

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Feb-2021  
08-Feb-2021 6:39:56 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1A-H  |           | 01/29/2021  | 0.00000 %                     | 18,255,005,781.76             | 0.00                  | 989,690,149.63         | 0.00                             | 17,265,315,632.14          | 989,690,149.63     | 0.00                                  |
| 1M-1  | 30711XEK6 | 02/24/2021  | 1.43000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 01/29/2021  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2  | 30711XEP5 | 02/24/2021  | 3.68000 %                     | 478,486,415.51                | 1,516,270.29          | 1,832,799.39           | 0.00                             | 476,653,616.12             | 3,349,069.68       | 0.00                                  |
| 1M-2H |           | 01/29/2021  | 0.00000 %                     | 25,184,661.13                 | 0.00                  | 96,467.59              | 0.00                             | 25,088,193.54              | 96,467.59          | 0.00                                  |
| 1M-2A | 30711XEL4 | 02/24/2021  | 3.68000 %                     | 21,216,415.51                 | 67,232.46             | 1,832,799.39           | 0.00                             | 19,383,616.12              | 1,900,031.85       | 0.00                                  |
| 1M-AH |           | 01/29/2021  | 0.00000 %                     | 1,116,705.13                  | 0.00                  | 96,467.59              | 0.00                             | 1,020,237.54               | 96,467.59          | 0.00                                  |
| 1M-2B | 30711XEM2 | 02/24/2021  | 3.68000 %                     | 228,635,000.00                | 724,518.91            | 0.00                   | 0.00                             | 228,635,000.00             | 724,518.91         | 0.00                                  |
| 1M-BH |           | 01/29/2021  | 0.00000 %                     | 12,033,978.00                 | 0.00                  | 0.00                   | 0.00                             | 12,033,978.00              | 0.00               | 0.00                                  |
| 1M-2C | 30711XEN0 | 02/24/2021  | 3.68000 %                     | 228,635,000.00                | 724,518.91            | 0.00                   | 0.00                             | 228,635,000.00             | 724,518.91         | 0.00                                  |
| 1M-CH |           | 01/29/2021  | 0.00000 %                     | 12,033,978.00                 | 0.00                  | 0.00                   | 0.00                             | 12,033,978.00              | 0.00               | 0.00                                  |
| 1B-1  | 30711XEQ3 | 02/24/2021  | 5.88000 %                     | 207,850,000.00                | 1,052,413.83          | 0.00                   | 0.00                             | 207,850,000.00             | 1,052,413.83       | 0.00                                  |
| 1B-1H |           | 01/29/2021  | 0.00000 %                     | 10,939,980.00                 | 0.00                  | 0.00                   | 0.00                             | 10,939,980.00              | 0.00               | 0.00                                  |
| 1B-2H |           | 01/29/2021  | 0.00000 %                     | 217,123,712.13                | 0.00                  | 0.00                   | 44,243.36                        | 217,079,468.77             | 0.00               | 1,710,511.23                          |
| 1A-I1 | 30711XEW0 | 02/24/2021  | 2.30000 %                     | 0.00                          | 42,020.29             | 0.00                   | 0.00                             | 0.00                       | 42,020.29          | 0.00                                  |
| 1A-I2 | 30711XER1 | 02/24/2021  | 1.80000 %                     | 0.00                          | 32,885.44             | 0.00                   | 0.00                             | 0.00                       | 32,885.44          | 0.00                                  |
| 1A-I3 | 30711XFM1 | 02/24/2021  | 1.30000 %                     | 0.00                          | 23,750.60             | 0.00                   | 0.00                             | 0.00                       | 23,750.60          | 0.00                                  |
| 1A-I4 | 30711XFT6 | 02/24/2021  | 0.80000 %                     | 0.00                          | 14,615.75             | 0.00                   | 0.00                             | 0.00                       | 14,615.75          | 0.00                                  |
| 1B-I1 | 30711XFB5 | 02/24/2021  | 2.30000 %                     | 0.00                          | 452,824.32            | 0.00                   | 0.00                             | 0.00                       | 452,824.32         | 0.00                                  |
| 1B-I2 | 30711XFU3 | 02/24/2021  | 1.80000 %                     | 0.00                          | 354,384.25            | 0.00                   | 0.00                             | 0.00                       | 354,384.25         | 0.00                                  |
| 1B-I3 | 30711XFV1 | 02/24/2021  | 1.30000 %                     | 0.00                          | 255,944.18            | 0.00                   | 0.00                             | 0.00                       | 255,944.18         | 0.00                                  |
| 1B-I4 | 30711XFW9 | 02/24/2021  | 0.80000 %                     | 0.00                          | 157,504.11            | 0.00                   | 0.00                             | 0.00                       | 157,504.11         | 0.00                                  |
| 1C-I1 | 30711XGJ7 | 02/24/2021  | 2.30000 %                     | 0.00                          | 452,824.32            | 0.00                   | 0.00                             | 0.00                       | 452,824.32         | 0.00                                  |
| 1C-I2 | 30711XFX7 | 02/24/2021  | 1.80000 %                     | 0.00                          | 354,384.25            | 0.00                   | 0.00                             | 0.00                       | 354,384.25         | 0.00                                  |
| 1C-I3 | 30711XFY5 | 02/24/2021  | 1.30000 %                     | 0.00                          | 255,944.18            | 0.00                   | 0.00                             | 0.00                       | 255,944.18         | 0.00                                  |
| 1C-I4 | 30711XFZ2 | 02/24/2021  | 0.80000 %                     | 0.00                          | 157,504.11            | 0.00                   | 0.00                             | 0.00                       | 157,504.11         | 0.00                                  |
| 1E-A1 | 30711XES9 | 02/24/2021  | 1.38000 %                     | 21,216,415.51                 | 25,212.17             | 1,832,799.39           | 0.00                             | 19,383,616.12              | 1,858,011.56       | 0.00                                  |
| 1E-A2 | 30711XET7 | 02/24/2021  | 1.88000 %                     | 21,216,415.51                 | 34,347.02             | 1,832,799.39           | 0.00                             | 19,383,616.12              | 1,867,146.41       | 0.00                                  |
| 1E-A3 | 30711XEU4 | 02/24/2021  | 2.38000 %                     | 21,216,415.51                 | 43,481.86             | 1,832,799.39           | 0.00                             | 19,383,616.12              | 1,876,281.25       | 0.00                                  |
| 1E-A4 | 30711XEV2 | 02/24/2021  | 2.88000 %                     | 21,216,415.51                 | 52,616.71             | 1,832,799.39           | 0.00                             | 19,383,616.12              | 1,885,416.10       | 0.00                                  |
| 1E-B1 | 30711XEX8 | 02/24/2021  | 1.38000 %                     | 228,635,000.00                | 271,694.59            | 0.00                   | 0.00                             | 228,635,000.00             | 271,694.59         | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Feb-2021  
08-Feb-2021 6:39:56 AM

## Certificateholder Distribution Summary

| Class  | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B2  | 30711XEY6 | 02/24/2021  | 1.88000 %                     | 228,635,000.00                | 370,134.66            | 0.00                   | 0.00                             | 228,635,000.00             | 370,134.66         | 0.00                                  |
| 1E-B3  | 30711XEZ3 | 02/24/2021  | 2.38000 %                     | 228,635,000.00                | 468,574.73            | 0.00                   | 0.00                             | 228,635,000.00             | 468,574.73         | 0.00                                  |
| 1E-B4  | 30711XFA7 | 02/24/2021  | 2.88000 %                     | 228,635,000.00                | 567,014.80            | 0.00                   | 0.00                             | 228,635,000.00             | 567,014.80         | 0.00                                  |
| 1E-C1  | 30711XFC3 | 02/24/2021  | 1.38000 %                     | 228,635,000.00                | 271,694.59            | 0.00                   | 0.00                             | 228,635,000.00             | 271,694.59         | 0.00                                  |
| 1E-C2  | 30711XFD1 | 02/24/2021  | 1.88000 %                     | 228,635,000.00                | 370,134.66            | 0.00                   | 0.00                             | 228,635,000.00             | 370,134.66         | 0.00                                  |
| 1E-C3  | 30711XFE9 | 02/24/2021  | 2.38000 %                     | 228,635,000.00                | 468,574.73            | 0.00                   | 0.00                             | 228,635,000.00             | 468,574.73         | 0.00                                  |
| 1E-C4  | 30711XFF6 | 02/24/2021  | 2.88000 %                     | 228,635,000.00                | 567,014.80            | 0.00                   | 0.00                             | 228,635,000.00             | 567,014.80         | 0.00                                  |
| 1E-D1  | 30711XFG4 | 02/24/2021  | 1.38000 %                     | 249,851,415.51                | 296,906.77            | 1,832,799.39           | 0.00                             | 248,018,616.12             | 2,129,706.16       | 0.00                                  |
| 1E-D2  | 30711XFH2 | 02/24/2021  | 1.88000 %                     | 249,851,415.51                | 404,481.68            | 1,832,799.39           | 0.00                             | 248,018,616.12             | 2,237,281.07       | 0.00                                  |
| 1E-D3  | 30711XFJ8 | 02/24/2021  | 2.38000 %                     | 249,851,415.51                | 512,056.60            | 1,832,799.39           | 0.00                             | 248,018,616.12             | 2,344,855.99       | 0.00                                  |
| 1E-D4  | 30711XFK5 | 02/24/2021  | 2.88000 %                     | 249,851,415.51                | 619,631.51            | 1,832,799.39           | 0.00                             | 248,018,616.12             | 2,452,430.90       | 0.00                                  |
| 1E-D5  | 30711XFL3 | 02/24/2021  | 3.68000 %                     | 249,851,415.51                | 791,751.37            | 1,832,799.39           | 0.00                             | 248,018,616.12             | 2,624,550.76       | 0.00                                  |
| 1E-F1  | 30711XFN9 | 02/24/2021  | 1.38000 %                     | 457,270,000.00                | 543,389.18            | 0.00                   | 0.00                             | 457,270,000.00             | 543,389.18         | 0.00                                  |
| 1E-F2  | 30711XFP4 | 02/24/2021  | 1.88000 %                     | 457,270,000.00                | 740,269.32            | 0.00                   | 0.00                             | 457,270,000.00             | 740,269.32         | 0.00                                  |
| 1E-F3  | 30711XFQ2 | 02/24/2021  | 2.38000 %                     | 457,270,000.00                | 937,149.46            | 0.00                   | 0.00                             | 457,270,000.00             | 937,149.46         | 0.00                                  |
| 1E-F4  | 30711XFR0 | 02/24/2021  | 2.88000 %                     | 457,270,000.00                | 1,134,029.60          | 0.00                   | 0.00                             | 457,270,000.00             | 1,134,029.60       | 0.00                                  |
| 1E-F5  | 30711XFS8 | 02/24/2021  | 3.68000 %                     | 457,270,000.00                | 1,449,037.82          | 0.00                   | 0.00                             | 457,270,000.00             | 1,449,037.82       | 0.00                                  |
| 1X-1   | 30711XGA6 | 02/24/2021  | 2.30000 %                     | 0.00                          | 494,844.61            | 0.00                   | 0.00                             | 0.00                       | 494,844.61         | 0.00                                  |
| 1X-2   | 30711XGB4 | 02/24/2021  | 1.80000 %                     | 0.00                          | 387,269.69            | 0.00                   | 0.00                             | 0.00                       | 387,269.69         | 0.00                                  |
| 1X-3   | 30711XGC2 | 02/24/2021  | 1.30000 %                     | 0.00                          | 279,694.78            | 0.00                   | 0.00                             | 0.00                       | 279,694.78         | 0.00                                  |
| 1X-4   | 30711XGD0 | 02/24/2021  | 0.80000 %                     | 0.00                          | 172,119.86            | 0.00                   | 0.00                             | 0.00                       | 172,119.86         | 0.00                                  |
| 1Y-1   | 30711XGE8 | 02/24/2021  | 2.30000 %                     | 0.00                          | 905,648.64            | 0.00                   | 0.00                             | 0.00                       | 905,648.64         | 0.00                                  |
| 1Y-2   | 30711XGF5 | 02/24/2021  | 1.80000 %                     | 0.00                          | 708,768.50            | 0.00                   | 0.00                             | 0.00                       | 708,768.50         | 0.00                                  |
| 1Y-3   | 30711XGG3 | 02/24/2021  | 1.30000 %                     | 0.00                          | 511,888.36            | 0.00                   | 0.00                             | 0.00                       | 511,888.36         | 0.00                                  |
| 1Y-4   | 30711XGH1 | 02/24/2021  | 0.80000 %                     | 0.00                          | 315,008.22            | 0.00                   | 0.00                             | 0.00                       | 315,008.22         | 0.00                                  |
| Totals |           |             |                               | 25,147,814,366.76             | 21,353,981.49         | 1,010,043,878.10       | 44,243.36                        | 24,137,726,245.31          | 1,031,397,859.59   | 1,710,511.23                          |

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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Feb-2021  
08-Feb-2021 6:39:56 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 42,117,071,181.00    | 18,255,005,781.76             | 37,483,344.83                    | 952,206,804.80                     | 0.00      | 0.00                     | 989,690,149.63            | 17,265,315,632.14          | 0.40993628                    | 989,690,149.63               |
| 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       | 478,486,415.51                | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 476,653,616.12             | 0.69492658                    | 1,832,799.39                 |
| 1M-2H | 36,101,934.00        | 25,184,661.13                 | 96,467.59                        | 0.00                               | 0.00      | 0.00                     | 96,467.59                 | 25,088,193.54              | 0.69492658                    | 96,467.59                    |
| 1M-2A | 228,635,000.00       | 21,216,415.51                 | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 19,383,616.12              | 0.08477974                    | 1,832,799.39                 |
| 1M-AH | 12,033,978.00        | 1,116,705.13                  | 96,467.59                        | 0.00                               | 0.00      | 0.00                     | 96,467.59                 | 1,020,237.54               | 0.08477974                    | 96,467.59                    |
| 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       | 217,123,712.13                | 0.00                             | 0.00                               | 0.00      | 44,243.36                | 44,243.36                 | 217,079,468.77             | 0.99218195                    | 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       | 21,216,415.51                 | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 19,383,616.12              | 0.08477974                    | 1,832,799.39                 |
| 1E-A2 | 228,635,000.00       | 21,216,415.51                 | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 19,383,616.12              | 0.08477974                    | 1,832,799.39                 |
| 1E-A3 | 228,635,000.00       | 21,216,415.51                 | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 19,383,616.12              | 0.08477974                    | 1,832,799.39                 |
| 1E-A4 | 228,635,000.00       | 21,216,415.51                 | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 19,383,616.12              | 0.08477974                    | 1,832,799.39                 |
| 1E-B1 | 228,635,000.00       | 228,635,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 228,635,000.00             | 1.00000000                    | 0.00                         |
| 1E-B2 | 228,635,000.00       | 228,635,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 228,635,000.00             | 1.00000000                    | 0.00                         |
| 1E-B3 | 228,635,000.00       | 228,635,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 228,635,000.00             | 1.00000000                    | 0.00                         |

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### Series 2017-C01



Distribution Date: 25-Feb-2021  
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## Principal Distribution Statement

| Class  | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4  | 228,635,000.00       | 228,635,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 228,635,000.00             | 1.00000000                    | 0.00                         |
| 1E-C1  | 228,635,000.00       | 228,635,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 228,635,000.00             | 1.00000000                    | 0.00                         |
| 1E-C2  | 228,635,000.00       | 228,635,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 228,635,000.00             | 1.00000000                    | 0.00                         |
| 1E-C3  | 228,635,000.00       | 228,635,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 228,635,000.00             | 1.00000000                    | 0.00                         |
| 1E-C4  | 228,635,000.00       | 228,635,000.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 228,635,000.00             | 1.00000000                    | 0.00                         |
| 1E-D1  | 457,270,000.00       | 249,851,415.51                | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 248,018,616.12             | 0.54238987                    | 1,832,799.39                 |
| 1E-D2  | 457,270,000.00       | 249,851,415.51                | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 248,018,616.12             | 0.54238987                    | 1,832,799.39                 |
| 1E-D3  | 457,270,000.00       | 249,851,415.51                | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 248,018,616.12             | 0.54238987                    | 1,832,799.39                 |
| 1E-D4  | 457,270,000.00       | 249,851,415.51                | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 248,018,616.12             | 0.54238987                    | 1,832,799.39                 |
| 1E-D5  | 457,270,000.00       | 249,851,415.51                | 1,832,799.39                     | 0.00                               | 0.00      | 0.00                     | 1,832,799.39              | 248,018,616.12             | 0.54238987                    | 1,832,799.39                 |
| 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    | 25,147,814,366.76             | 57,837,073.30                    | 952,206,804.80                     | 0.00      | 44,243.36                | 1,010,088,121.46          | 24,137,726,245.31          | 0.46601235                    | 1,010,043,878.10             |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Feb-2021  
08-Feb-2021 6:39:57 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 42,117,071,181.00    | 433.43483461                  | 0.88997985                       | 22.60857125                        | 0.00000000 | 0.00000000               | 23.49855111               | 409.93628351               | 0.40993628                    | 23.49855111                  |
| 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       | 697.59866966                  | 2.67208927                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.67208927                | 694.92658039               | 0.69492658                    | 2.67208927                   |
| 1M-2H | 36,101,934.00        | 697.59866964                  | 2.67208926                       | 0.00000000                         | 0.00000000 | 0.00000000               | 2.67208926                | 694.92658039               | 0.69492658                    | 2.67208926                   |
| 1M-2A | 228,635,000.00       | 92.79600897                   | 8.01626781                       | 0.00000000                         | 0.00000000 | 0.00000000               | 8.01626781                | 84.77974116                | 0.08477974                    | 8.01626781                   |
| 1M-AH | 12,033,978.00        | 92.79600893                   | 8.01626777                       | 0.00000000                         | 0.00000000 | 0.00000000               | 8.01626777                | 84.77974116                | 0.08477974                    | 8.01626777                   |
| 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       | 992.38416736                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.20221840               | 0.20221840                | 992.18194896               | 0.99218195                    | 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       | 92.79600897                   | 8.01626781                       | 0.00000000                         | 0.00000000 | 0.00000000               | 8.01626781                | 84.77974116                | 0.08477974                    | 8.01626781                   |
| 1E-A2 | 228,635,000.00       | 92.79600897                   | 8.01626781                       | 0.00000000                         | 0.00000000 | 0.00000000               | 8.01626781                | 84.77974116                | 0.08477974                    | 8.01626781                   |
| 1E-A3 | 228,635,000.00       | 92.79600897                   | 8.01626781                       | 0.00000000                         | 0.00000000 | 0.00000000               | 8.01626781                | 84.77974116                | 0.08477974                    | 8.01626781                   |
| 1E-A4 | 228,635,000.00       | 92.79600897                   | 8.01626781                       | 0.00000000                         | 0.00000000 | 0.00000000               | 8.01626781                | 84.77974116                | 0.08477974                    | 8.01626781                   |
| 1E-B1 | 228,635,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-B2 | 228,635,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-B3 | 228,635,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Feb-2021  
08-Feb-2021 6:39:57 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 228,635,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C1 | 228,635,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C2 | 228,635,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C3 | 228,635,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-C4 | 228,635,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-D1 | 457,270,000.00       | 546.39800448                  | 4.00813390                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.00813390                | 542.38987058               | 0.54238987                    | 4.00813390                   |
| 1E-D2 | 457,270,000.00       | 546.39800448                  | 4.00813390                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.00813390                | 542.38987058               | 0.54238987                    | 4.00813390                   |
| 1E-D3 | 457,270,000.00       | 546.39800448                  | 4.00813390                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.00813390                | 542.38987058               | 0.54238987                    | 4.00813390                   |
| 1E-D4 | 457,270,000.00       | 546.39800448                  | 4.00813390                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.00813390                | 542.38987058               | 0.54238987                    | 4.00813390                   |
| 1E-D5 | 457,270,000.00       | 546.39800448                  | 4.00813390                       | 0.00000000                         | 0.00000000 | 0.00000000               | 4.00813390                | 542.38987058               | 0.54238987                    | 4.00813390                   |
| 1E-F1 | 457,270,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F2 | 457,270,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F3 | 457,270,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F4 | 457,270,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1E-F5 | 457,270,000.00       | 1000.00000000                 | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 1000.00000000              | 1.00000000                    | 0.00000000                   |
| 1X-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1X-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-1  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-2  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-3  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |
| 1Y-4  | 0.00                 | 0.00000000                    | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.00000000               | 0.00000000                | 0.00000000                 | 0.00000000                    | 0.00000000                   |

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

Contact:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Feb-2021  
08-Feb-2021 6:39:57 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 18,255,005,781.76                      | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 17,265,315,632.14                   |
| 1M-1  | N/A                 | N/A          | 1.43000 %                | 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  | 01/25/21 - 02/24/21 | 31           | 3.68000 %                | 478,486,415.51                         | 1,516,270.29             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,516,270.29                | 0.00                                   | 476,653,616.12                      |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 25,184,661.13                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 25,088,193.54                       |
| 1M-2A | 01/25/21 - 02/24/21 | 31           | 3.68000 %                | 21,216,415.51                          | 67,232.46                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 67,232.46                   | 0.00                                   | 19,383,616.12                       |
| 1M-AH | N/A                 | N/A          | 0.00000 %                | 1,116,705.13                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 1,020,237.54                        |
| 1M-2B | 01/25/21 - 02/24/21 | 31           | 3.68000 %                | 228,635,000.00                         | 724,518.91               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 724,518.91                  | 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 | 01/25/21 - 02/24/21 | 31           | 3.68000 %                | 228,635,000.00                         | 724,518.91               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 724,518.91                  | 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  | 01/25/21 - 02/24/21 | 31           | 5.88000 %                | 207,850,000.00                         | 1,052,413.83             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,052,413.83                | 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 %                | 217,123,712.13                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 217,079,468.77                      |
| 1A-I1 | 01/25/21 - 02/24/21 | 31           | 2.30000 %                | 21,216,415.51                          | 42,020.29                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 42,020.29                   | 0.00                                   | 19,383,616.12                       |
| 1A-I2 | 01/25/21 - 02/24/21 | 31           | 1.80000 %                | 21,216,415.51                          | 32,885.44                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 32,885.44                   | 0.00                                   | 19,383,616.12                       |
| 1A-I3 | 01/25/21 - 02/24/21 | 31           | 1.30000 %                | 21,216,415.51                          | 23,750.60                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 23,750.60                   | 0.00                                   | 19,383,616.12                       |
| 1A-I4 | 01/25/21 - 02/24/21 | 31           | 0.80000 %                | 21,216,415.51                          | 14,615.75                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 14,615.75                   | 0.00                                   | 19,383,616.12                       |
| 1B-I1 | 01/25/21 - 02/24/21 | 31           | 2.30000 %                | 228,635,000.00                         | 452,824.32               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 452,824.32                  | 0.00                                   | 228,635,000.00                      |
| 1B-I2 | 01/25/21 - 02/24/21 | 31           | 1.80000 %                | 228,635,000.00                         | 354,384.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 354,384.25                  | 0.00                                   | 228,635,000.00                      |
| 1B-I3 | 01/25/21 - 02/24/21 | 31           | 1.30000 %                | 228,635,000.00                         | 255,944.18               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 255,944.18                  | 0.00                                   | 228,635,000.00                      |
| 1B-I4 | 01/25/21 - 02/24/21 | 31           | 0.80000 %                | 228,635,000.00                         | 157,504.11               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 157,504.11                  | 0.00                                   | 228,635,000.00                      |
| 1C-I1 | 01/25/21 - 02/24/21 | 31           | 2.30000 %                | 228,635,000.00                         | 452,824.32               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 452,824.32                  | 0.00                                   | 228,635,000.00                      |
| 1C-I2 | 01/25/21 - 02/24/21 | 31           | 1.80000 %                | 228,635,000.00                         | 354,384.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 354,384.25                  | 0.00                                   | 228,635,000.00                      |
| 1C-I3 | 01/25/21 - 02/24/21 | 31           | 1.30000 %                | 228,635,000.00                         | 255,944.18               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 255,944.18                  | 0.00                                   | 228,635,000.00                      |
| 1C-I4 | 01/25/21 - 02/24/21 | 31           | 0.80000 %                | 228,635,000.00                         | 157,504.11               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 157,504.11                  | 0.00                                   | 228,635,000.00                      |
| 1E-A1 | 01/25/21 - 02/24/21 | 31           | 1.38000 %                | 21,216,415.51                          | 25,212.17                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 25,212.17                   | 0.00                                   | 19,383,616.12                       |
| 1E-A2 | 01/25/21 - 02/24/21 | 31           | 1.88000 %                | 21,216,415.51                          | 34,347.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 34,347.02                   | 0.00                                   | 19,383,616.12                       |
| 1E-A3 | 01/25/21 - 02/24/21 | 31           | 2.38000 %                | 21,216,415.51                          | 43,481.86                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 43,481.86                   | 0.00                                   | 19,383,616.12                       |
| 1E-A4 | 01/25/21 - 02/24/21 | 31           | 2.88000 %                | 21,216,415.51                          | 52,616.71                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 52,616.71                   | 0.00                                   | 19,383,616.12                       |
| 1E-B1 | 01/25/21 - 02/24/21 | 31           | 1.38000 %                | 228,635,000.00                         | 271,694.59               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 271,694.59                  | 0.00                                   | 228,635,000.00                      |
| 1E-B2 | 01/25/21 - 02/24/21 | 31           | 1.88000 %                | 228,635,000.00                         | 370,134.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 370,134.66                  | 0.00                                   | 228,635,000.00                      |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Feb-2021  
08-Feb-2021 6:39:57 AM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3         | 01/25/21 - 02/24/21 | 31           | 2.38000 %                | 228,635,000.00                         | 468,574.73               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 468,574.73                  | 0.00                                   | 228,635,000.00                      |
| 1E-B4         | 01/25/21 - 02/24/21 | 31           | 2.88000 %                | 228,635,000.00                         | 567,014.80               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 567,014.80                  | 0.00                                   | 228,635,000.00                      |
| 1E-C1         | 01/25/21 - 02/24/21 | 31           | 1.38000 %                | 228,635,000.00                         | 271,694.59               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 271,694.59                  | 0.00                                   | 228,635,000.00                      |
| 1E-C2         | 01/25/21 - 02/24/21 | 31           | 1.88000 %                | 228,635,000.00                         | 370,134.66               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 370,134.66                  | 0.00                                   | 228,635,000.00                      |
| 1E-C3         | 01/25/21 - 02/24/21 | 31           | 2.38000 %                | 228,635,000.00                         | 468,574.73               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 468,574.73                  | 0.00                                   | 228,635,000.00                      |
| 1E-C4         | 01/25/21 - 02/24/21 | 31           | 2.88000 %                | 228,635,000.00                         | 567,014.80               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 567,014.80                  | 0.00                                   | 228,635,000.00                      |
| 1E-D1         | 01/25/21 - 02/24/21 | 31           | 1.38000 %                | 249,851,415.51                         | 296,906.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 296,906.77                  | 0.00                                   | 248,018,616.12                      |
| 1E-D2         | 01/25/21 - 02/24/21 | 31           | 1.88000 %                | 249,851,415.51                         | 404,481.68               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 404,481.68                  | 0.00                                   | 248,018,616.12                      |
| 1E-D3         | 01/25/21 - 02/24/21 | 31           | 2.38000 %                | 249,851,415.51                         | 512,056.60               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 512,056.60                  | 0.00                                   | 248,018,616.12                      |
| 1E-D4         | 01/25/21 - 02/24/21 | 31           | 2.88000 %                | 249,851,415.51                         | 619,631.51               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 619,631.51                  | 0.00                                   | 248,018,616.12                      |
| 1E-D5         | 01/25/21 - 02/24/21 | 31           | 3.68000 %                | 249,851,415.51                         | 791,751.37               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 791,751.37                  | 0.00                                   | 248,018,616.12                      |
| 1E-F1         | 01/25/21 - 02/24/21 | 31           | 1.38000 %                | 457,270,000.00                         | 543,389.18               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 543,389.18                  | 0.00                                   | 457,270,000.00                      |
| 1E-F2         | 01/25/21 - 02/24/21 | 31           | 1.88000 %                | 457,270,000.00                         | 740,269.32               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 740,269.32                  | 0.00                                   | 457,270,000.00                      |
| 1E-F3         | 01/25/21 - 02/24/21 | 31           | 2.38000 %                | 457,270,000.00                         | 937,149.46               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 937,149.46                  | 0.00                                   | 457,270,000.00                      |
| 1E-F4         | 01/25/21 - 02/24/21 | 31           | 2.88000 %                | 457,270,000.00                         | 1,134,029.60             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,134,029.60                | 0.00                                   | 457,270,000.00                      |
| 1E-F5         | 01/25/21 - 02/24/21 | 31           | 3.68000 %                | 457,270,000.00                         | 1,449,037.82             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,449,037.82                | 0.00                                   | 457,270,000.00                      |
| 1X-1          | 01/25/21 - 02/24/21 | 31           | 2.30000 %                | 249,851,415.51                         | 494,844.61               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 494,844.61                  | 0.00                                   | 248,018,616.12                      |
| 1X-2          | 01/25/21 - 02/24/21 | 31           | 1.80000 %                | 249,851,415.51                         | 387,269.69               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 387,269.69                  | 0.00                                   | 248,018,616.12                      |
| 1X-3          | 01/25/21 - 02/24/21 | 31           | 1.30000 %                | 249,851,415.51                         | 279,694.78               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 279,694.78                  | 0.00                                   | 248,018,616.12                      |
| 1X-4          | 01/25/21 - 02/24/21 | 31           | 0.80000 %                | 249,851,415.51                         | 172,119.86               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 172,119.86                  | 0.00                                   | 248,018,616.12                      |
| 1Y-1          | 01/25/21 - 02/24/21 | 31           | 2.30000 %                | 457,270,000.00                         | 905,648.64               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 905,648.64                  | 0.00                                   | 457,270,000.00                      |
| 1Y-2          | 01/25/21 - 02/24/21 | 31           | 1.80000 %                | 457,270,000.00                         | 708,768.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 708,768.50                  | 0.00                                   | 457,270,000.00                      |
| 1Y-3          | 01/25/21 - 02/24/21 | 31           | 1.30000 %                | 457,270,000.00                         | 511,888.36               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 511,888.36                  | 0.00                                   | 457,270,000.00                      |
| 1Y-4          | 01/25/21 - 02/24/21 | 31           | 0.80000 %                | 457,270,000.00                         | 315,008.22               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 315,008.22                  | 0.00                                   | 457,270,000.00                      |
| <b>Totals</b> |                     |              |                          |                                        | 21,353,981.49            | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 21,353,981.49               | 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: 25-Feb-2021  
08-Feb-2021 6:39:57 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | 42,117,071,181.00    | 0.00000 %                | 433.43483461                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 409.93628351                        |
| 1M-1  | 457,271,000.00       | 1.43000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-1H | 24,066,956.00        | 0.00000 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1M-2  | 685,905,000.00       | 3.68000 %                | 697.59866966                           | 2.21061268               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.21061268                  | 0.00000000                             | 694.92658039                        |
| 1M-2H | 36,101,934.00        | 0.00000 %                | 697.59866964                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 694.92658039                        |
| 1M-2A | 228,635,000.00       | 3.68000 %                | 92.79600897                            | 0.29406023               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.29406023                  | 0.00000000                             | 84.77974116                         |
| 1M-AH | 12,033,978.00        | 0.00000 %                | 92.79600893                            | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 84.77974116                         |
| 1M-2B | 228,635,000.00       | 3.68000 %                | 1000.00000000                          | 3.16888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.16888888                  | 0.00000000                             | 1000.00000000                       |
| 1M-BH | 12,033,978.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1M-2C | 228,635,000.00       | 3.68000 %                | 1000.00000000                          | 3.16888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.16888888                  | 0.00000000                             | 1000.00000000                       |
| 1M-CH | 12,033,978.00        | 0.00000 %                | 1000.00000000                          | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-1  | 207,850,000.00       | 5.88000 %                | 1000.00000000                          | 5.06333332               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.06333332                  | 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 %                | 992.38416736                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 992.18194896                        |
| 1A-I1 | 0.00                 | 2.30000 %                | 92.79600897                            | 0.18378765               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.18378765                  | 0.00000000                             | 84.77974116                         |
| 1A-I2 | 0.00                 | 1.80000 %                | 92.79600897                            | 0.14383380               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.14383380                  | 0.00000000                             | 84.77974116                         |
| 1A-I3 | 0.00                 | 1.30000 %                | 92.79600897                            | 0.10387998               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.10387998                  | 0.00000000                             | 84.77974116                         |
| 1A-I4 | 0.00                 | 0.80000 %                | 92.79600897                            | 0.06392613               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.06392613                  | 0.00000000                             | 84.77974116                         |
| 1B-I1 | 0.00                 | 2.30000 %                | 1000.00000000                          | 1.98055556               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.98055556                  | 0.00000000                             | 1000.00000000                       |
| 1B-I2 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.55000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.55000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-I3 | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.11944444               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11944444                  | 0.00000000                             | 1000.00000000                       |
| 1B-I4 | 0.00                 | 0.80000 %                | 1000.00000000                          | 0.68888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.68888888                  | 0.00000000                             | 1000.00000000                       |
| 1C-I1 | 0.00                 | 2.30000 %                | 1000.00000000                          | 1.98055556               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.98055556                  | 0.00000000                             | 1000.00000000                       |
| 1C-I2 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.55000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.55000000                  | 0.00000000                             | 1000.00000000                       |
| 1C-I3 | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.11944444               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11944444                  | 0.00000000                             | 1000.00000000                       |
| 1C-I4 | 0.00                 | 0.80000 %                | 1000.00000000                          | 0.68888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.68888888                  | 0.00000000                             | 1000.00000000                       |
| 1E-A1 | 228,635,000.00       | 1.38000 %                | 92.79600897                            | 0.11027257               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.11027257                  | 0.00000000                             | 84.77974116                         |
| 1E-A2 | 228,635,000.00       | 1.88000 %                | 92.79600897                            | 0.15022643               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.15022643                  | 0.00000000                             | 84.77974116                         |
| 1E-A3 | 228,635,000.00       | 2.38000 %                | 92.79600897                            | 0.19018024               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.19018024                  | 0.00000000                             | 84.77974116                         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Feb-2021  
08-Feb-2021 6:39:57 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 228,635,000.00       | 2.88000 %                | 92.79600897                            | 0.23013410               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.23013410                  | 0.00000000                             | 84.77974116                         |
| 1E-B1 | 228,635,000.00       | 1.38000 %                | 1000.00000000                          | 1.18833333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.18833333                  | 0.00000000                             | 1000.00000000                       |
| 1E-B2 | 228,635,000.00       | 1.88000 %                | 1000.00000000                          | 1.61888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.61888888                  | 0.00000000                             | 1000.00000000                       |
| 1E-B3 | 228,635,000.00       | 2.38000 %                | 1000.00000000                          | 2.04944444               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.04944444                  | 0.00000000                             | 1000.00000000                       |
| 1E-B4 | 228,635,000.00       | 2.88000 %                | 1000.00000000                          | 2.48000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.48000000                  | 0.00000000                             | 1000.00000000                       |
| 1E-C1 | 228,635,000.00       | 1.38000 %                | 1000.00000000                          | 1.18833333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.18833333                  | 0.00000000                             | 1000.00000000                       |
| 1E-C2 | 228,635,000.00       | 1.88000 %                | 1000.00000000                          | 1.61888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.61888888                  | 0.00000000                             | 1000.00000000                       |
| 1E-C3 | 228,635,000.00       | 2.38000 %                | 1000.00000000                          | 2.04944444               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.04944444                  | 0.00000000                             | 1000.00000000                       |
| 1E-C4 | 228,635,000.00       | 2.88000 %                | 1000.00000000                          | 2.48000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.48000000                  | 0.00000000                             | 1000.00000000                       |
| 1E-D1 | 457,270,000.00       | 1.38000 %                | 546.39800448                           | 0.64930297               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.64930297                  | 0.00000000                             | 542.38987058                        |
| 1E-D2 | 457,270,000.00       | 1.88000 %                | 546.39800448                           | 0.88455766               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.88455766                  | 0.00000000                             | 542.38987058                        |
| 1E-D3 | 457,270,000.00       | 2.38000 %                | 546.39800448                           | 1.11981236               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11981236                  | 0.00000000                             | 542.38987058                        |
| 1E-D4 | 457,270,000.00       | 2.88000 %                | 546.39800448                           | 1.35506705               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.35506705                  | 0.00000000                             | 542.38987058                        |
| 1E-D5 | 457,270,000.00       | 3.68000 %                | 546.39800448                           | 1.73147456               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.73147456                  | 0.00000000                             | 542.38987058                        |
| 1E-F1 | 457,270,000.00       | 1.38000 %                | 1000.00000000                          | 1.18833333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.18833333                  | 0.00000000                             | 1000.00000000                       |
| 1E-F2 | 457,270,000.00       | 1.88000 %                | 1000.00000000                          | 1.61888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.61888888                  | 0.00000000                             | 1000.00000000                       |
| 1E-F3 | 457,270,000.00       | 2.38000 %                | 1000.00000000                          | 2.04944444               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.04944444                  | 0.00000000                             | 1000.00000000                       |
| 1E-F4 | 457,270,000.00       | 2.88000 %                | 1000.00000000                          | 2.48000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.48000000                  | 0.00000000                             | 1000.00000000                       |
| 1E-F5 | 457,270,000.00       | 3.68000 %                | 1000.00000000                          | 3.16888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.16888888                  | 0.00000000                             | 1000.00000000                       |
| 1X-1  | 0.00                 | 2.30000 %                | 546.39800448                           | 1.08217161               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.08217161                  | 0.00000000                             | 542.38987058                        |
| 1X-2  | 0.00                 | 1.80000 %                | 546.39800448                           | 0.84691690               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.84691690                  | 0.00000000                             | 542.38987058                        |
| 1X-3  | 0.00                 | 1.30000 %                | 546.39800448                           | 0.61166221               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.61166221                  | 0.00000000                             | 542.38987058                        |
| 1X-4  | 0.00                 | 0.80000 %                | 546.39800448                           | 0.37640751               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.37640751                  | 0.00000000                             | 542.38987058                        |
| 1Y-1  | 0.00                 | 2.30000 %                | 1000.00000000                          | 1.98055556               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.98055556                  | 0.00000000                             | 1000.00000000                       |
| 1Y-2  | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.55000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.55000000                  | 0.00000000                             | 1000.00000000                       |
| 1Y-3  | 0.00                 | 1.30000 %                | 1000.00000000                          | 1.11944444               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.11944444                  | 0.00000000                             | 1000.00000000                       |
| 1Y-4  | 0.00                 | 0.80000 %                | 1000.00000000                          | 0.68888888               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.68888888                  | 0.00000000                             | 1000.00000000                       |

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

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

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Distribution Date: 25-Feb-2021  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 4,464,893.53 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (44,243.36)  |
| Total Deposits                                  | 4,420,650.17 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 4,401,483.51 |
| Total Withdrawals (Pool Distribution Amount)    | 4,420,650.17 |
| 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                           | 991,663,659.97    |
| Total Principal Reduction Cumulative                        | 25,555,069,140.46 |
| Scheduled Principal Current                                 | 39,412,611.81     |
| Scheduled Principal Cumulative                              | 2,850,885,442.72  |
| Unscheduled Principal Current                               | 952,206,804.80    |
| Unscheduled Principal Cumulative                            | 22,702,473,230.18 |
| Senior Reduction Amount                                     | 989,690,149.63    |
| Subordinate Reduction Amount                                | 1,929,266.98      |
| Calculated Tranche Write-down Amount                        | 44,243.36         |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 4,164.27          |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 8,895.65          |
| Informational Reporting                                     |                   |
| At Issuance Loan Count                                      | 180187            |
| Period Beginning Loan Count                                 | 94091             |
| Period Reference Pool Removal Loan Count                    | 3968              |
| Period Ending Loan Count                                    | 90123             |
| UPB at Origination                                          | 44,417,045,000.00 |
| UPB at Issuance                                             | 43,757,996,032.69 |
| UPB Actual Current                                          | 18,202,926,892.23 |
| Period PIF Loan Count Current                               | 3965              |
| PIF Loan Count Cumulative                                   | 89843             |
| Period PIF Loan UPB Current                                 | 937,190,842.64    |
| PIF Loan UPB Cumulative                                     | 21,804,073,850.73 |
| Period Partial Prepayment Amount                            | 17,518,423.65     |
| 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                                 | 208,075.11        |
| Credit Event Amount Cumulative                              | 9,777,668.57      |
| Total Active Modified Loan Count                            | 630               |
| Total Active Modified Loan UPB                              | 136,341,202.35    |
| Libor Rate                                                  | 0.130000%         |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



## Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 95.104950% |
| Subordinate Percentage                | 4.895050%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | NO         |
| Overcollateralization                 | 0.00       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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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 %     | 4.900000 %       | 5.150000 %    |
| 1M-1  | 0.00                         | 0.00                       | 2.650000 %     | 4.900000 %       | 5.150000 %    |
| 1M-1H | 0.00                         | 0.00                       | 2.650000 %     | 4.900000 %       | 5.150000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 2.270000 %       | 2.390000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 2.270000 %       | 2.390000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.100000 %     | 4.780000 %       | 5.040000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.550000 %     | 3.520000 %       | 3.720000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 2.270000 %       | 2.390000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 1.130000 %       | 1.190000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 1.130000 %       | 1.190000 %    |
| 1B-2H | 44,243.36                    | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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# 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    |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



## Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 703          | 136,319,537.82 | 0.780045 % | 0.748888 % |
| 60 Days     | 275          | 57,622,198.27  | 0.305139 % | 0.316555 % |
| 90 Days     | 224          | 46,703,234.54  | 0.248549 % | 0.256570 % |
| 120 Days    | 220          | 50,989,112.25  | 0.244111 % | 0.280115 % |
| 150 Days    | 243          | 53,567,510.60  | 0.269632 % | 0.294280 % |
| 180+ Days   | 2215         | 555,274,179.63 | 2.457752 % | 3.050466 % |
| Totals      | 3880         | 900,475,773.11 | 4.305227 % | 4.946874 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



## Modification Loss Summary

| Group | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|---------------|------------------------|-----------------|
| Total | 58             | 13,016,205.77 | 4,164.27               | 0.031993        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0037906233  | 301,611.32  | 95.12                  | 0.031537        |
| Summary | 0037919839  | 192,512.19  | 6.67                   | 0.003465        |
| Summary | 0037920885  | 224,055.48  | 46.68                  | 0.020834        |
| Summary | 0037928948  | 432,946.55  | 59.65                  | 0.013778        |
| Summary | 0037929618  | 229,435.98  | 88.91                  | 0.038752        |
| Summary | 0037929890  | 242,196.02  | 213.40                 | 0.088110        |
| Summary | 0037931403  | 358,823.30  | 37.71                  | 0.010509        |
| Summary | 0037932832  | 114,984.18  | 47.91                  | 0.041667        |
| Summary | 0037936333  | 298,894.07  | 89.05                  | 0.029793        |
| Summary | 0037938423  | 250,934.03  | 55.53                  | 0.022129        |
| Summary | 0037940843  | 72,785.28   | 59.85                  | 0.082228        |
| Summary | 0037942938  | 71,236.69   | 1.45                   | 0.002035        |
| Summary | 0037943660  | 82,002.35   | 36.78                  | 0.044852        |
| Summary | 0037945192  | 136,304.50  | 30.86                  | 0.022640        |
| Summary | 0037945934  | 184,842.07  | 3.78                   | 0.002045        |
| Summary | 0037947337  | 229,112.88  | 71.60                  | 0.031251        |
| Summary | 0037950387  | 138,286.97  | 2.59                   | 0.001873        |
| Summary | 0037951417  | 89,853.62   | 3.39                   | 0.003773        |
| Summary | 0037952442  | 421,466.61  | 136.61                 | 0.032413        |
| Summary | 0037957412  | 322,765.93  | 260.80                 | 0.080802        |
| Summary | 0037958446  | 362,930.32  | 18.91                  | 0.005210        |
| Summary | 0037958789  | 183,808.75  | 43.28                  | 0.023546        |
| Summary | 0037960508  | 79,881.08   | 25.89                  | 0.032411        |
| Summary | 0037961723  | 79,977.66   | 40.80                  | 0.051014        |
| Summary | 0037962977  | 218,063.23  | 55.47                  | 0.025438        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0037966959  | 195,806.41  | 16.79                  | 0.008575        |
| Summary | 0037967788  | 97,822.12   | 8.92                   | 0.009119        |
| Summary | 0037969187  | 104,348.43  | 1.66                   | 0.001591        |
| Summary | 0037973976  | 199,403.02  | 124.63                 | 0.062502        |
| Summary | 0037974164  | 135,147.54  | 6.46                   | 0.004780        |
| Summary | 0037974222  | 158,205.04  | 179.43                 | 0.113416        |
| Summary | 0037977307  | 223,426.37  | 149.04                 | 0.066707        |
| Summary | 0037978214  | 256,006.40  | 189.99                 | 0.074213        |
| Summary | 0037979354  | 505,475.21  | 18.24                  | 0.003608        |
| Summary | 0037983263  | 378,270.37  | 62.93                  | 0.016636        |
| Summary | 0037983961  | 142,166.16  | 66.35                  | 0.046671        |
| Summary | 0037991482  | 380,833.52  | 14.10                  | 0.003702        |
| Summary | 0037991764  | 397,515.65  | 354.90                 | 0.089280        |
| Summary | 0037992750  | 113,436.20  | 83.95                  | 0.074006        |
| Summary | 0037999501  | 339,200.90  | 179.59                 | 0.052945        |
| Summary | 0038001111  | 352,212.97  | 12.20                  | 0.003464        |
| Summary | 0038008406  | 224,027.84  | 23.34                  | 0.010418        |
| Summary | 0038032384  | 117,569.61  | 36.74                  | 0.031250        |
| Summary | 0038043127  | 136,993.42  | 101.75                 | 0.074274        |
| Summary | 0038044822  | 61,137.12   | 36.37                  | 0.059489        |
| Summary | 0038053555  | 91,981.89   | 34.82                  | 0.037855        |
| Summary | 0038059651  | 281,208.69  | 107.33                 | 0.038167        |
| Summary | 0038063724  | 140,813.54  | 2.66                   | 0.001889        |
| Summary | 0038063969  | 221,424.73  | 67.73                  | 0.030588        |
| Summary | 0038064853  | 416,888.53  | 122.50                 | 0.029384        |
| Summary | 0038067003  | 130,547.00  | 81.59                  | 0.062499        |
| Summary | 0038067996  | 151,918.71  | 79.12                  | 0.052080        |
| Summary | 0038070082  | 184,504.72  | 94.34                  | 0.051131        |
| Summary | 0038078626  | 314,339.10  | 98.23                  | 0.031250        |
| Summary | 0038083109  | 64,420.19   | 22.32                  | 0.034648        |
| Summary | 0038084012  | 568,153.19  | 59.18                  | 0.010416        |
| Summary | 0038084323  | 214,022.94  | 22.29                  | 0.010415        |
| Summary | 0038086689  | 397,267.18  | 172.09                 | 0.043318        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 3          | 208,075.11        | 46,257.36             | 22.231             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0037924032     | 130,003.02        | 8,521.12              | 6.555              |
| 0037951939     | 39,697.63         | 10,089.33             | 25.415             |
| 0038042038     | 38,374.46         | 27,646.91             | 72.045             |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 7          | 689,777.09        | (2,014.00)            | 258,381.77                  | 37.459             |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0037917766     | 105,726.47        | 36.00                 | 20,534.32                   | 19.422             |
| 0037940707     | 73,133.60         | 18.00                 | 30,825.00                   | 42.149             |
| 0037942296     | 79,026.36         | 11.00                 | 40,589.48                   | 51.362             |
| 0037961691     | 63,606.15         | 18.00                 | 27,140.13                   | 42.669             |
| 0038008767     | 145,025.78        | 18.00                 | 56,715.77                   | 39.107             |
| 0038020561     | 112,921.01        | 4,970.00              | (592.73)                    | (0.525)            |
| 0038063668     | 110,337.72        | (7,085.00)            | 83,169.80                   | 75.377             |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 66             | 9,777,668.57      | 1,710,511.23          | 17.494             |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>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             |
| 0037917766     | 105,726.47        | 20,534.32             | 19.422             |
| 0037918602     | 104,053.62        | 31,623.49             | 30.392             |
| 0037919634     | 78,181.43         | 25,011.90             | 31.992             |
| 0037922248     | 400,650.33        | 43,822.31             | 10.938             |
| 0037924032     | 130,003.02        | 8,521.12              | 6.555              |
| 0037926539     | 404,982.26        | 39,980.57             | 9.872              |
| 0037927398     | 76,777.51         | (469.72)              | (0.612)            |
| 0037929669     | 67,149.31         | 12,970.95             | 19.317             |
| 0037932292     | 23,239.70         | 18,959.91             | 81.584             |
| 0037932621     | 372,738.31        | 7,262.71              | 1.948              |
| 0037939369     | 113,278.25        | 981.86                | 0.867              |
| 0037940707     | 73,133.60         | 30,825.00             | 42.149             |
| 0037941853     | 74,440.41         | 28,487.09             | 38.268             |
| 0037942296     | 79,026.36         | 40,589.48             | 51.362             |
| 0037942822     | 101,753.18        | 59,152.29             | 58.133             |
| 0037944220     | 237,001.81        | 31,658.29             | 13.358             |
| 0037950233     | 83,142.67         | 38,781.57             | 46.645             |
| 0037951939     | 39,697.63         | 10,089.33             | 25.415             |

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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0037961691  | 63,606.15      | 27,140.13          | 42.669          |
| 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)         |
| 0037999612  | 53,462.73      | 53,792.15          | 100.616         |
| 0038008767  | 145,025.78     | 56,715.77          | 39.107          |
| 0038010004  | 406,166.56     | 47,831.03          | 11.776          |
| 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     | (592.73)           | (0.525)         |
| 0038021637  | 119,784.11     | 2,728.52           | 2.278           |
| 0038022344  | 60,446.35      | 25,953.69          | 42.937          |
| 0038026559  | 143,606.62     | 23,070.89          | 16.065          |
| 0038030027  | 370,199.84     | 76,730.25          | 20.727          |
| 0038036573  | 66,709.84      | 15,646.18          | 23.454          |
| 0038038648  | 380,341.35     | (2,183.53)         | (0.574)         |
| 0038040312  | 71,451.05      | 8,084.25           | 11.314          |
| 0038042038  | 38,374.46      | 27,646.91          | 72.045          |
| 0038044228  | 103,043.28     | 2,622.81           | 2.545           |
| 0038046118  | 86,010.78      | 2,366.52           | 2.751           |
| 0038051381  | 143,167.39     | (6,787.09)         | (4.741)         |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0038054212  | 85,954.35      | 10,767.81          | 12.527          |
| 0038055137  | 50,767.01      | 12,601.10          | 24.821          |
| 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          |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



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

|       | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|-------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Total | 10                  | 897,852.20                | 44,243.36                   | 0.000 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 10                  | 897,852.20                          | 44,243.36                   | 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 | 0037917766  | 110,000.00                   | 4.375 %           | LA    | 64.00              | 360           | 105,726.47                          | 10/31/2020                 | 36.00                | 20,534.32                       |
| Summary | 0037924032  | 137,000.00                   | 4.250 %           | VA    | 80.00              | 360           | 130,003.02                          | 01/31/2021                 | 8,521.12             | 8,521.12                        |
| Summary | 0037940707  | 76,000.00                    | 4.625 %           | FL    | 80.00              | 360           | 73,133.60                           | 09/30/2020                 | 18.00                | 30,825.00                       |
| Summary | 0037942296  | 81,000.00                    | 4.750 %           | IL    | 80.00              | 360           | 79,026.36                           | 07/31/2020                 | 11.00                | 40,589.48                       |
| Summary | 0037951939  | 41,000.00                    | 5.375 %           | TX    | 80.00              | 360           | 39,697.63                           | 01/31/2021                 | 10,089.33            | 10,089.33                       |
| Summary | 0037961691  | 67,000.00                    | 4.500 %           | GA    | 64.00              | 360           | 63,606.15                           | 11/30/2020                 | 18.00                | 27,140.13                       |
| Summary | 0038008767  | 152,000.00                   | 4.625 %           | GA    | 71.00              | 360           | 145,025.78                          | 10/31/2020                 | 18.00                | 56,715.77                       |
| Summary | 0038020561  | 118,000.00                   | 4.375 %           | KY    | 80.00              | 360           | 112,921.01                          | 06/30/2020                 | 4,970.00             | (592.73)                        |
| Summary | 0038042038  | 40,000.00                    | 4.000 %           | PA    | 80.00              | 360           | 38,374.46                           | 01/31/2021                 | 27,646.91            | 27,646.91                       |
| Summary | 0038063668  | 114,000.00                   | 4.500 %           | WV    | 80.00              | 360           | 110,337.72                          | 11/30/2019                 | (7,085.00)           | 83,169.80                       |

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

\* This data is currently not provided for reporting.

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

# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



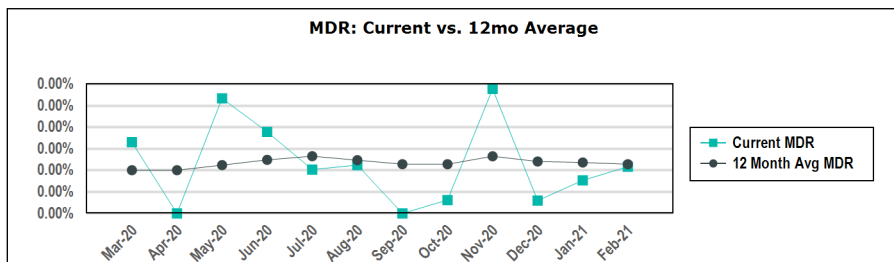
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## Realized Loss Report - Collateral

### Summary

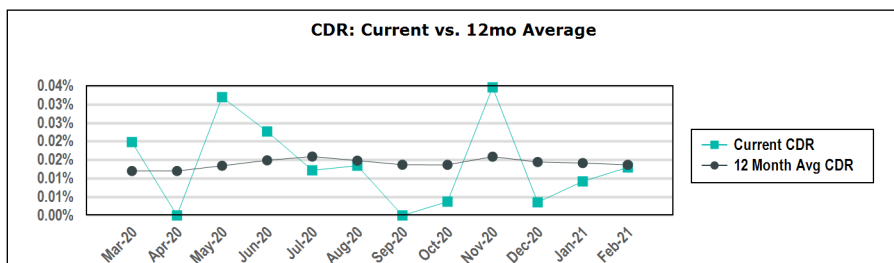
#### MDR

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



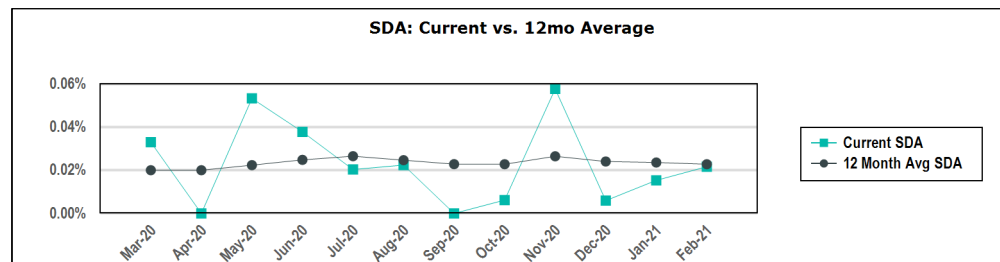
#### CDR

Current Month 0.013 %  
3 Month Average 0.009 %  
12 Month Average 0.014 %



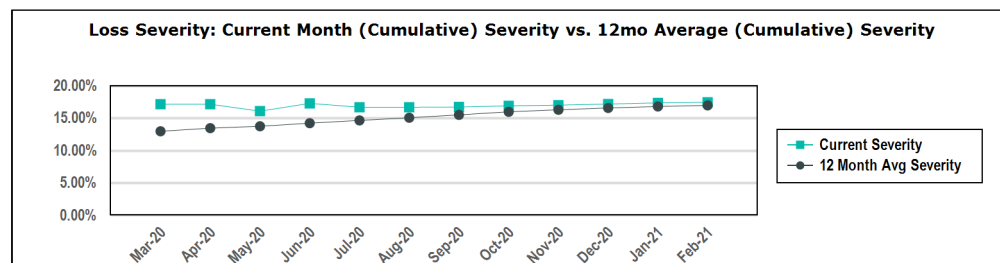
#### SDA

Current Month 0.022 %  
3 Month Average 0.014 %  
12 Month Average 0.023 %



#### Loss Severity

Current Month (Cumulative) 17.494 %  
3 Month Average (Cumulative) 17.379 %  
12 Month Average (Cumulative) 17.023 %



### 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



## Prepayment Rates

### Summary

#### SMM

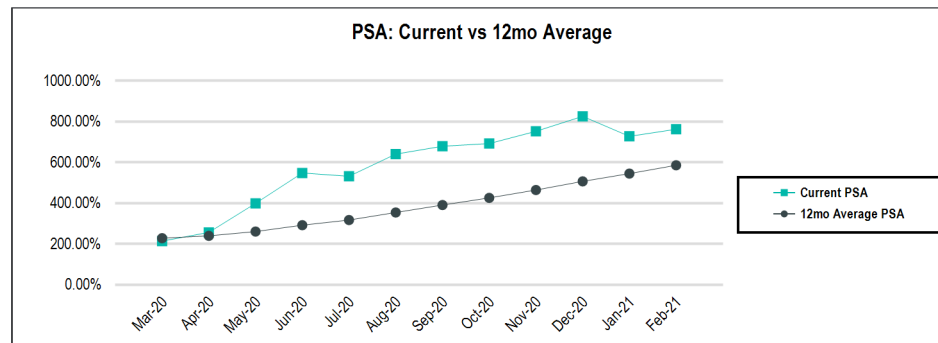
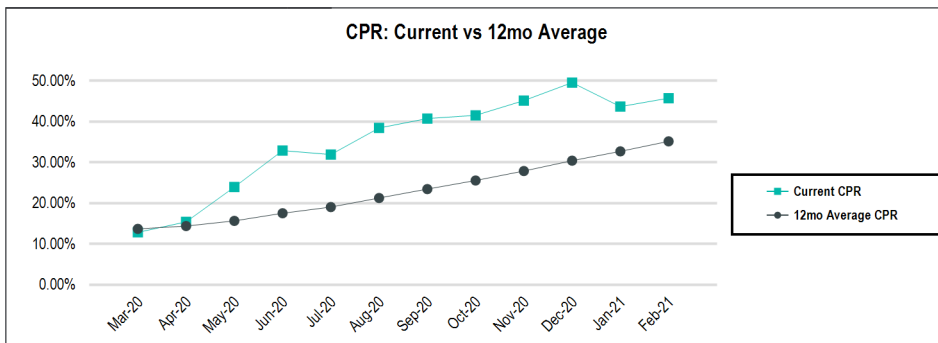
|                  |         |
|------------------|---------|
| Current Month    | 4.971 % |
| 3 Month Average  | 5.063 % |
| 12 Month Average | 3.658 % |

#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 45.767 % |
| 3 Month Average  | 46.344 % |
| 12 Month Average | 35.174 % |

#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 762.790 % |
| 3 Month Average  | 772.398 % |
| 12 Month Average | 586.241 % |



### 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



Distribution Date: 25-Feb-2021  
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## Substitutions

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

## Current Repurchases Due To Breaches

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

## Cumulative Repurchases Due To Breaches

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

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



## Current Repurchases Due To Other

| Loan<br>Number                          | Beginning<br>Scheduled<br>Balance | Payoff<br>Balance | Current<br>Rate | Current<br>Payment |
|-----------------------------------------|-----------------------------------|-------------------|-----------------|--------------------|
| No Repurchases Due to Other this Period |                                   |                   |                 |                    |

## Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>Repurchased Due To Other |
|--------------------------------------------|-----------------------------------------------------------|
| No Cumulative Repurchases                  |                                                           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C01



## Supplemental Reporting

### Record Date

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

### Business Day

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

### Closing Date

Mean January 26, 2017.

### Accrual Period

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