	0.00	0.000 %	5	973,107.72	(178,348.83)	(0.001 %)

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037907541	101,000.00	3.990 %	AR	79.00	360	93,239.82	05/31/2021	10,714.23	10,714.23
Summary	0037990841	129,000.00	4.250 %	MD	72.00	360	121,762.14	04/30/2021	(100,691.31)	28,086.66
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	47,325.03
Summary	0038071786	145,000.00	4.375 %	OH	80.00	360	137,088.64	04/30/2021	(149,927.83)	8,019.94
Summary	0038075173	222,000.00	4.625 %	TX	80.00	360	214,850.56	05/31/2021	61,657.28	61,657.28

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



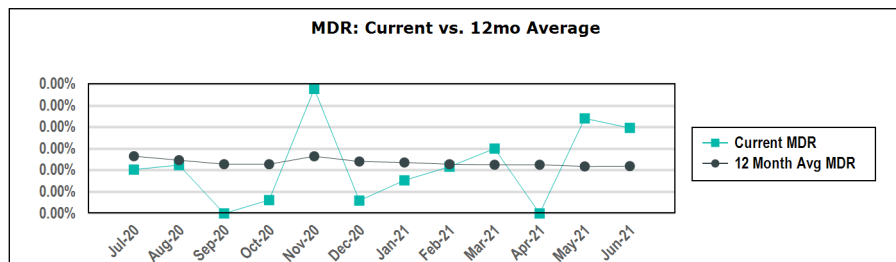
Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:22 PM

Realized Loss Report - Collateral

Summary

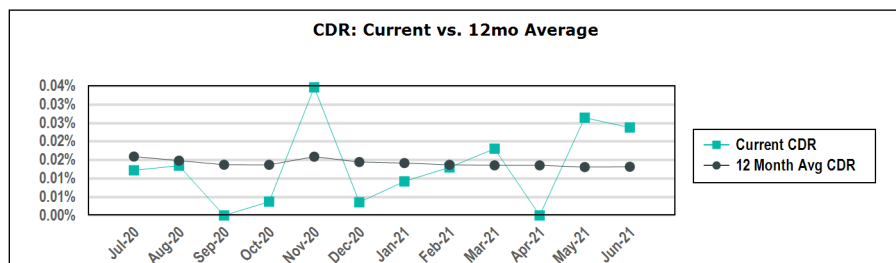
MDR

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



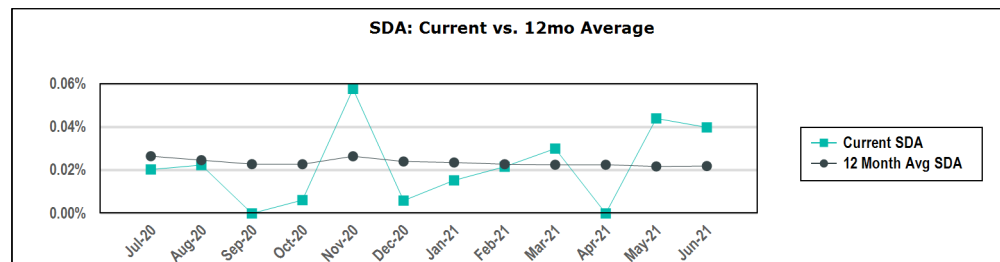
CDR

Current Month 0.024 %
3 Month Average 0.017 %
12 Month Average 0.013 %



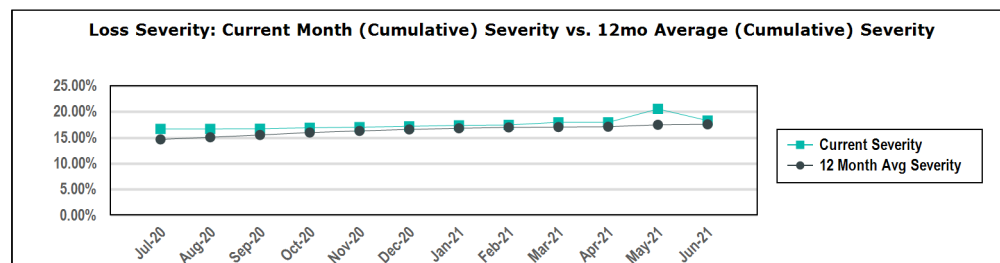
SDA

Current Month 0.040 %
3 Month Average 0.028 %
12 Month Average 0.022 %



Loss Severity

Current Month (Cumulative) 18.338 %
3 Month Average (Cumulative) 18.973 %
12 Month Average (Cumulative) 17.611 %



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.

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:22 PM

Prepayment Rates

Summary

SMM

Current Month	4.380 %
3 Month Average	4.957 %
12 Month Average	4.592 %

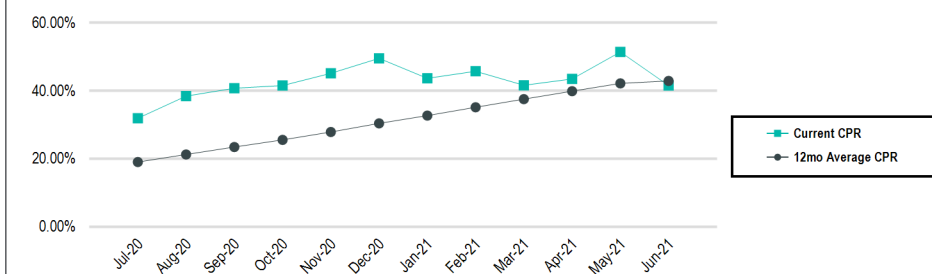
CPR

Current Month	41.578 %
3 Month Average	45.510 %
12 Month Average	42.924 %

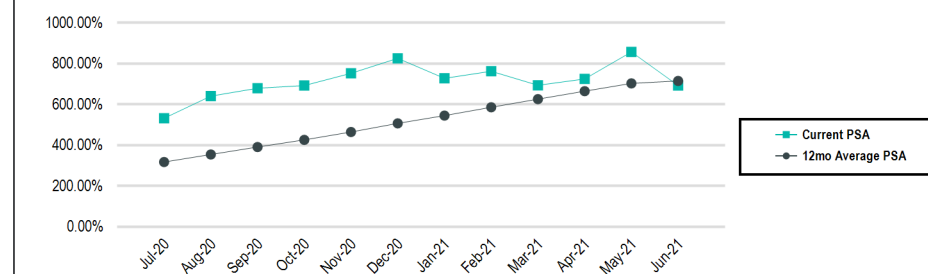
PSA

Current Month	692.966 %
3 Month Average	758.493 %
12 Month Average	715.405 %

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

Contact:
 Customer Service - CTSLink
 Wells Fargo Bank, N.A.
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2021
 04-Jun-2021 8:32:23 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:23 PM

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	

Contact:
Customer Service - CTSLink
Wells Fargo Bank, N.A.
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Distribution Date: 25-Jun-2021
04-Jun-2021 8:32:23 PM

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.