

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: 26-May-2020
07-May-2020 5:27:21 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		04/30/2020	0.00000 %	27,187,137,555.75	0.00	664,384,802.39	0.00	26,522,752,753.36	664,384,802.39	0.00
1M-1	30711XEK6	05/22/2020	1.78725 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	05/22/2020	4.03725 %	664,494,259.68	2,161,087.61	26,342,026.03	0.00	638,152,233.65	28,503,113.64	0.00
1M-2H		04/30/2020	0.00000 %	34,975,000.77	0.00	1,386,486.59	0.00	33,588,514.18	1,386,486.59	0.00
1M-2A	30711XEL4	05/22/2020	4.03725 %	207,224,259.68	673,940.78	26,342,026.03	0.00	180,882,233.65	27,015,966.81	0.00
1M-AH		04/30/2020	0.00000 %	10,907,044.77	0.00	1,386,486.59	0.00	9,520,558.18	1,386,486.59	0.00
1M-2B	30711XEM2	05/22/2020	4.03725 %	228,635,000.00	743,573.42	0.00	0.00	228,635,000.00	743,573.42	0.00
1M-BH		04/30/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	05/22/2020	4.03725 %	228,635,000.00	743,573.42	0.00	0.00	228,635,000.00	743,573.42	0.00
1M-CH		04/30/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	05/22/2020	6.23725 %	207,850,000.00	1,044,332.22	0.00	0.00	207,850,000.00	1,044,332.22	0.00
1B-1H		04/30/2020	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		04/30/2020	0.00000 %	217,622,349.08	0.00	0.00	48,593.11	217,573,755.97	0.00	1,216,224.03
1A-I1	30711XEW0	05/22/2020	2.30000 %	0.00	383,940.50	0.00	0.00	0.00	383,940.50	0.00
1A-I2	30711XER1	05/22/2020	1.80000 %	0.00	300,475.18	0.00	0.00	0.00	300,475.18	0.00
1A-I3	30711XFM1	05/22/2020	1.30000 %	0.00	217,009.85	0.00	0.00	0.00	217,009.85	0.00
1A-I4	30711XFT6	05/22/2020	0.80000 %	0.00	133,544.52	0.00	0.00	0.00	133,544.52	0.00
1B-I1	30711XFB5	05/22/2020	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1B-I2	30711XFU3	05/22/2020	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1B-I3	30711XFV1	05/22/2020	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1B-I4	30711XFW9	05/22/2020	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1C-I1	30711XGJ7	05/22/2020	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1C-I2	30711XFX7	05/22/2020	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1C-I3	30711XFY5	05/22/2020	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1C-I4	30711XFZ2	05/22/2020	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1E-A1	30711XES9	05/22/2020	1.73725 %	207,224,259.68	290,000.28	26,342,026.03	0.00	180,882,233.65	26,632,026.31	0.00
1E-A2	30711XET7	05/22/2020	2.23725 %	207,224,259.68	373,465.60	26,342,026.03	0.00	180,882,233.65	26,715,491.63	0.00
1E-A3	30711XEU4	05/22/2020	2.73725 %	207,224,259.68	456,930.93	26,342,026.03	0.00	180,882,233.65	26,798,956.96	0.00
1E-A4	30711XEV2	05/22/2020	3.23725 %	207,224,259.68	540,396.26	26,342,026.03	0.00	180,882,233.65	26,882,422.29	0.00
1E-B1	30711XEX8	05/22/2020	1.73725 %	228,635,000.00	319,963.57	0.00	0.00	228,635,000.00	319,963.57	0.00

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Series 2017-C01



Distribution Date: 26-May-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	05/22/2020	2.23725 %	228,635,000.00	412,052.67	0.00	0.00	228,635,000.00	412,052.67	0.00
1E-B3	30711XEZ3	05/22/2020	2.73725 %	228,635,000.00	504,141.76	0.00	0.00	228,635,000.00	504,141.76	0.00
1E-B4	30711XFA7	05/22/2020	3.23725 %	228,635,000.00	596,230.86	0.00	0.00	228,635,000.00	596,230.86	0.00
1E-C1	30711XFC3	05/22/2020	1.73725 %	228,635,000.00	319,963.57	0.00	0.00	228,635,000.00	319,963.57	0.00
1E-C2	30711XFD1	05/22/2020	2.23725 %	228,635,000.00	412,052.67	0.00	0.00	228,635,000.00	412,052.67	0.00
1E-C3	30711XFE9	05/22/2020	2.73725 %	228,635,000.00	504,141.76	0.00	0.00	228,635,000.00	504,141.76	0.00
1E-C4	30711XFF6	05/22/2020	3.23725 %	228,635,000.00	596,230.86	0.00	0.00	228,635,000.00	596,230.86	0.00
1E-D1	30711XFG4	05/22/2020	1.73725 %	435,859,259.68	609,963.85	26,342,026.03	0.00	409,517,233.65	26,951,989.88	0.00
1E-D2	30711XFH2	05/22/2020	2.23725 %	435,859,259.68	785,518.27	26,342,026.03	0.00	409,517,233.65	27,127,544.30	0.00
1E-D3	30711XFJ8	05/22/2020	2.73725 %	435,859,259.68	961,072.69	26,342,026.03	0.00	409,517,233.65	27,303,098.72	0.00
1E-D4	30711XFK5	05/22/2020	3.23725 %	435,859,259.68	1,136,627.12	26,342,026.03	0.00	409,517,233.65	27,478,653.15	0.00
1E-D5	30711XFL3	05/22/2020	4.03725 %	435,859,259.68	1,417,514.20	26,342,026.03	0.00	409,517,233.65	27,759,540.23	0.00
1E-F1	30711XFN9	05/22/2020	1.73725 %	457,270,000.00	639,927.14	0.00	0.00	457,270,000.00	639,927.14	0.00
1E-F2	30711XFP4	05/22/2020	2.23725 %	457,270,000.00	824,105.33	0.00	0.00	457,270,000.00	824,105.33	0.00
1E-F3	30711XFQ2	05/22/2020	2.73725 %	457,270,000.00	1,008,283.53	0.00	0.00	457,270,000.00	1,008,283.53	0.00
1E-F4	30711XFR0	05/22/2020	3.23725 %	457,270,000.00	1,192,461.72	0.00	0.00	457,270,000.00	1,192,461.72	0.00
1E-F5	30711XFS8	05/22/2020	4.03725 %	457,270,000.00	1,487,146.83	0.00	0.00	457,270,000.00	1,487,146.83	0.00
1X-1	30711XGA6	05/22/2020	2.30000 %	0.00	807,550.35	0.00	0.00	0.00	807,550.35	0.00
1X-2	30711XGB4	05/22/2020	1.80000 %	0.00	631,995.93	0.00	0.00	0.00	631,995.93	0.00
1X-3	30711XGC2	05/22/2020	1.30000 %	0.00	456,441.50	0.00	0.00	0.00	456,441.50	0.00
1X-4	30711XGD0	05/22/2020	0.80000 %	0.00	280,887.08	0.00	0.00	0.00	280,887.08	0.00
1Y-1	30711XGE8	05/22/2020	2.30000 %	0.00	847,219.69	0.00	0.00	0.00	847,219.69	0.00
1Y-2	30711XGF5	05/22/2020	1.80000 %	0.00	663,041.50	0.00	0.00	0.00	663,041.50	0.00
1Y-3	30711XGG3	05/22/2020	1.30000 %	0.00	478,863.31	0.00	0.00	0.00	478,863.31	0.00
1Y-4	30711XGH1	05/22/2020	0.80000 %	0.00	294,685.11	0.00	0.00	0.00	294,685.11	0.00
Totals				36,146,111,742.85	28,534,163.06	956,920,061.90	48,593.11	35,189,143,087.84	985,454,224.96	1,216,224.03

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: 26-May-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
1A-H	42,117,071,181.00	27,187,137,555.75	51,821,767.68	612,563,034.71	0.00	0.00	664,384,802.39	26,522,752,753.36	0.62973877	664,384,802.39
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	664,494,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	638,152,233.65	0.93037991	26,342,026.03
1M-2H	36,101,934.00	34,975,000.77	108,260.72	1,278,225.87	0.00	0.00	1,386,486.59	33,588,514.18	0.93037991	1,386,486.59
1M-2A	228,635,000.00	207,224,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	180,882,233.65	0.79113974	26,342,026.03
1M-AH	12,033,978.00	10,907,044.77	108,260.72	1,278,225.87	0.00	0.00	1,386,486.59	9,520,558.18	0.79113974	1,386,486.59
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	217,622,349.08	0.00	0.00	0.00	48,593.11	48,593.11	217,573,755.97	0.99444113	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	207,224,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	180,882,233.65	0.79113974	26,342,026.03
1E-A2	228,635,000.00	207,224,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	180,882,233.65	0.79113974	26,342,026.03
1E-A3	228,635,000.00	207,224,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	180,882,233.65	0.79113974	26,342,026.03
1E-A4	228,635,000.00	207,224,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	180,882,233.65	0.79113974	26,342,026.03
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: 26-May-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	435,859,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	409,517,233.65	0.89556987	26,342,026.03
1E-D2	457,270,000.00	435,859,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	409,517,233.65	0.89556987	26,342,026.03
1E-D3	457,270,000.00	435,859,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	409,517,233.65	0.89556987	26,342,026.03
1E-D4	457,270,000.00	435,859,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	409,517,233.65	0.89556987	26,342,026.03
1E-D5	457,270,000.00	435,859,259.68	2,056,858.42	24,285,167.60	0.00	0.00	26,342,026.03	409,517,233.65	0.89556987	26,342,026.03
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	36,146,111,742.85	74,663,731.74	882,256,330.05	0.00	48,593.11	956,968,655.01	35,189,143,087.84	0.67937531	956,920,061.90

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Principal Distribution Factors Statement

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1A-H	42,117,071,181.00	645.51348879	1.23042192	14.54429326	0.00000000	0.00000000	15.77471519	629.73877361	0.62973877	15.77471519
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	968.78468546	2.99875117	35.40602212	0.00000000	0.00000000	38.40477330	930.37991216	0.93037991	38.40477330
1M-2H	36,101,934.00	968.78468533	2.99875126	35.40602202	0.00000000	0.00000000	38.40477327	930.37991206	0.93037991	38.40477327
1M-2A	228,635,000.00	906.35405638	8.99625350	106.21806635	0.00000000	0.00000000	115.21431990	791.13973648	0.79113974	115.21431990
1M-AH	12,033,978.00	906.35405599	8.99625377	106.21806605	0.00000000	0.00000000	115.21431982	791.13973617	0.79113974	115.21431982
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	994.66323403	0.00000000	0.00000000	0.00000000	0.22209934	0.22209934	994.44113469	0.99444113	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	906.35405638	8.99625350	106.21806635	0.00000000	0.00000000	115.21431990	791.13973648	0.79113974	115.21431990
1E-A2	228,635,000.00	906.35405638	8.99625350	106.21806635	0.00000000	0.00000000	115.21431990	791.13973648	0.79113974	115.21431990
1E-A3	228,635,000.00	906.35405638	8.99625350	106.21806635	0.00000000	0.00000000	115.21431990	791.13973648	0.79113974	115.21431990
1E-A4	228,635,000.00	906.35405638	8.99625350	106.21806635	0.00000000	0.00000000	115.21431990	791.13973648	0.79113974	115.21431990
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: 26-May-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	953.17702819	4.49812675	53.10903318	0.00000000	0.00000000	57.60715995	895.56986824	0.89556987	57.60715995
1E-D2	457,270,000.00	953.17702819	4.49812675	53.10903318	0.00000000	0.00000000	57.60715995	895.56986824	0.89556987	57.60715995
1E-D3	457,270,000.00	953.17702819	4.49812675	53.10903318	0.00000000	0.00000000	57.60715995	895.56986824	0.89556987	57.60715995
1E-D4	457,270,000.00	953.17702819	4.49812675	53.10903318	0.00000000	0.00000000	57.60715995	895.56986824	0.89556987	57.60715995
1E-D5	457,270,000.00	953.17702819	4.49812675	53.10903318	0.00000000	0.00000000	57.60715995	895.56986824	0.89556987	57.60715995
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: 26-May-2020
07-May-2020 5:27:21 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 %	27,187,137,555.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	26,522,752,753.36
1M-1	N/A	N/A	1.78725 %	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	04/27/20 - 05/25/20	29	4.03725 %	664,494,259.68	2,161,087.61	0.00	0.00	0.00	0.00	2,161,087.61	0.00	638,152,233.65
1M-2H	N/A	N/A	0.00000 %	34,975,000.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	33,588,514.18
1M-2A	04/27/20 - 05/25/20	29	4.03725 %	207,224,259.68	673,940.78	0.00	0.00	0.00	0.00	673,940.78	0.00	180,882,233.65
1M-AH	N/A	N/A	0.00000 %	10,907,044.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,520,558.18
1M-2B	04/27/20 - 05/25/20	29	4.03725 %	228,635,000.00	743,573.42	0.00	0.00	0.00	0.00	743,573.42	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	04/27/20 - 05/25/20	29	4.03725 %	228,635,000.00	743,573.42	0.00	0.00	0.00	0.00	743,573.42	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	04/27/20 - 05/25/20	29	6.23725 %	207,850,000.00	1,044,332.22	0.00	0.00	0.00	0.00	1,044,332.22	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 %	217,622,349.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,573,755.97
1A-11	04/27/20 - 05/25/20	29	2.30000 %	207,224,259.68	383,940.50	0.00	0.00	0.00	0.00	383,940.50	0.00	180,882,233.65
1A-12	04/27/20 - 05/25/20	29	1.80000 %	207,224,259.68	300,475.18	0.00	0.00	0.00	0.00	300,475.18	0.00	180,882,233.65
1A-13	04/27/20 - 05/25/20	29	1.30000 %	207,224,259.68	217,009.85	0.00	0.00	0.00	0.00	217,009.85	0.00	180,882,233.65
1A-14	04/27/20 - 05/25/20	29	0.80000 %	207,224,259.68	133,544.52	0.00	0.00	0.00	0.00	133,544.52	0.00	180,882,233.65
1B-11	04/27/20 - 05/25/20	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1B-12	04/27/20 - 05/25/20	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1B-13	04/27/20 - 05/25/20	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1B-14	04/27/20 - 05/25/20	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1C-11	04/27/20 - 05/25/20	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1C-12	04/27/20 - 05/25/20	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1C-13	04/27/20 - 05/25/20	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1C-14	04/27/20 - 05/25/20	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1E-A1	04/27/20 - 05/25/20	29	1.73725 %	207,224,259.68	290,000.28	0.00	0.00	0.00	0.00	290,000.28	0.00	180,882,233.65
1E-A2	04/27/20 - 05/25/20	29	2.23725 %	207,224,259.68	373,465.60	0.00	0.00	0.00	0.00	373,465.60	0.00	180,882,233.65
1E-A3	04/27/20 - 05/25/20	29	2.73725 %	207,224,259.68	456,930.93	0.00	0.00	0.00	0.00	456,930.93	0.00	180,882,233.65
1E-A4	04/27/20 - 05/25/20	29	3.23725 %	207,224,259.68	540,396.26	0.00	0.00	0.00	0.00	540,396.26	0.00	180,882,233.65
1E-B1	04/27/20 - 05/25/20	29	1.73725 %	228,635,000.00	319,963.57	0.00	0.00	0.00	0.00	319,963.57	0.00	228,635,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-May-2020
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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-B2	04/27/20 - 05/25/20	29	2.23725 %	228,635,000.00	412,052.67	0.00	0.00	0.00	0.00	412,052.67	0.00	228,635,000.00
1E-B3	04/27/20 - 05/25/20	29	2.73725 %	228,635,000.00	504,141.76	0.00	0.00	0.00	0.00	504,141.76	0.00	228,635,000.00
1E-B4	04/27/20 - 05/25/20	29	3.23725 %	228,635,000.00	596,230.86	0.00	0.00	0.00	0.00	596,230.86	0.00	228,635,000.00
1E-C1	04/27/20 - 05/25/20	29	1.73725 %	228,635,000.00	319,963.57	0.00	0.00	0.00	0.00	319,963.57	0.00	228,635,000.00
1E-C2	04/27/20 - 05/25/20	29	2.23725 %	228,635,000.00	412,052.67	0.00	0.00	0.00	0.00	412,052.67	0.00	228,635,000.00
1E-C3	04/27/20 - 05/25/20	29	2.73725 %	228,635,000.00	504,141.76	0.00	0.00	0.00	0.00	504,141.76	0.00	228,635,000.00
1E-C4	04/27/20 - 05/25/20	29	3.23725 %	228,635,000.00	596,230.86	0.00	0.00	0.00	0.00	596,230.86	0.00	228,635,000.00
1E-D1	04/27/20 - 05/25/20	29	1.73725 %	435,859,259.68	609,963.85	0.00	0.00	0.00	0.00	609,963.85	0.00	409,517,233.65
1E-D2	04/27/20 - 05/25/20	29	2.23725 %	435,859,259.68	785,518.27	0.00	0.00	0.00	0.00	785,518.27	0.00	409,517,233.65
1E-D3	04/27/20 - 05/25/20	29	2.73725 %	435,859,259.68	961,072.69	0.00	0.00	0.00	0.00	961,072.69	0.00	409,517,233.65
1E-D4	04/27/20 - 05/25/20	29	3.23725 %	435,859,259.68	1,136,627.12	0.00	0.00	0.00	0.00	1,136,627.12	0.00	409,517,233.65
1E-D5	04/27/20 - 05/25/20	29	4.03725 %	435,859,259.68	1,417,514.20	0.00	0.00	0.00	0.00	1,417,514.20	0.00	409,517,233.65
1E-F1	04/27/20 - 05/25/20	29	1.73725 %	457,270,000.00	639,927.14	0.00	0.00	0.00	0.00	639,927.14	0.00	457,270,000.00
1E-F2	04/27/20 - 05/25/20	29	2.23725 %	457,270,000.00	824,105.33	0.00	0.00	0.00	0.00	824,105.33	0.00	457,270,000.00
1E-F3	04/27/20 - 05/25/20	29	2.73725 %	457,270,000.00	1,008,283.53	0.00	0.00	0.00	0.00	1,008,283.53	0.00	457,270,000.00
1E-F4	04/27/20 - 05/25/20	29	3.23725 %	457,270,000.00	1,192,461.72	0.00	0.00	0.00	0.00	1,192,461.72	0.00	457,270,000.00
1E-F5	04/27/20 - 05/25/20	29	4.03725 %	457,270,000.00	1,487,146.83	0.00	0.00	0.00	0.00	1,487,146.83	0.00	457,270,000.00
1X-1	04/27/20 - 05/25/20	29	2.30000 %	435,859,259.68	807,550.35	0.00	0.00	0.00	0.00	807,550.35	0.00	409,517,233.65
1X-2	04/27/20 - 05/25/20	29	1.80000 %	435,859,259.68	631,995.93	0.00	0.00	0.00	0.00	631,995.93	0.00	409,517,233.65
1X-3	04/27/20 - 05/25/20	29	1.30000 %	435,859,259.68	456,441.50	0.00	0.00	0.00	0.00	456,441.50	0.00	409,517,233.65
1X-4	04/27/20 - 05/25/20	29	0.80000 %	435,859,259.68	280,887.08	0.00	0.00	0.00	0.00	280,887.08	0.00	409,517,233.65
1Y-1	04/27/20 - 05/25/20	29	2.30000 %	457,270,000.00	847,219.69	0.00	0.00	0.00	0.00	847,219.69	0.00	457,270,000.00
1Y-2	04/27/20 - 05/25/20	29	1.80000 %	457,270,000.00	663,041.50	0.00	0.00	0.00	0.00	663,041.50	0.00	457,270,000.00
1Y-3	04/27/20 - 05/25/20	29	1.30000 %	457,270,000.00	478,863.31	0.00	0.00	0.00	0.00	478,863.31	0.00	457,270,000.00
1Y-4	04/27/20 - 05/25/20	29	0.80000 %	457,270,000.00	294,685.11	0.00	0.00	0.00	0.00	294,685.11	0.00	457,270,000.00
Totals					28,534,163.06	0.00	0.00	0.00	0.00	28,534,163.06	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: 26-May-2020
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	42,117,071,181.00	0.00000 %	645.51348879	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	629.73877361
1M-1	457,271,000.00	1.78725 %	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	4.03725 %	968.78468546	3.15070981	0.00000000	0.00000000	0.00000000	0.00000000	3.15070981	0.00000000	930.37991216
1M-2H	36,101,934.00	0.00000 %	968.78468533	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	930.37991206
1M-2A	228,635,000.00	4.03725 %	906.35405638	2.94767109	0.00000000	0.00000000	0.00000000	0.00000000	2.94767109	0.00000000	791.13973648
1M-AH	12,033,978.00	0.00000 %	906.35405599	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	791.13973617
1M-2B	228,635,000.00	4.03725 %	1,000.00000000	3.25222919	0.00000000	0.00000000	0.00000000	0.00000000	3.25222919	0.00000000	1,000.00000000
1M-BH	12,033,978.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	228,635,000.00	4.03725 %	1,000.00000000	3.25222919	0.00000000	0.00000000	0.00000000	0.00000000	3.25222919	0.00000000	1,000.00000000
1M-CH	12,033,978.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1	207,850,000.00	6.23725 %	1,000.00000000	5.02445138	0.00000000	0.00000000	0.00000000	0.00000000	5.02445138	0.00000000	1,000.00000000
1B-1H	10,939,980.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	218,789,980.00	0.00000 %	994.66323403	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.44113469
1A-I1	0.00	2.30000 %	906.35405638	1.67927264	0.00000000	0.00000000	0.00000000	0.00000000	1.67927264	0.00000000	791.13973648
1A-I2	0.00	1.80000 %	906.35405638	1.31421340	0.00000000	0.00000000	0.00000000	0.00000000	1.31421340	0.00000000	791.13973648
1A-I3	0.00	1.30000 %	906.35405638	0.94915411	0.00000000	0.00000000	0.00000000	0.00000000	0.94915411	0.00000000	791.13973648
1A-I4	0.00	0.80000 %	906.35405638	0.58409482	0.00000000	0.00000000	0.00000000	0.00000000	0.58409482	0.00000000	791.13973648
1B-I1	0.00	2.30000 %	1,000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1,000.00000000
1B-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-I3	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1,000.00000000
1B-I4	0.00	0.80000 %	1,000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1,000.00000000
1C-I1	0.00	2.30000 %	1,000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1,000.00000000
1C-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-I3	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1,000.00000000
1C-I4	0.00	0.80000 %	1,000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1,000.00000000
1E-A1	228,635,000.00	1.73725 %	906.35405638	1.26839845	0.00000000	0.00000000	0.00000000	0.00000000	1.26839845	0.00000000	791.13973648
1E-A2	228,635,000.00	2.23725 %	906.35405638	1.63345769	0.00000000	0.00000000	0.00000000	0.00000000	1.63345769	0.00000000	791.13973648
1E-A3	228,635,000.00	2.73725 %	906.35405638	1.99851698	0.00000000	0.00000000	0.00000000	0.00000000	1.99851698	0.00000000	791.13973648
1E-A4	228,635,000.00	3.23725 %	906.35405638	2.36357627	0.00000000	0.00000000	0.00000000	0.00000000	2.36357627	0.00000000	791.13973648
1E-B1	228,635,000.00	1.73725 %	1,000.00000000	1.39945140	0.00000000	0.00000000	0.00000000	0.00000000	1.39945140	0.00000000	1,000.00000000

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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-B2	228,635,000.00	2.23725 %	1,000.00000000	1.80222919	0.00000000	0.00000000	0.00000000	0.00000000	1.80222919	0.00000000	1,000.00000000
1E-B3	228,635,000.00	2.73725 %	1,000.00000000	2.20500693	0.00000000	0.00000000	0.00000000	0.00000000	2.20500693	0.00000000	1,000.00000000
1E-B4	228,635,000.00	3.23725 %	1,000.00000000	2.60778472	0.00000000	0.00000000	0.00000000	0.00000000	2.60778472	0.00000000	1,000.00000000
1E-C1	228,635,000.00	1.73725 %	1,000.00000000	1.39945140	0.00000000	0.00000000	0.00000000	0.00000000	1.39945140	0.00000000	1,000.00000000
1E-C2	228,635,000.00	2.23725 %	1,000.00000000	1.80222919	0.00000000	0.00000000	0.00000000	0.00000000	1.80222919	0.00000000	1,000.00000000
1E-C3	228,635,000.00	2.73725 %	1,000.00000000	2.20500693	0.00000000	0.00000000	0.00000000	0.00000000	2.20500693	0.00000000	1,000.00000000
1E-C4	228,635,000.00	3.23725 %	1,000.00000000	2.60778472	0.00000000	0.00000000	0.00000000	0.00000000	2.60778472	0.00000000	1,000.00000000
1E-D1	457,270,000.00	1.73725 %	953.17702819	1.33392492	0.00000000	0.00000000	0.00000000	0.00000000	1.33392492	0.00000000	895.56986824
1E-D2	457,270,000.00	2.23725 %	953.17702819	1.71784344	0.00000000	0.00000000	0.00000000	0.00000000	1.71784344	0.00000000	895.56986824
1E-D3	457,270,000.00	2.73725 %	953.17702819	2.10176196	0.00000000	0.00000000	0.00000000	0.00000000	2.10176196	0.00000000	895.56986824
1E-D4	457,270,000.00	3.23725 %	953.17702819	2.48568050	0.00000000	0.00000000	0.00000000	0.00000000	2.48568050	0.00000000	895.56986824
1E-D5	457,270,000.00	4.03725 %	953.17702819	3.09995014	0.00000000	0.00000000	0.00000000	0.00000000	3.09995014	0.00000000	895.56986824
1E-F1	457,270,000.00	1.73725 %	1,000.00000000	1.39945140	0.00000000	0.00000000	0.00000000	0.00000000	1.39945140	0.00000000	1,000.00000000
1E-F2	457,270,000.00	2.23725 %	1,000.00000000	1.80222916	0.00000000	0.00000000	0.00000000	0.00000000	1.80222916	0.00000000	1,000.00000000
1E-F3	457,270,000.00	2.73725 %	1,000.00000000	2.20500695	0.00000000	0.00000000	0.00000000	0.00000000	2.20500695	0.00000000	1,000.00000000
1E-F4	457,270,000.00	3.23725 %	1,000.00000000	2.60778472	0.00000000	0.00000000	0.00000000	0.00000000	2.60778472	0.00000000	1,000.00000000
1E-F5	457,270,000.00	4.03725 %	1,000.00000000	3.25222916	0.00000000	0.00000000	0.00000000	0.00000000	3.25222916	0.00000000	1,000.00000000
1X-1	0.00	2.30000 %	953.17702819	1.76602521	0.00000000	0.00000000	0.00000000	0.00000000	1.76602521	0.00000000	895.56986824
1X-2	0.00	1.80000 %	953.17702819	1.38210670	0.00000000	0.00000000	0.00000000	0.00000000	1.38210670	0.00000000	895.56986824
1X-3	0.00	1.30000 %	953.17702819	0.99818816	0.00000000	0.00000000	0.00000000	0.00000000	0.99818816	0.00000000	895.56986824
1X-4	0.00	0.80000 %	953.17702819	0.61426964	0.00000000	0.00000000	0.00000000	0.00000000	0.61426964	0.00000000	895.56986824
1Y-1	0.00	2.30000 %	1,000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1,000.00000000
1Y-2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1Y-3	0.00	1.30000 %	1,000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1,000.00000000
1Y-4	0.00	0.80000 %	1,000.00000000	0.64444444	0.00000000	0.00000000	0.00000000	0.00000000	0.64444444	0.00000000	1,000.00000000

(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	29,615,205.63
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(48,593.11)
Total Deposits	29,566,612.52
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	29,547,445.86
Total Withdrawals (Pool Distribution Amount)	29,566,612.52
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	692,161,908.12
Total Principal Reduction Cumulative	16,127,138,793.82
Scheduled Principal Current	53,986,886.82
Scheduled Principal Cumulative	2,447,604,322.93
Unscheduled Principal Current	638,126,428.19
Unscheduled Principal Cumulative	13,678,318,290.53
Senior Reduction Amount	664,384,802.39
Subordinate Reduction Amount	27,728,512.62
Calculated Tranche Write-down Amount	48,593.11
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,432.73
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	127573
Period Reference Pool Removal Loan Count	2417
Period Ending Loan Count	125156
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	27,630,857,238.87
Period PIF Loan Count Current	2414
PIF Loan Count Cumulative	54913
Period PIF Loan UPB Current	624,389,445.56
PIF Loan UPB Cumulative	12,917,793,531.85
Period Partial Prepayment Amount	14,669,709.51
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	756,043.35
Credit Event Amount Cumulative	7,542,454.42
Total Active Modified Loan Count	616
Total Active Modified Loan UPB	137,487,898.78
Libor Rate	0.487250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.989546%
Subordinate Percentage	4.010454%
Minimum Credit Enhancement 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 %	1.540000 %	1.580000 %
1M-2H	0.00	0.00	1.000000 %	1.540000 %	1.580000 %
1M-2A	0.00	0.00	2.100000 %	3.240000 %	3.320000 %
1M-2B	0.00	0.00	1.550000 %	2.390000 %	2.450000 %
1M-2C	0.00	0.00	1.000000 %	1.540000 %	1.580000 %
1B-1	0.00	0.00	0.500000 %	0.770000 %	0.790000 %
1B-1H	0.00	0.00	0.500000 %	0.770000 %	0.790000 %
1B-2H	48,593.11	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	937	201,020,674.00	0.748666 %	0.727522 %
60 Days	181	38,722,750.47	0.144620 %	0.140143 %
90 Days	68	14,426,873.07	0.054332 %	0.052213 %
120 Days	57	12,424,619.97	0.045543 %	0.044966 %
150 Days	46	10,136,936.84	0.036754 %	0.036687 %
180+ Days	161	34,120,474.61	0.128639 %	0.123487 %
Totals	1450	310,852,328.96	1.158554 %	1.125019 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	63	14,527,193.01	4,432.73	0.030513

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	302,200.75	95.12	0.031476
Summary	0037919500	265,481.02	5.20	0.001959
Summary	0037919839	195,620.60	6.67	0.003410
Summary	0037920885	227,665.68	47.43	0.020833
Summary	0037928948	435,388.84	59.65	0.013700
Summary	0037929284	167,107.91	5.69	0.003405
Summary	0037929618	233,739.58	90.57	0.038748
Summary	0037929890	243,682.04	214.02	0.087828
Summary	0037931403	361,478.25	37.71	0.010432
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	301,312.42	89.05	0.029554
Summary	0037938423	252,576.59	55.70	0.022053
Summary	0037940843	71,893.16	59.20	0.082344
Summary	0037942938	71,582.10	1.45	0.002026
Summary	0037943660	82,587.69	36.78	0.044534
Summary	0037943770	244,686.59	3.80	0.001553
Summary	0037945192	137,303.09	30.86	0.022476
Summary	0037945934	184,842.07	3.78	0.002045
Summary	0037947337	229,112.88	71.60	0.031251
Summary	0037950387	138,750.08	2.59	0.001867
Summary	0037951417	91,393.75	3.39	0.003709
Summary	0037952442	421,466.61	136.61	0.032413
Summary	0037957412	324,890.13	261.91	0.080615
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	80,300.16	25.97	0.032341
Summary	0037961723	80,730.97	41.11	0.050922
Summary	0037962977	219,777.98	55.47	0.025239
Summary	0037966959	197,188.73	16.79	0.008515
Summary	0037967788	98,631.23	8.92	0.009044
Summary	0037969187	105,964.01	1.66	0.001567
Summary	0037973976	201,051.84	125.66	0.062501
Summary	0037974164	136,689.66	6.46	0.004726
Summary	0037974222	158,305.30	179.45	0.113357
Summary	0037977307	225,169.54	149.77	0.066514
Summary	0037978214	253,920.16	188.68	0.074307
Summary	0037979354	513,399.14	18.24	0.003553
Summary	0037983263	380,656.86	62.93	0.016532
Summary	0037983961	142,901.17	66.35	0.046431
Summary	0037991482	384,139.74	14.10	0.003671
Summary	0037991764	399,685.89	354.90	0.088795
Summary	0037992750	114,644.97	83.95	0.073226
Summary	0037999501	339,462.14	179.67	0.052928
Summary	0038001111	357,899.85	12.20	0.003409
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008592	402,894.92	224.41	0.055699
Summary	0038018522	359,695.98	25.61	0.007120
Summary	0038032384	115,902.36	36.22	0.031250
Summary	0038043127	138,311.00	102.71	0.074260
Summary	0038044822	61,700.30	36.37	0.058946
Summary	0038053555	92,610.98	34.82	0.037598
Summary	0038059651	282,566.54	107.33	0.037984
Summary	0038063724	142,977.82	2.66	0.001860
Summary	0038063969	223,300.91	68.12	0.030506
Summary	0038064853	420,412.28	122.50	0.029138
Summary	0038067003	135,645.50	84.78	0.062501
Summary	0038067996	140,758.95	73.31	0.052082
Summary	0038070082	185,796.76	94.34	0.050776
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	571,784.92	59.56	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	756,043.35	49,613.13	6.562

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037976146	78,675.09	16,875.84	21.450
0038066252	307,539.86	(55,252.44)	(17.966)
0038073277	369,828.40	87,989.73	23.792

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	855,682.38	(1,020.02)	55,433.62	6.478

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037927398	76,777.51	2.25	(469.72)	(0.612)
0037932621	372,738.31	(921.07)	7,262.71	1.948
0038010004	406,166.56	(101.20)	48,640.63	11.976

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
46	7,542,454.42	1,216,224.03	16.125

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
0037941853	74,440.41	28,487.09	38.268
0037942822	101,753.18	59,152.29	58.133
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
0037993032	170,421.95	(912.32)	(0.535)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037999612	53,462.73	53,792.15	100.616
0038010004	406,166.56	48,640.63	11.976
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
0038021637	119,784.11	2,728.52	2.278
0038026559	143,606.62	23,070.89	16.065
0038030027	370,199.84	76,730.25	20.727
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
0038063668	110,337.72	91,003.27	82.477
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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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	6	469,541.94	48,593.11	0.000 %	0	0.00	0.00	0.000 %	6	469,541.94	48,593.11	0.000 %

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

Group	Loan Number	Securitized Principal 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	0037927398	86,000.00	3.990 %	NC	80.00	360	(574.17)	01/31/2020	2.25	(469.72)
Summary	0037932621	390,000.00	4.000 %	TX	78.00	360	8,183.78	11/30/2019	(921.07)	7,262.71
Summary	0037976146	82,000.00	4.625 %	VA	80.00	360	16,875.84	04/30/2020	16,875.84	16,875.84
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(101.20)	48,640.63
Summary	0038066252	317,000.00	5.125 %	MN	75.00	360	(55,252.44)	04/30/2020	(55,252.44)	(55,252.44)
Summary	0038073277	366,000.00	4.125 %	TX	80.00	360	87,989.73	04/30/2020	87,989.73	87,989.73

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.

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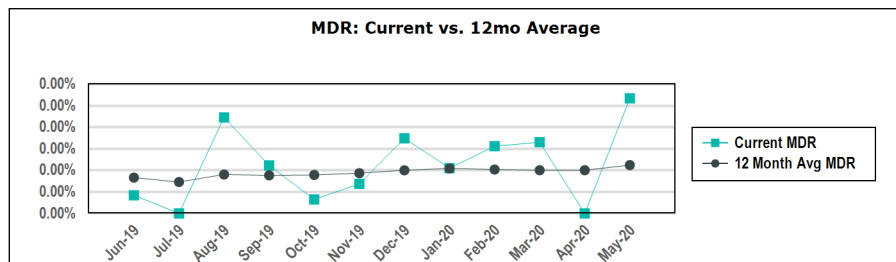
Distribution Date: 26-May-2020
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Realized Loss Report - Collateral

Summary

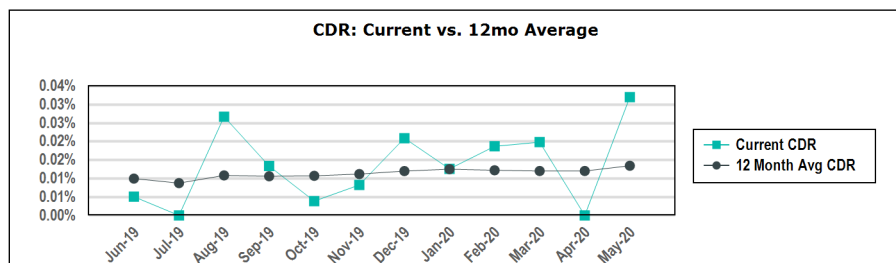
MDR

Current Month 0.003 %
3 Month Average 0.001 %
12 Month Average 0.001 %



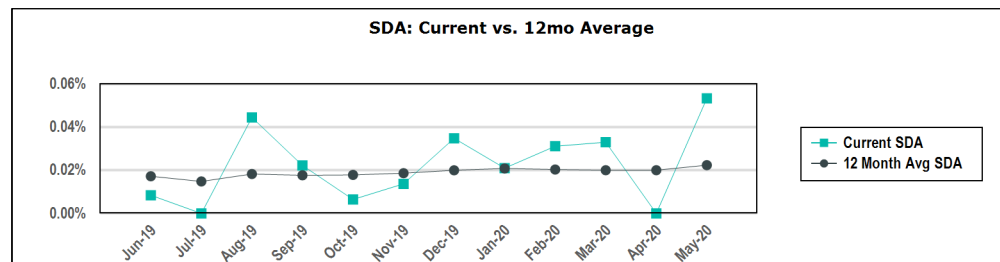
CDR

Current Month 0.032 %
3 Month Average 0.017 %
12 Month Average 0.013 %



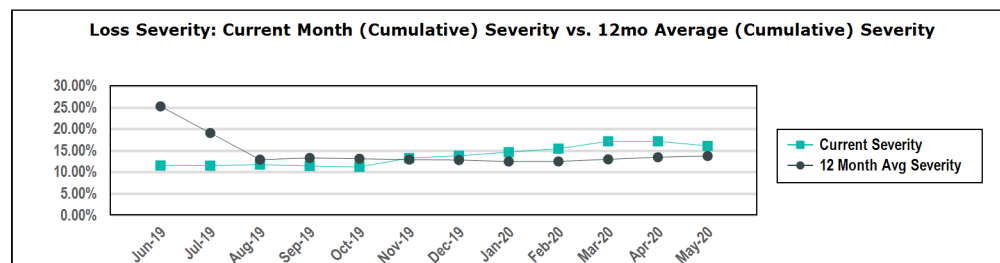
SDA

Current Month 0.053 %
3 Month Average 0.029 %
12 Month Average 0.022 %



Loss Severity

Current Month (Cumulative) 16.125 %
3 Month Average (Cumulative) 16.845 %
12 Month Average (Cumulative) 13.790 %



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	2.258 %
3 Month Average	1.595 %
12 Month Average	1.417 %

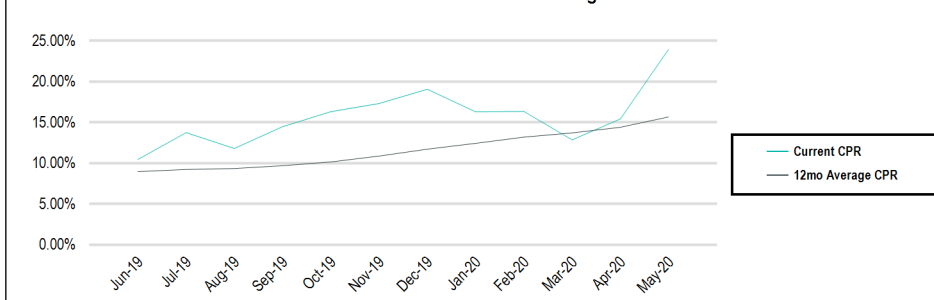
CPR

Current Month	23.967 %
3 Month Average	17.421 %
12 Month Average	15.679 %

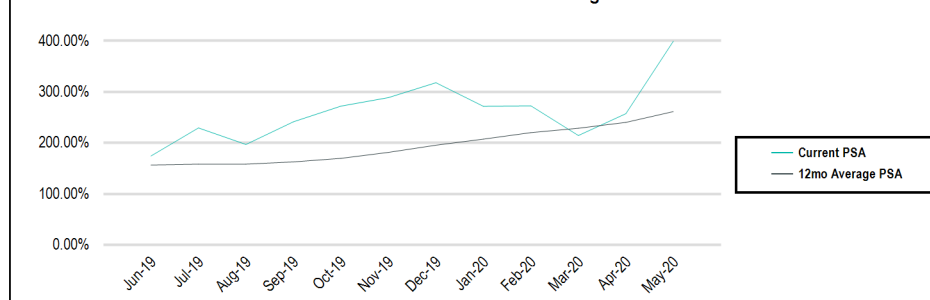
PSA

Current Month	399.453 %
3 Month Average	290.348 %
12 Month Average	261.320 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
72	19,218,526.10

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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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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.