

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:39 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		03/31/2022	0.00000 %	10,009,603,165.33	0.00	209,532,445.83	0.00	9,800,070,719.48	209,532,445.83	0.00
1M-1	30711XEK6	04/22/2022	1.75657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	04/22/2022	4.00657 %	412,253,867.25	1,422,317.87	17,119,046.37	0.00	395,134,820.88	18,541,364.24	0.00
1M-2H		03/31/2022	0.00000 %	21,698,576.20	0.00	901,044.14	0.00	20,797,532.06	901,044.14	0.00
1M-2A	30711XEL4	04/22/2022	4.00657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	04/22/2022	4.00657 %	183,618,867.25	633,503.81	17,119,046.37	0.00	166,499,820.88	17,752,550.18	0.00
1M-BH		03/31/2022	0.00000 %	9,664,598.20	0.00	901,044.14	0.00	8,763,554.06	901,044.14	0.00
1M-2C	30711XEN0	04/22/2022	4.00657 %	228,635,000.00	788,814.06	0.00	0.00	228,635,000.00	788,814.06	0.00
1M-CH		03/31/2022	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	04/22/2022	6.20657 %	207,850,000.00	1,110,863.97	0.00	0.00	207,850,000.00	1,110,863.97	0.00
1B-1H		03/31/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		03/31/2022	0.00000 %	216,568,944.12	0.00	0.00	36,989.72	216,531,954.40	0.00	2,258,025.60
1A-I1	30711XEW0	04/22/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	04/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	04/22/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	04/22/2022	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	04/22/2022	2.30000 %	0.00	363,667.37	0.00	0.00	0.00	363,667.37	0.00
1B-I2	30711XFU3	04/22/2022	1.80000 %	0.00	284,609.24	0.00	0.00	0.00	284,609.24	0.00
1B-I3	30711XEV1	04/22/2022	1.30000 %	0.00	205,551.12	0.00	0.00	0.00	205,551.12	0.00
1B-I4	30711XFW9	04/22/2022	0.80000 %	0.00	126,493.00	0.00	0.00	0.00	126,493.00	0.00
1C-I1	30711XGJ7	04/22/2022	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1C-I2	30711XFX7	04/22/2022	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1C-I3	30711XFY5	04/22/2022	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1C-I4	30711XFZ2	04/22/2022	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1E-A1	30711XES9	04/22/2022	1.70657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	04/22/2022	2.20657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	04/22/2022	2.70657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	04/22/2022	3.20657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	04/22/2022	1.70657 %	183,618,867.25	269,836.44	17,119,046.37	0.00	166,499,820.88	17,388,882.81	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2022
11-Apr-2022 4:32:39 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	04/22/2022	2.20657 %	183,618,867.25	348,894.57	17,119,046.37	0.00	166,499,820.88	17,467,940.94	0.00
1E-B3	30711XEZ3	04/22/2022	2.70657 %	183,618,867.25	427,952.69	17,119,046.37	0.00	166,499,820.88	17,546,999.06	0.00
1E-B4	30711XFA7	04/22/2022	3.20657 %	183,618,867.25	507,010.81	17,119,046.37	0.00	166,499,820.88	17,626,057.18	0.00
1E-C1	30711XFC3	04/22/2022	1.70657 %	228,635,000.00	335,989.74	0.00	0.00	228,635,000.00	335,989.74	0.00
1E-C2	30711XFD1	04/22/2022	2.20657 %	228,635,000.00	434,429.81	0.00	0.00	228,635,000.00	434,429.81	0.00
1E-C3	30711XFE9	04/22/2022	2.70657 %	228,635,000.00	532,869.88	0.00	0.00	228,635,000.00	532,869.88	0.00
1E-C4	30711XFF6	04/22/2022	3.20657 %	228,635,000.00	631,309.95	0.00	0.00	228,635,000.00	631,309.95	0.00
1E-D1	30711XFG4	04/22/2022	1.70657 %	183,618,867.25	269,836.44	17,119,046.37	0.00	166,499,820.88	17,388,882.81	0.00
1E-D2	30711XFH2	04/22/2022	2.20657 %	183,618,867.25	348,894.57	17,119,046.37	0.00	166,499,820.88	17,467,940.94	0.00
1E-D3	30711XFJ8	04/22/2022	2.70657 %	183,618,867.25	427,952.69	17,119,046.37	0.00	166,499,820.88	17,546,999.06	0.00
1E-D4	30711XFK5	04/22/2022	3.20657 %	183,618,867.25	507,010.81	17,119,046.37	0.00	166,499,820.88	17,626,057.18	0.00
1E-D5	30711XFL3	04/22/2022	4.00657 %	183,618,867.25	633,503.81	17,119,046.37	0.00	166,499,820.88	17,752,550.18	0.00
1E-F1	30711XFN9	04/22/2022	1.70657 %	412,253,867.25	605,826.18	17,119,046.37	0.00	395,134,820.88	17,724,872.55	0.00
1E-F2	30711XFP4	04/22/2022	2.20657 %	412,253,867.25	783,324.37	17,119,046.37	0.00	395,134,820.88	17,902,370.74	0.00
1E-F3	30711XFQ2	04/22/2022	2.70657 %	412,253,867.25	960,822.57	17,119,046.37	0.00	395,134,820.88	18,079,868.94	0.00
1E-F4	30711XFR0	04/22/2022	3.20657 %	412,253,867.25	1,138,320.76	17,119,046.37	0.00	395,134,820.88	18,257,367.13	0.00
1E-F5	30711XFS8	04/22/2022	4.00657 %	412,253,867.25	1,422,317.87	17,119,046.37	0.00	395,134,820.88	18,541,364.24	0.00
1X-1	30711XGA6	04/22/2022	2.30000 %	0.00	363,667.37	0.00	0.00	0.00	363,667.37	0.00
1X-2	30711XGB4	04/22/2022	1.80000 %	0.00	284,609.24	0.00	0.00	0.00	284,609.24	0.00
1X-3	30711XGC2	04/22/2022	1.30000 %	0.00	205,551.12	0.00	0.00	0.00	205,551.12	0.00
1X-4	30711XGD0	04/22/2022	0.80000 %	0.00	126,493.00	0.00	0.00	0.00	126,493.00	0.00
1Y-1	30711XGE8	04/22/2022	2.30000 %	0.00	816,491.69	0.00	0.00	0.00	816,491.69	0.00
1Y-2	30711XGF5	04/22/2022	1.80000 %	0.00	638,993.49	0.00	0.00	0.00	638,993.49	0.00
1Y-3	30711XGG3	04/22/2022	1.30000 %	0.00	461,495.30	0.00	0.00	0.00	461,495.30	0.00
1Y-4	30711XGH1	04/22/2022	0.80000 %	0.00	283,997.11	0.00	0.00	0.00	283,997.11	0.00
Totals				15,941,246,117.85	19,923,879.58	485,239,276.03	36,989.72	15,455,969,852.08	505,163,155.61	2,258,025.60

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, 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
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:39 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	10,009,603,165.33	20,705,357.54	188,827,088.30	0.00	0.00	209,532,445.83	9,800,070,719.48	0.23268642	209,532,445.83
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	412,253,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	395,134,820.88	0.57607806	17,119,046.37
1M-2H	36,101,934.00	21,698,576.20	89,914.62	811,129.52	0.00	0.00	901,044.14	20,797,532.06	0.57607806	901,044.14
1M-2A	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	228,635,000.00	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.72823418	17,119,046.37
1M-BH	12,033,978.00	9,664,598.20	89,914.62	811,129.52	0.00	0.00	901,044.14	8,763,554.06	0.72823418	901,044.14
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	216,568,944.12	0.00	0.00	0.00	36,989.72	36,989.72	216,531,954.40	0.98967948	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	228,635,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	228,635,000.00	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.72823418	17,119,046.37
1E-B2	228,635,000.00	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.72823418	17,119,046.37
1E-B3	228,635,000.00	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.72823418	17,119,046.37

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:39 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	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.72823418	17,119,046.37
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	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.36411709	17,119,046.37
1E-D2	457,270,000.00	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.36411709	17,119,046.37
1E-D3	457,270,000.00	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.36411709	17,119,046.37
1E-D4	457,270,000.00	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.36411709	17,119,046.37
1E-D5	457,270,000.00	183,618,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	166,499,820.88	0.36411709	17,119,046.37
1E-F1	457,270,000.00	412,253,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	395,134,820.88	0.86411709	17,119,046.37
1E-F2	457,270,000.00	412,253,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	395,134,820.88	0.86411709	17,119,046.37
1E-F3	457,270,000.00	412,253,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	395,134,820.88	0.86411709	17,119,046.37
1E-F4	457,270,000.00	412,253,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	395,134,820.88	0.86411709	17,119,046.37
1E-F5	457,270,000.00	412,253,867.25	1,708,298.79	15,410,747.58	0.00	0.00	17,119,046.37	395,134,820.88	0.86411709	17,119,046.37
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	15,941,246,117.85	48,217,967.42	437,021,308.62	0.00	36,989.72	485,276,265.75	15,455,969,852.08	0.29839898	485,239,276.03

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
11-Apr-2022 4:32:39 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	237.66142528	0.49161437	4.48338602	0.00000000	0.00000000	4.97500040	232.68642488	0.23268642	4.97500040
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	601.03639316	2.49057638	22.46775804	0.00000000	0.00000000	24.95833442	576.07805874	0.57607806	24.95833442
1M-2H	36,101,934.00	601.03639323	2.49057627	22.46775810	0.00000000	0.00000000	24.95833437	576.07805887	0.57607806	24.95833437
1M-2A	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	12,033,978.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	228,635,000.00	803.10917948	7.47172913	67.40327413	0.00000000	0.00000000	74.87500326	728.23417622	0.72823418	74.87500326
1M-BH	12,033,978.00	803.10917969	7.47172880	67.40327430	0.00000000	0.00000000	74.87500310	728.23417660	0.72823418	74.87500310
1M-2C	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	989.84854846	0.00000000	0.00000000	0.00000000	0.16906496	0.16906496	989.67948349	0.98967948	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	228,635,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	228,635,000.00	803.10917948	7.47172913	67.40327413	0.00000000	0.00000000	74.87500326	728.23417622	0.72823418	74.87500326
1E-B2	228,635,000.00	803.10917948	7.47172913	67.40327413	0.00000000	0.00000000	74.87500326	728.23417622	0.72823418	74.87500326
1E-B3	228,635,000.00	803.10917948	7.47172913	67.40327413	0.00000000	0.00000000	74.87500326	728.23417622	0.72823418	74.87500326

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:39 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	803.10917948	7.47172913	67.40327413	0.00000000	0.00000000	74.87500326	728.23417622	0.72823418	74.87500326
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	401.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	364.11708811	0.36411709	37.43750163
1E-D2	457,270,000.00	401.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	364.11708811	0.36411709	37.43750163
1E-D3	457,270,000.00	401.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	364.11708811	0.36411709	37.43750163
1E-D4	457,270,000.00	401.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	364.11708811	0.36411709	37.43750163
1E-D5	457,270,000.00	401.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	364.11708811	0.36411709	37.43750163
1E-F1	457,270,000.00	901.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	864.11708811	0.86411709	37.43750163
1E-F2	457,270,000.00	901.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	864.11708811	0.86411709	37.43750163
1E-F3	457,270,000.00	901.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	864.11708811	0.86411709	37.43750163
1E-F4	457,270,000.00	901.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	864.11708811	0.86411709	37.43750163
1E-F5	457,270,000.00	901.55458974	3.73586457	33.70163706	0.00000000	0.00000000	37.43750163	864.11708811	0.86411709	37.43750163
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
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:39 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 %	10,009,603,165.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,800,070,719.48
1M-1	N/A	N/A	1.75657 %	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	03/25/22 - 04/24/22	31	4.00657 %	412,253,867.25	1,422,317.87	0.00	0.00	0.00	0.00	1,422,317.87	0.00	395,134,820.88
1M-2H	N/A	N/A	0.00000 %	21,698,576.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,797,532.06
1M-2A	N/A	N/A	4.00657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	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-2B	03/25/22 - 04/24/22	31	4.00657 %	183,618,867.25	633,503.81	0.00	0.00	0.00	0.00	633,503.81	0.00	166,499,820.88
1M-BH	N/A	N/A	0.00000 %	9,664,598.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,763,554.06
1M-2C	03/25/22 - 04/24/22	31	4.00657 %	228,635,000.00	788,814.06	0.00	0.00	0.00	0.00	788,814.06	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	03/25/22 - 04/24/22	31	6.20657 %	207,850,000.00	1,110,863.97	0.00	0.00	0.00	0.00	1,110,863.97	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 %	216,568,944.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,531,954.40
1A-I1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	03/25/22 - 04/24/22	31	2.30000 %	183,618,867.25	363,667.37	0.00	0.00	0.00	0.00	363,667.37	0.00	166,499,820.88
1B-I2	03/25/22 - 04/24/22	31	1.80000 %	183,618,867.25	284,609.24	0.00	0.00	0.00	0.00	284,609.24	0.00	166,499,820.88
1B-I3	03/25/22 - 04/24/22	31	1.30000 %	183,618,867.25	205,551.12	0.00	0.00	0.00	0.00	205,551.12	0.00	166,499,820.88
1B-I4	03/25/22 - 04/24/22	31	0.80000 %	183,618,867.25	126,493.00	0.00	0.00	0.00	0.00	126,493.00	0.00	166,499,820.88
1C-I1	03/25/22 - 04/24/22	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	03/25/22 - 04/24/22	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	03/25/22 - 04/24/22	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	03/25/22 - 04/24/22	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	N/A	N/A	1.70657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	2.20657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.70657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.20657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	03/25/22 - 04/24/22	31	1.70657 %	183,618,867.25	269,836.44	0.00	0.00	0.00	0.00	269,836.44	0.00	166,499,820.88
1E-B2	03/25/22 - 04/24/22	31	2.20657 %	183,618,867.25	348,894.57	0.00	0.00	0.00	0.00	348,894.57	0.00	166,499,820.88

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:39 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	03/25/22 - 04/24/22	31	2.70657 %	183,618,867.25	427,952.69	0.00	0.00	0.00	0.00	427,952.69	0.00	166,499,820.88
1E-B4	03/25/22 - 04/24/22	31	3.20657 %	183,618,867.25	507,010.81	0.00	0.00	0.00	0.00	507,010.81	0.00	166,499,820.88
1E-C1	03/25/22 - 04/24/22	31	1.70657 %	228,635,000.00	335,989.74	0.00	0.00	0.00	0.00	335,989.74	0.00	228,635,000.00
1E-C2	03/25/22 - 04/24/22	31	2.20657 %	228,635,000.00	434,429.81	0.00	0.00	0.00	0.00	434,429.81	0.00	228,635,000.00
1E-C3	03/25/22 - 04/24/22	31	2.70657 %	228,635,000.00	532,869.88	0.00	0.00	0.00	0.00	532,869.88	0.00	228,635,000.00
1E-C4	03/25/22 - 04/24/22	31	3.20657 %	228,635,000.00	631,309.95	0.00	0.00	0.00	0.00	631,309.95	0.00	228,635,000.00
1E-D1	03/25/22 - 04/24/22	31	1.70657 %	183,618,867.25	269,836.44	0.00	0.00	0.00	0.00	269,836.44	0.00	166,499,820.88
1E-D2	03/25/22 - 04/24/22	31	2.20657 %	183,618,867.25	348,894.57	0.00	0.00	0.00	0.00	348,894.57	0.00	166,499,820.88
1E-D3	03/25/22 - 04/24/22	31	2.70657 %	183,618,867.25	427,952.69	0.00	0.00	0.00	0.00	427,952.69	0.00	166,499,820.88
1E-D4	03/25/22 - 04/24/22	31	3.20657 %	183,618,867.25	507,010.81	0.00	0.00	0.00	0.00	507,010.81	0.00	166,499,820.88
1E-D5	03/25/22 - 04/24/22	31	4.00657 %	183,618,867.25	633,503.81	0.00	0.00	0.00	0.00	633,503.81	0.00	166,499,820.88
1E-F1	03/25/22 - 04/24/22	31	1.70657 %	412,253,867.25	605,826.18	0.00	0.00	0.00	0.00	605,826.18	0.00	395,134,820.88
1E-F2	03/25/22 - 04/24/22	31	2.20657 %	412,253,867.25	783,324.37	0.00	0.00	0.00	0.00	783,324.37	0.00	395,134,820.88
1E-F3	03/25/22 - 04/24/22	31	2.70657 %	412,253,867.25	960,822.57	0.00	0.00	0.00	0.00	960,822.57	0.00	395,134,820.88
1E-F4	03/25/22 - 04/24/22	31	3.20657 %	412,253,867.25	1,138,320.76	0.00	0.00	0.00	0.00	1,138,320.76	0.00	395,134,820.88
1E-F5	03/25/22 - 04/24/22	31	4.00657 %	412,253,867.25	1,422,317.87	0.00	0.00	0.00	0.00	1,422,317.87	0.00	395,134,820.88
1X-1	03/25/22 - 04/24/22	31	2.30000 %	183,618,867.25	363,667.37	0.00	0.00	0.00	0.00	363,667.37	0.00	166,499,820.88
1X-2	03/25/22 - 04/24/22	31	1.80000 %	183,618,867.25	284,609.24	0.00	0.00	0.00	0.00	284,609.24	0.00	166,499,820.88
1X-3	03/25/22 - 04/24/22	31	1.30000 %	183,618,867.25	205,551.12	0.00	0.00	0.00	0.00	205,551.12	0.00	166,499,820.88
1X-4	03/25/22 - 04/24/22	31	0.80000 %	183,618,867.25	126,493.00	0.00	0.00	0.00	0.00	126,493.00	0.00	166,499,820.88
1Y-1	03/25/22 - 04/24/22	31	2.30000 %	412,253,867.25	816,491.69	0.00	0.00	0.00	0.00	816,491.69	0.00	395,134,820.88
1Y-2	03/25/22 - 04/24/22	31	1.80000 %	412,253,867.25	638,993.49	0.00	0.00	0.00	0.00	638,993.49	0.00	395,134,820.88
1Y-3	03/25/22 - 04/24/22	31	1.30000 %	412,253,867.25	461,495.30	0.00	0.00	0.00	0.00	461,495.30	0.00	395,134,820.88
1Y-4	03/25/22 - 04/24/22	31	0.80000 %	412,253,867.25	283,997.11	0.00	0.00	0.00	0.00	283,997.11	0.00	395,134,820.88
Totals					19,923,879.58	0.00	0.00	0.00	0.00	19,923,879.58	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
11-Apr-2022 4:32:40 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 %	237.66142528	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	232.68642488
1M-1	457,271,000.00	1.75657 %	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	4.00657 %	601.03639316	2.07363683	0.00000000	0.00000000	0.00000000	0.00000000	2.07363683	0.00000000	576.07805874
1M-2H	36,101,934.00	0.00000 %	601.03639323	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	576.07805887
1M-2A	228,635,000.00	4.00657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	12,033,978.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	228,635,000.00	4.00657 %	803.10917948	2.77080854	0.00000000	0.00000000	0.00000000	0.00000000	2.77080854	0.00000000	728.23417622
1M-BH	12,033,978.00	0.00000 %	803.10917969	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	728.23417660
1M-2C	228,635,000.00	4.00657 %	1000.00000000	3.45010195	0.00000000	0.00000000	0.00000000	0.00000000	3.45010195	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	6.20657 %	1000.00000000	5.34454640	0.00000000	0.00000000	0.00000000	0.00000000	5.34454640	0.00000000	1000.00000000
1B-1H	10,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	989.84854846	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	989.67948349
1A-I1	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	2.30000 %	803.10917948	1.59060236	0.00000000	0.00000000	0.00000000	0.00000000	1.59060236	0.00000000	728.23417622
1B-I2	0.00	1.80000 %	803.10917948	1.24481921	0.00000000	0.00000000	0.00000000	0.00000000	1.24481921	0.00000000	728.23417622
1B-I3	0.00	1.30000 %	803.10917948	0.89903611	0.00000000	0.00000000	0.00000000	0.00000000	0.89903611	0.00000000	728.23417622
1B-I4	0.00	0.80000 %	803.10917948	0.55325300	0.00000000	0.00000000	0.00000000	0.00000000	0.55325300	0.00000000	728.23417622
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	1.70657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	228,635,000.00	2.20657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	228,635,000.00	2.70657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
11-Apr-2022 4:32:40 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	3.20657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	228,635,000.00	1.70657 %	803.10917948	1.18020618	0.00000000	0.00000000	0.00000000	0.00000000	1.18020618	0.00000000	728.23417622
1E-B2	228,635,000.00	2.20657 %	803.10917948	1.52598933	0.00000000	0.00000000	0.00000000	0.00000000	1.52598933	0.00000000	728.23417622
1E-B3	228,635,000.00	2.70657 %	803.10917948	1.87177243	0.00000000	0.00000000	0.00000000	0.00000000	1.87177243	0.00000000	728.23417622
1E-B4	228,635,000.00	3.20657 %	803.10917948	2.21755554	0.00000000	0.00000000	0.00000000	0.00000000	2.21755554	0.00000000	728.23417622
1E-C1	228,635,000.00	1.70657 %	1000.00000000	1.46954639	0.00000000	0.00000000	0.00000000	0.00000000	1.46954639	0.00000000	1000.00000000
1E-C2	228,635,000.00	2.20657 %	1000.00000000	1.90010195	0.00000000	0.00000000	0.00000000	0.00000000	1.90010195	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.70657 %	1000.00000000	2.33065751	0.00000000	0.00000000	0.00000000	0.00000000	2.33065751	0.00000000	1000.00000000
1E-C4	228,635,000.00	3.20657 %	1000.00000000	2.76121307	0.00000000	0.00000000	0.00000000	0.00000000	2.76121307	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.70657 %	401.55458974	0.59010309	0.00000000	0.00000000	0.00000000	0.00000000	0.59010309	0.00000000	364.11708811
1E-D2	457,270,000.00	2.20657 %	401.55458974	0.76299466	0.00000000	0.00000000	0.00000000	0.00000000	0.76299466	0.00000000	364.11708811
1E-D3	457,270,000.00	2.70657 %	401.55458974	0.93588622	0.00000000	0.00000000	0.00000000	0.00000000	0.93588622	0.00000000	364.11708811
1E-D4	457,270,000.00	3.20657 %	401.55458974	1.10877777	0.00000000	0.00000000	0.00000000	0.00000000	1.10877777	0.00000000	364.11708811
1E-D5	457,270,000.00	4.00657 %	401.55458974	1.38540427	0.00000000	0.00000000	0.00000000	0.00000000	1.38540427	0.00000000	364.11708811
1E-F1	457,270,000.00	1.70657 %	901.55458974	1.32487629	0.00000000	0.00000000	0.00000000	0.00000000	1.32487629	0.00000000	864.11708811
1E-F2	457,270,000.00	2.20657 %	901.55458974	1.71304562	0.00000000	0.00000000	0.00000000	0.00000000	1.71304562	0.00000000	864.11708811
1E-F3	457,270,000.00	2.70657 %	901.55458974	2.10121497	0.00000000	0.00000000	0.00000000	0.00000000	2.10121497	0.00000000	864.11708811
1E-F4	457,270,000.00	3.20657 %	901.55458974	2.48938430	0.00000000	0.00000000	0.00000000	0.00000000	2.48938430	0.00000000	864.11708811
1E-F5	457,270,000.00	4.00657 %	901.55458974	3.11045525	0.00000000	0.00000000	0.00000000	0.00000000	3.11045525	0.00000000	864.11708811
1X-1	0.00	2.30000 %	401.55458974	0.79530118	0.00000000	0.00000000	0.00000000	0.00000000	0.79530118	0.00000000	364.11708811
1X-2	0.00	1.80000 %	401.55458974	0.62240960	0.00000000	0.00000000	0.00000000	0.00000000	0.62240960	0.00000000	364.11708811
1X-3	0.00	1.30000 %	401.55458974	0.44951805	0.00000000	0.00000000	0.00000000	0.00000000	0.44951805	0.00000000	364.11708811
1X-4	0.00	0.80000 %	401.55458974	0.27662650	0.00000000	0.00000000	0.00000000	0.00000000	0.27662650	0.00000000	364.11708811
1Y-1	0.00	2.30000 %	901.55458974	1.78557896	0.00000000	0.00000000	0.00000000	0.00000000	1.78557896	0.00000000	864.11708811
1Y-2	0.00	1.80000 %	901.55458974	1.39740960	0.00000000	0.00000000	0.00000000	0.00000000	1.39740960	0.00000000	864.11708811
1Y-3	0.00	1.30000 %	901.55458974	1.00924027	0.00000000	0.00000000	0.00000000	0.00000000	1.00924027	0.00000000	864.11708811
1Y-4	0.00	0.80000 %	901.55458974	0.62107094	0.00000000	0.00000000	0.00000000	0.00000000	0.62107094	0.00000000	864.11708811

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	19,708,384.59
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(36,989.72)
Total Deposits	19,671,394.87
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,652,228.21
Total Withdrawals (Pool Distribution Amount)	19,671,394.87
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
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	227,589,526.07
Total Principal Reduction Cumulative	33,106,671,025.87
Scheduled Principal Current	22,503,570.95
Scheduled Principal Cumulative	3,230,396,041.37
Unscheduled Principal Current	205,048,965.40
Unscheduled Principal Cumulative	29,874,017,000.90
Senior Reduction Amount	209,532,445.83
Subordinate Reduction Amount	18,020,090.52
Calculated Tranche Write-down Amount	36,989.72
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	25,383.70
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	25,600.48
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	59290
Period Reference Pool Removal Loan Count	1050
Period Ending Loan Count	58240
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	10,651,325,006.82
Period PIF Loan Count Current	1041
PIF Loan Count Cumulative	121694
Period PIF Loan UPB Current	194,784,162.30
PIF Loan UPB Cumulative	28,807,363,741.31
Period Partial Prepayment Amount	8,866,050.23
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	2,078,815.04
Credit Event Amount Cumulative	15,584,389.76
Total Active Modified Loan Count	732
Total Active Modified Loan UPB	165,269,789.54
Libor Rate	0.456570%

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

Distribution Date: 25-Apr-2022
11-Apr-2022 4:32:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.009209%
Subordinate Percentage	7.990791%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 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 %	7.990000 %	7.990000 %
1M-1	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-1H	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-2	0.00	0.00	1.000000 %	4.000000 %	4.090000 %
1M-2H	0.00	0.00	1.000000 %	4.000000 %	4.090000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	6.210000 %	6.350000 %
1M-2C	0.00	0.00	1.000000 %	4.000000 %	4.090000 %
1B-1	0.00	0.00	0.500000 %	1.990000 %	2.030000 %
1B-1H	0.00	0.00	0.500000 %	1.990000 %	2.030000 %
1B-2H	36,989.72	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Apr-2022
11-Apr-2022 4:32:40 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
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	555	104,554,198.89	0.952953 %	0.981607 %
60 Days	140	27,176,113.71	0.240385 %	0.255143 %
90 Days	79	16,330,435.67	0.135646 %	0.153318 %
120 Days	58	10,244,893.83	0.099588 %	0.096184 %
150 Days	45	8,753,874.99	0.077266 %	0.082186 %
180+ Days	713	166,420,164.69	1.224245 %	1.562436 %
Totals	1590	333,479,681.78	2.730082 %	3.130875 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	118	30,395,527.60	25,383.70	0.083511

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	324,597.15	95.12	0.029304
Summary	0037907273	256,226.56	26.69	0.010417
Summary	0037911084	72,369.91	90.46	0.124997
Summary	0037915031	356,159.46	296.80	0.083333
Summary	0037920228	383,063.00	518.73	0.135416
Summary	0037920310	624,751.81	976.17	0.156249
Summary	0037924175	351,060.95	548.53	0.156249
Summary	0037928632	215,252.33	233.19	0.108333
Summary	0037928948	423,844.56	59.65	0.014074
Summary	0037929618	222,479.97	86.21	0.038750
Summary	0037929890	239,779.71	212.39	0.088577
Summary	0037931403	354,831.56	37.71	0.010628
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037933278	622,182.50	842.54	0.135417
Summary	0037936143	351,684.03	219.80	0.062499
Summary	0037936333	294,987.75	89.05	0.030188
Summary	0037936485	259,501.74	216.25	0.083333
Summary	0037937662	181,410.47	325.49	0.179422
Summary	0037938169	86,923.83	126.76	0.145829
Summary	0037938423	248,166.77	55.24	0.022259
Summary	0037939504	414,940.36	345.78	0.083332
Summary	0037939872	351,506.87	402.77	0.114584
Summary	0037940843	78,444.31	63.97	0.081548
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037942960	79,930.32	116.57	0.145840

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037943035	157,016.38	228.98	0.145832
Summary	0037943660	81,056.35	36.78	0.045376
Summary	0037945192	134,686.58	30.86	0.022912
Summary	0037945934	197,451.28	3.78	0.001914
Summary	0037947337	240,483.23	75.15	0.031250
Summary	0037949123	205,248.91	149.66	0.072916
Summary	0037949245	431,256.46	198.64	0.046061
Summary	0037950343	406,976.08	551.11	0.135416
Summary	0037950387	146,904.50	2.59	0.001763
Summary	0037951417	87,763.29	3.39	0.003863
Summary	0037951452	199,514.85	314.90	0.157833
Summary	0037952442	447,389.63	396.55	0.088636
Summary	0037953222	358,887.57	336.46	0.093751
Summary	0037955036	79,597.23	82.91	0.104162
Summary	0037955188	122,051.61	190.71	0.156254
Summary	0037956042	110,288.50	39.19	0.035534
Summary	0037956344	216,553.31	315.81	0.145835
Summary	0037956573	351,892.21	476.52	0.135416
Summary	0037957412	318,664.73	258.67	0.081173
Summary	0037958257	343,559.45	429.45	0.125000
Summary	0037958446	362,351.76	18.91	0.005219
Summary	0037958789	178,594.79	43.28	0.024234
Summary	0037958941	407,128.51	381.68	0.093749
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961723	78,616.49	40.23	0.051172
Summary	0037962977	215,294.93	55.47	0.025765
Summary	0037964051	409,501.97	341.25	0.083333
Summary	0037966959	193,110.02	16.79	0.008695
Summary	0037967788	96,612.56	8.92	0.009233
Summary	0037968520	233,138.92	218.57	0.093751
Summary	0037969134	105,203.90	164.38	0.156249
Summary	0037971104	213,040.21	244.11	0.114584
Summary	0037971676	209,056.20	209.06	0.100002
Summary	0037971677	158,403.89	165.00	0.104164

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037973386	325,917.78	237.65	0.072917
Summary	0037973741	389,808.17	243.63	0.062500
Summary	0037975871	190,721.82	112.64	0.059060
Summary	0037977307	220,608.83	147.87	0.067028
Summary	0037978214	252,760.29	187.96	0.074363
Summary	0037978694	140,942.45	134.79	0.095635
Summary	0037979271	410,862.84	401.33	0.097680
Summary	0037981586	326,144.51	169.87	0.052084
Summary	0037982810	234,206.52	219.57	0.093751
Summary	0037983263	373,290.06	62.93	0.016858
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037989012	281,053.21	175.66	0.062501
Summary	0037989593	339,029.51	459.10	0.135416
Summary	0037991482	375,495.98	14.10	0.003755
Summary	0037991764	393,287.77	354.90	0.090239
Summary	0037992264	109,058.90	77.84	0.071374
Summary	0037992592	133,208.24	123.77	0.092915
Summary	0037992750	111,466.00	83.95	0.075314
Summary	0037994776	237,949.95	221.10	0.092919
Summary	0037995791	82,656.62	68.88	0.083333
Summary	0037996145	265,833.84	247.00	0.092915
Summary	0037998555	477,567.12	397.97	0.083333
Summary	0037999501	336,535.51	178.75	0.053115
Summary	0038001111	342,934.79	12.20	0.003558
Summary	0038003672	91,952.59	172.37	0.187455
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	124,716.66	194.87	0.156250
Summary	0038011489	149,346.16	217.80	0.145836
Summary	0038015845	353,863.24	685.86	0.193821
Summary	0038019091	107,220.22	156.36	0.145831
Summary	0038021618	161,332.37	184.86	0.114583
Summary	0038022294	353,623.71	331.59	0.093769
Summary	0038025316	361,663.73	301.39	0.083334
Summary	0038031835	164,102.12	273.50	0.166665

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038031840	386,288.25	482.86	0.125000
Summary	0038031918	284,578.75	385.37	0.135418
Summary	0038032384	114,495.41	35.78	0.031250
Summary	0038032497	296,756.84	247.30	0.083334
Summary	0038035260	187,780.15	273.85	0.145835
Summary	0038037051	380,276.49	356.51	0.093750
Summary	0038043127	134,873.98	100.20	0.074292
Summary	0038043596	424,347.17	397.47	0.093666
Summary	0038044822	60,423.60	36.37	0.060192
Summary	0038046883	140,413.10	234.02	0.166665
Summary	0038053555	90,820.48	34.82	0.038339
Summary	0038055270	523,139.53	544.94	0.104167
Summary	0038059651	280,518.56	107.33	0.038261
Summary	0038064853	411,760.50	122.50	0.029750
Summary	0038065075	407,904.66	637.35	0.156250
Summary	0038067996	148,651.01	77.42	0.052082
Summary	0038070082	182,416.36	94.34	0.051717
Summary	0038074587	416,377.93	346.98	0.083333
Summary	0038081872	439,061.33	274.41	0.062499
Summary	0038082233	332,925.67	177.68	0.053369
Summary	0038083109	63,894.65	22.16	0.034682
Summary	0038084323	213,692.93	22.26	0.010417
Summary	0038084713	341,085.31	568.48	0.166668
Summary	0038086689	420,884.84	177.01	0.042057
Summary	0038087470	569,949.84	593.70	0.104167

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	2,078,815.04	38,987.48	1.875

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037931937	172,710.32	1,334.98	0.773
0037942154	243,654.39	(3,618.71)	(1.485)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966468	191,868.40	11,553.91	6.022
0037974222	168,185.10	8,757.34	5.207
0037986404	299,663.32	4,519.07	1.508
0037989866	67,994.53	39,893.91	58.672
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	788,885.18	(1,997.76)	52,447.50	6.648

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037963601	382,718.62	(1,896.56)	6,134.47	1.603
0038010004	406,166.56	(101.20)	46,313.03	11.402

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
98	15,584,389.76	2,258,027.27	14.489

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037922248	400,650.33	43,822.31	10.938
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037929669	67,149.31	11,350.24	16.903
0037931937	172,710.32	1,334.98	0.773
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964659	77,701.91	85,334.75	109.823
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966468	191,868.40	11,553.91	6.022
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
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
0037986404	299,663.32	4,519.07	1.508
0037989866	67,994.53	39,893.91	58.672

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037990841	121,762.14	48,020.49	39.438
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	46,313.03	11.402
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
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 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	11	2,867,700.22	36,989.72	0.000 %	0	0.00	0.00	0.000 %	11	2,867,700.22	36,989.72	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037931937	185,000.00	4.125 %	CO	72.00	360	172,710.32	03/31/2022	1,334.98	1,334.98
Summary	0037942154	260,000.00	4.500 %	CO	80.00	360	243,654.39	03/31/2022	(3,618.71)	(3,618.71)
Summary	0037963601	415,000.00	3.625 %	NE	73.00	360	382,718.62	08/31/2021	(1,896.56)	6,134.47
Summary	0037966364	59,000.00	4.875 %	NE	80.00	360	54,957.19	03/31/2022	(5,718.14)	(5,718.14)
Summary	0037966468	180,000.00	4.750 %	GA	74.00	360	191,868.40	03/31/2022	11,553.91	11,553.91
Summary	0037974222	160,000.00	4.125 %	AL	79.00	360	168,185.10	03/31/2022	8,757.34	8,757.34
Summary	0037986404	298,000.00	4.250 %	CA	61.00	360	299,663.32	03/31/2022	4,519.07	4,519.07
Summary	0037989866	71,000.00	4.750 %	NY	75.00	360	67,994.53	03/31/2022	39,893.91	39,893.91
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	46,313.03
Summary	0038042998	308,000.00	4.875 %	CA	80.00	360	291,190.86	03/31/2022	(5,282.47)	(5,282.47)
Summary	0038044072	626,000.00	4.250 %	CA	79.00	360	588,590.93	03/31/2022	(12,452.41)	(12,452.41)

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

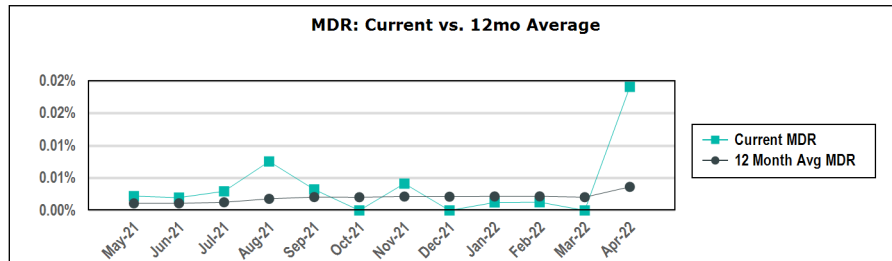
Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:40 PM

Realized Loss Report - Collateral

Summary

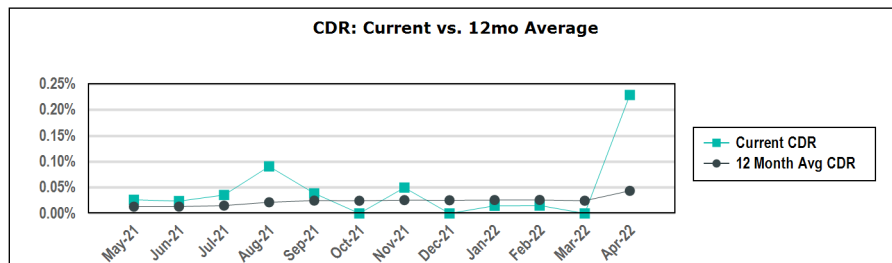
MDR

Current Month 0.019 %
 3 Month Average 0.007 %
 12 Month Average 0.004 %



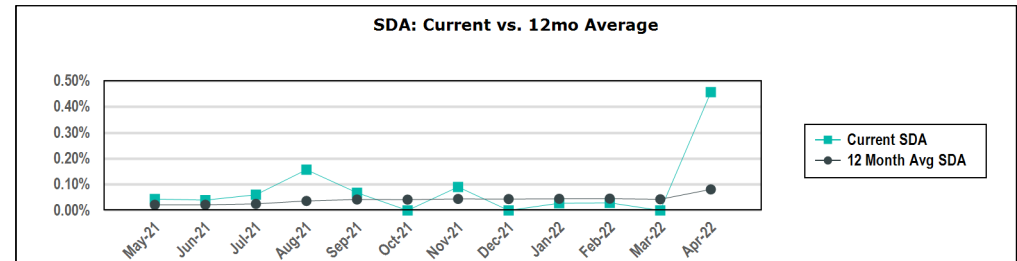
CDR

Current Month 0.229 %
 3 Month Average 0.081 %
 12 Month Average 0.044 %



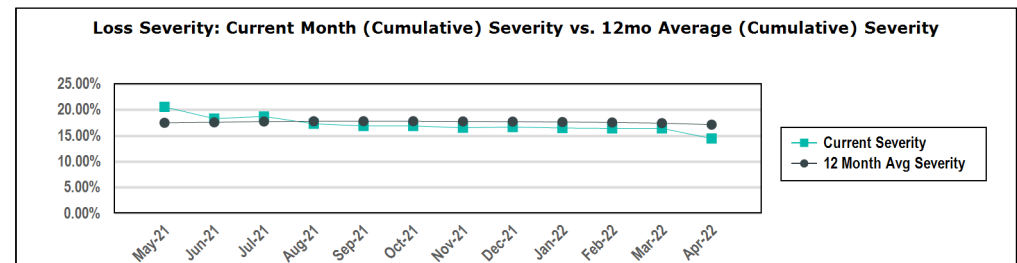
SDA

Current Month 0.457 %
 3 Month Average 0.162 %
 12 Month Average 0.081 %



Loss Severity

Current Month (Cumulative) 14.489 %
 3 Month Average (Cumulative) 15.793 %
 12 Month Average (Cumulative) 17.166 %



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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:41 PM

Prepayment Rates

Summary

SMM

Current Month	1.889 %
3 Month Average	2.264 %
12 Month Average	3.401 %

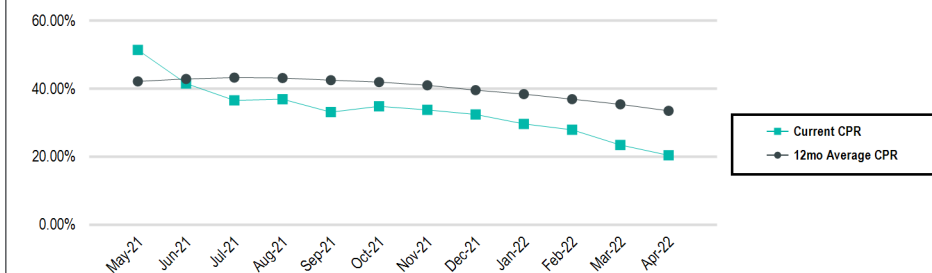
CPR

Current Month	20.456 %
3 Month Average	23.969 %
12 Month Average	33.541 %

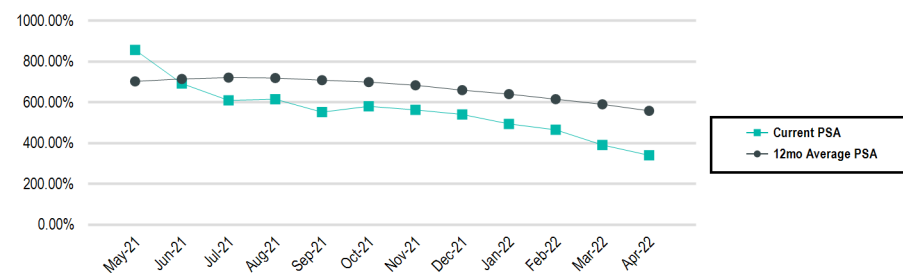
PSA

Current Month	340.931 %
3 Month Average	399.490 %
12 Month Average	559.024 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2022
 11-Apr-2022 4:32:42 PM

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Apr-2022
11-Apr-2022 4:32:42 PM

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

Distribution Date: 25-Apr-2022
11-Apr-2022 4:32:42 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.