

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jul-2021
08-Jul-2021 11:22:17 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/30/2021	0.00000 %	13,895,917,750.32	0.00	577,265,262.03	0.00	13,318,652,488.30	577,265,262.03	0.00
1M-1	30711XEK6	07/23/2021	1.39150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	07/23/2021	3.64150 %	469,794,185.06	1,473,150.59	1,636,486.14	0.00	468,157,698.92	3,109,636.73	0.00
1M-2H		06/30/2021	0.00000 %	24,727,154.14	0.00	86,134.84	0.00	24,641,019.31	86,134.84	0.00
1M-2A	30711XEL4	07/23/2021	3.64150 %	12,524,185.06	39,272.54	1,636,486.14	0.00	10,887,698.92	1,675,758.68	0.00
1M-AH		06/30/2021	0.00000 %	659,198.14	0.00	86,134.84	0.00	573,063.31	86,134.84	0.00
1M-2B	30711XEM2	07/23/2021	3.64150 %	228,635,000.00	716,939.03	0.00	0.00	228,635,000.00	716,939.03	0.00
1M-BH		06/30/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	07/23/2021	3.64150 %	228,635,000.00	716,939.03	0.00	0.00	228,635,000.00	716,939.03	0.00
1M-CH		06/30/2021	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	07/23/2021	5.84150 %	207,850,000.00	1,045,523.03	0.00	0.00	207,850,000.00	1,045,523.03	0.00
1B-1H		06/30/2021	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		06/30/2021	0.00000 %	216,823,362.95	0.00	0.00	125,651.47	216,697,711.48	0.00	2,092,268.52
1A-I1	30711XEW0	07/23/2021	2.30000 %	0.00	24,804.84	0.00	0.00	0.00	24,804.84	0.00
1A-I2	30711XER1	07/23/2021	1.80000 %	0.00	19,412.49	0.00	0.00	0.00	19,412.49	0.00
1A-I3	30711XFM1	07/23/2021	1.30000 %	0.00	14,020.13	0.00	0.00	0.00	14,020.13	0.00
1A-I4	30711XFT6	07/23/2021	0.80000 %	0.00	8,627.77	0.00	0.00	0.00	8,627.77	0.00
1B-I1	30711XFB5	07/23/2021	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1B-I2	30711XFU3	07/23/2021	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1B-I3	30711XFV1	07/23/2021	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1B-I4	30711XFW9	07/23/2021	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1C-I1	30711XGJ7	07/23/2021	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1C-I2	30711XFX7	07/23/2021	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1C-I3	30711XFY5	07/23/2021	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1C-I4	30711XFZ2	07/23/2021	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1E-A1	30711XES9	07/23/2021	1.34150 %	12,524,185.06	14,467.70	1,636,486.14	0.00	10,887,698.92	1,650,953.84	0.00
1E-A2	30711XET7	07/23/2021	1.84150 %	12,524,185.06	19,860.05	1,636,486.14	0.00	10,887,698.92	1,656,346.19	0.00
1E-A3	30711XEU4	07/23/2021	2.34150 %	12,524,185.06	25,252.41	1,636,486.14	0.00	10,887,698.92	1,661,738.55	0.00
1E-A4	30711XEV2	07/23/2021	2.84150 %	12,524,185.06	30,644.77	1,636,486.14	0.00	10,887,698.92	1,667,130.91	0.00
1E-B1	30711XEX8	07/23/2021	1.34150 %	228,635,000.00	264,114.71	0.00	0.00	228,635,000.00	264,114.71	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jul-2021
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	07/23/2021	1.84150 %	228,635,000.00	362,554.78	0.00	0.00	228,635,000.00	362,554.78	0.00
1E-B3	30711XEZ3	07/23/2021	2.34150 %	228,635,000.00	460,994.85	0.00	0.00	228,635,000.00	460,994.85	0.00
1E-B4	30711XFA7	07/23/2021	2.84150 %	228,635,000.00	559,434.91	0.00	0.00	228,635,000.00	559,434.91	0.00
1E-C1	30711XFC3	07/23/2021	1.34150 %	228,635,000.00	264,114.71	0.00	0.00	228,635,000.00	264,114.71	0.00
1E-C2	30711XFD1	07/23/2021	1.84150 %	228,635,000.00	362,554.78	0.00	0.00	228,635,000.00	362,554.78	0.00
1E-C3	30711XFE9	07/23/2021	2.34150 %	228,635,000.00	460,994.85	0.00	0.00	228,635,000.00	460,994.85	0.00
1E-C4	30711XFF6	07/23/2021	2.84150 %	228,635,000.00	559,434.91	0.00	0.00	228,635,000.00	559,434.91	0.00
1E-D1	30711XFG4	07/23/2021	1.34150 %	241,159,185.06	278,582.40	1,636,486.14	0.00	239,522,698.92	1,915,068.54	0.00
1E-D2	30711XFH2	07/23/2021	1.84150 %	241,159,185.06	382,414.83	1,636,486.14	0.00	239,522,698.92	2,018,900.97	0.00
1E-D3	30711XFJ8	07/23/2021	2.34150 %	241,159,185.06	486,247.26	1,636,486.14	0.00	239,522,698.92	2,122,733.40	0.00
1E-D4	30711XFK5	07/23/2021	2.84150 %	241,159,185.06	590,079.68	1,636,486.14	0.00	239,522,698.92	2,226,565.82	0.00
1E-D5	30711XFL3	07/23/2021	3.64150 %	241,159,185.06	756,211.57	1,636,486.14	0.00	239,522,698.92	2,392,697.71	0.00
1E-F1	30711XFN9	07/23/2021	1.34150 %	457,270,000.00	528,229.41	0.00	0.00	457,270,000.00	528,229.41	0.00
1E-F2	30711XFP4	07/23/2021	1.84150 %	457,270,000.00	725,109.55	0.00	0.00	457,270,000.00	725,109.55	0.00
1E-F3	30711XFQ2	07/23/2021	2.34150 %	457,270,000.00	921,989.69	0.00	0.00	457,270,000.00	921,989.69	0.00
1E-F4	30711XFR0	07/23/2021	2.84150 %	457,270,000.00	1,118,869.83	0.00	0.00	457,270,000.00	1,118,869.83	0.00
1E-F5	30711XFS8	07/23/2021	3.64150 %	457,270,000.00	1,433,878.05	0.00	0.00	457,270,000.00	1,433,878.05	0.00
1X-1	30711XGA6	07/23/2021	2.30000 %	0.00	477,629.16	0.00	0.00	0.00	477,629.16	0.00
1X-2	30711XGB4	07/23/2021	1.80000 %	0.00	373,796.74	0.00	0.00	0.00	373,796.74	0.00
1X-3	30711XGC2	07/23/2021	1.30000 %	0.00	269,964.31	0.00	0.00	0.00	269,964.31	0.00
1X-4	30711XGD0	07/23/2021	0.80000 %	0.00	166,131.88	0.00	0.00	0.00	166,131.88	0.00
1Y-1	30711XGE8	07/23/2021	2.30000 %	0.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00
1Y-2	30711XGF5	07/23/2021	1.80000 %	0.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00
1Y-3	30711XGG3	07/23/2021	1.30000 %	0.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00
1Y-4	30711XGH1	07/23/2021	0.80000 %	0.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00
Totals				20,691,896,437.21	20,834,874.68	595,438,879.25	125,651.47	20,096,331,906.52	616,273,753.93	2,092,268.52

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

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

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jul-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
1A-H	42,117,071,181.00	13,895,917,750.32	25,735,412.13	551,529,849.90	0.00	0.00	577,265,262.03	13,318,652,488.30	0.31622931	577,265,262.03
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	469,794,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	468,157,698.92	0.68254015	1,636,486.14
1M-2H	36,101,934.00	24,727,154.14	86,134.84	0.00	0.00	0.00	86,134.84	24,641,019.31	0.68254015	86,134.84
1M-2A	228,635,000.00	12,524,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	10,887,698.92	0.04762044	1,636,486.14
1M-AH	12,033,978.00	659,198.14	86,134.84	0.00	0.00	0.00	86,134.84	573,063.31	0.04762044	86,134.84
1M-2B	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-BH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1M-2C	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-CH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	216,823,362.95	0.00	0.00	0.00	125,651.47	125,651.47	216,697,711.48	0.99043709	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	12,524,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	10,887,698.92	0.04762044	1,636,486.14
1E-A2	228,635,000.00	12,524,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	10,887,698.92	0.04762044	1,636,486.14
1E-A3	228,635,000.00	12,524,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	10,887,698.92	0.04762044	1,636,486.14
1E-A4	228,635,000.00	12,524,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	10,887,698.92	0.04762044	1,636,486.14
1E-B1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00

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Distribution Date: 26-Jul-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	241,159,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	239,522,698.92	0.52381022	1,636,486.14
1E-D2	457,270,000.00	241,159,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	239,522,698.92	0.52381022	1,636,486.14
1E-D3	457,270,000.00	241,159,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	239,522,698.92	0.52381022	1,636,486.14
1E-D4	457,270,000.00	241,159,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	239,522,698.92	0.52381022	1,636,486.14
1E-D5	457,270,000.00	241,159,185.06	1,636,486.14	0.00	0.00	0.00	1,636,486.14	239,522,698.92	0.52381022	1,636,486.14
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	20,691,896,437.21	43,909,029.35	551,529,849.90	0.00	125,651.47	595,564,530.72	20,096,331,906.52	0.38798762	595,438,879.25

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	329.93551927	0.61104468	13.09516152	0.00000000	0.00000000	13.70620620	316.22931308	0.31622931	13.70620620
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	684.92602483	2.38587871	0.00000000	0.00000000	0.00000000	2.38587871	682.54014611	0.68254015	2.38587871
1M-2H	36,101,934.00	684.92602474	2.38587883	0.00000000	0.00000000	0.00000000	2.38587883	682.54014619	0.68254015	2.38587883
1M-2A	228,635,000.00	54.77807449	7.15763614	0.00000000	0.00000000	0.00000000	7.15763614	47.62043834	0.04762044	7.15763614
1M-AH	12,033,978.00	54.77807422	7.15763649	0.00000000	0.00000000	0.00000000	7.15763649	47.62043856	0.04762044	7.15763649
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	991.01139344	0.00000000	0.00000000	0.00000000	0.57430176	0.57430176	990.43709168	0.99043709	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	54.77807449	7.15763614	0.00000000	0.00000000	0.00000000	7.15763614	47.62043834	0.04762044	7.15763614
1E-A2	228,635,000.00	54.77807449	7.15763614	0.00000000	0.00000000	0.00000000	7.15763614	47.62043834	0.04762044	7.15763614
1E-A3	228,635,000.00	54.77807449	7.15763614	0.00000000	0.00000000	0.00000000	7.15763614	47.62043834	0.04762044	7.15763614
1E-A4	228,635,000.00	54.77807449	7.15763614	0.00000000	0.00000000	0.00000000	7.15763614	47.62043834	0.04762044	7.15763614
1E-B1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jul-2021
08-Jul-2021 11:22:17 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	527.38903724	3.57881807	0.00000000	0.00000000	0.00000000	3.57881807	523.81021917	0.52381022	3.57881807
1E-D2	457,270,000.00	527.38903724	3.57881807	0.00000000	0.00000000	0.00000000	3.57881807	523.81021917	0.52381022	3.57881807
1E-D3	457,270,000.00	527.38903724	3.57881807	0.00000000	0.00000000	0.00000000	3.57881807	523.81021917	0.52381022	3.57881807
1E-D4	457,270,000.00	527.38903724	3.57881807	0.00000000	0.00000000	0.00000000	3.57881807	523.81021917	0.52381022	3.57881807
1E-D5	457,270,000.00	527.38903724	3.57881807	0.00000000	0.00000000	0.00000000	3.57881807	523.81021917	0.52381022	3.57881807
1E-F1	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jul-2021
08-Jul-2021 11:22:17 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 %	13,895,917,750.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,318,652,488.30
1M-1	N/A	N/A	1.39150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	06/25/21 - 07/25/21	31	3.64150 %	469,794,185.06	1,473,150.59	0.00	0.00	0.00	0.00	1,473,150.59	0.00	468,157,698.92
1M-2H	N/A	N/A	0.00000 %	24,727,154.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,641,019.31
1M-2A	06/25/21 - 07/25/21	31	3.64150 %	12,524,185.06	39,272.54	0.00	0.00	0.00	0.00	39,272.54	0.00	10,887,698.92
1M-AH	N/A	N/A	0.00000 %	659,198.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	573,063.31
1M-2B	06/25/21 - 07/25/21	31	3.64150 %	228,635,000.00	716,939.03	0.00	0.00	0.00	0.00	716,939.03	0.00	228,635,000.00
1M-BH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1M-2C	06/25/21 - 07/25/21	31	3.64150 %	228,635,000.00	716,939.03	0.00	0.00	0.00	0.00	716,939.03	0.00	228,635,000.00
1M-CH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1B-1	06/25/21 - 07/25/21	31	5.84150 %	207,850,000.00	1,045,523.03	0.00	0.00	0.00	0.00	1,045,523.03	0.00	207,850,000.00
1B-1H	N/A	N/A	0.00000 %	10,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	216,823,362.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,697,711.48
1A-I1	06/25/21 - 07/25/21	31	2.30000 %	12,524,185.06	24,804.84	0.00	0.00	0.00	0.00	24,804.84	0.00	10,887,698.92
1A-I2	06/25/21 - 07/25/21	31	1.80000 %	12,524,185.06	19,412.49	0.00	0.00	0.00	0.00	19,412.49	0.00	10,887,698.92
1A-I3	06/25/21 - 07/25/21	31	1.30000 %	12,524,185.06	14,020.13	0.00	0.00	0.00	0.00	14,020.13	0.00	10,887,698.92
1A-I4	06/25/21 - 07/25/21	31	0.80000 %	12,524,185.06	8,627.77	0.00	0.00	0.00	0.00	8,627.77	0.00	10,887,698.92
1B-I1	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	31	1.34150 %	12,524,185.06	14,467.70	0.00	0.00	0.00	0.00	14,467.70	0.00	10,887,698.92
1E-A2	06/25/21 - 07/25/21	31	1.84150 %	12,524,185.06	19,860.05	0.00	0.00	0.00	0.00	19,860.05	0.00	10,887,698.92
1E-A3	06/25/21 - 07/25/21	31	2.34150 %	12,524,185.06	25,252.41	0.00	0.00	0.00	0.00	25,252.41	0.00	10,887,698.92
1E-A4	06/25/21 - 07/25/21	31	2.84150 %	12,524,185.06	30,644.77	0.00	0.00	0.00	0.00	30,644.77	0.00	10,887,698.92
1E-B1	06/25/21 - 07/25/21	31	1.34150 %	228,635,000.00	264,114.71	0.00	0.00	0.00	0.00	264,114.71	0.00	228,635,000.00
1E-B2	06/25/21 - 07/25/21	31	1.84150 %	228,635,000.00	362,554.78	0.00	0.00	0.00	0.00	362,554.78	0.00	228,635,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01

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Distribution Date: 26-Jul-2021
08-Jul-2021 11:22:17 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	06/25/21 - 07/25/21	31	2.34150 %	228,635,000.00	460,994.85	0.00	0.00	0.00	0.00	460,994.85	0.00	228,635,000.00
1E-B4	06/25/21 - 07/25/21	31	2.84150 %	228,635,000.00	559,434.91	0.00	0.00	0.00	0.00	559,434.91	0.00	228,635,000.00
1E-C1	06/25/21 - 07/25/21	31	1.34150 %	228,635,000.00	264,114.71	0.00	0.00	0.00	0.00	264,114.71	0.00	228,635,000.00
1E-C2	06/25/21 - 07/25/21	31	1.84150 %	228,635,000.00	362,554.78	0.00	0.00	0.00	0.00	362,554.78	0.00	228,635,000.00
1E-C3	06/25/21 - 07/25/21	31	2.34150 %	228,635,000.00	460,994.85	0.00	0.00	0.00	0.00	460,994.85	0.00	228,635,000.00
1E-C4	06/25/21 - 07/25/21	31	2.84150 %	228,635,000.00	559,434.91	0.00	0.00	0.00	0.00	559,434.91	0.00	228,635,000.00
1E-D1	06/25/21 - 07/25/21	31	1.34150 %	241,159,185.06	278,582.40	0.00	0.00	0.00	0.00	278,582.40	0.00	239,522,698.92
1E-D2	06/25/21 - 07/25/21	31	1.84150 %	241,159,185.06	382,414.83	0.00	0.00	0.00	0.00	382,414.83	0.00	239,522,698.92
1E-D3	06/25/21 - 07/25/21	31	2.34150 %	241,159,185.06	486,247.26	0.00	0.00	0.00	0.00	486,247.26	0.00	239,522,698.92
1E-D4	06/25/21 - 07/25/21	31	2.84150 %	241,159,185.06	590,079.68	0.00	0.00	0.00	0.00	590,079.68	0.00	239,522,698.92
1E-D5	06/25/21 - 07/25/21	31	3.64150 %	241,159,185.06	756,211.57	0.00	0.00	0.00	0.00	756,211.57	0.00	239,522,698.92
1E-F1	06/25/21 - 07/25/21	31	1.34150 %	457,270,000.00	528,229.41	0.00	0.00	0.00	0.00	528,229.41	0.00	457,270,000.00
1E-F2	06/25/21 - 07/25/21	31	1.84150 %	457,270,000.00	725,109.55	0.00	0.00	0.00	0.00	725,109.55	0.00	457,270,000.00
1E-F3	06/25/21 - 07/25/21	31	2.34150 %	457,270,000.00	921,989.69	0.00	0.00	0.00	0.00	921,989.69	0.00	457,270,000.00
1E-F4	06/25/21 - 07/25/21	31	2.84150 %	457,270,000.00	1,118,869.83	0.00	0.00	0.00	0.00	1,118,869.83	0.00	457,270,000.00
1E-F5	06/25/21 - 07/25/21	31	3.64150 %	457,270,000.00	1,433,878.05	0.00	0.00	0.00	0.00	1,433,878.05	0.00	457,270,000.00
1X-1	06/25/21 - 07/25/21	31	2.30000 %	241,159,185.06	477,629.16	0.00	0.00	0.00	0.00	477,629.16	0.00	239,522,698.92
1X-2	06/25/21 - 07/25/21	31	1.80000 %	241,159,185.06	373,796.74	0.00	0.00	0.00	0.00	373,796.74	0.00	239,522,698.92
1X-3	06/25/21 - 07/25/21	31	1.30000 %	241,159,185.06	269,964.31	0.00	0.00	0.00	0.00	269,964.31	0.00	239,522,698.92
1X-4	06/25/21 - 07/25/21	31	0.80000 %	241,159,185.06	166,131.88	0.00	0.00	0.00	0.00	166,131.88	0.00	239,522,698.92
1Y-1	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	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	06/25/21 - 07/25/21	31	0.80000 %	457,270,000.00	315,008.22	0.00	0.00	0.00	0.00	315,008.22	0.00	457,270,000.00
Totals					20,834,874.68	0.00	0.00	0.00	0.00	20,834,874.68	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jul-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	329.93551927	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	316.22931308
1M-1	457,271,000.00	1.39150 %	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	3.64150 %	684.92602483	2.14774727	0.00000000	0.00000000	0.00000000	0.00000000	2.14774727	0.00000000	682.54014611
1M-2H	36,101,934.00	0.00000 %	684.92602474	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	682.54014619
1M-2A	228,635,000.00	3.64150 %	54.77807449	0.17176959	0.00000000	0.00000000	0.00000000	0.00000000	0.17176959	0.00000000	47.62043834
1M-AH	12,033,978.00	0.00000 %	54.77807422	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	47.62043856
1M-2B	228,635,000.00	3.64150 %	1000.00000000	3.13573613	0.00000000	0.00000000	0.00000000	0.00000000	3.13573613	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	3.64150 %	1000.00000000	3.13573613	0.00000000	0.00000000	0.00000000	0.00000000	3.13573613	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	5.84150 %	1000.00000000	5.03018056	0.00000000	0.00000000	0.00000000	0.00000000	5.03018056	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 %	991.01139344	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.43709168
1A-I1	0.00	2.30000 %	54.77807449	0.10849100	0.00000000	0.00000000	0.00000000	0.00000000	0.10849100	0.00000000	47.62043834
1A-I2	0.00	1.80000 %	54.77807449	0.08490603	0.00000000	0.00000000	0.00000000	0.00000000	0.08490603	0.00000000	47.62043834
1A-I3	0.00	1.30000 %	54.77807449	0.06132101	0.00000000	0.00000000	0.00000000	0.00000000	0.06132101	0.00000000	47.62043834
1A-I4	0.00	0.80000 %	54.77807449	0.03773600	0.00000000	0.00000000	0.00000000	0.00000000	0.03773600	0.00000000	47.62043834
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	1.34150 %	54.77807449	0.06327859	0.00000000	0.00000000	0.00000000	0.00000000	0.06327859	0.00000000	47.62043834
1E-A2	228,635,000.00	1.84150 %	54.77807449	0.08686356	0.00000000	0.00000000	0.00000000	0.00000000	0.08686356	0.00000000	47.62043834
1E-A3	228,635,000.00	2.34150 %	54.77807449	0.11044858	0.00000000	0.00000000	0.00000000	0.00000000	0.11044858	0.00000000	47.62043834

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Series 2017-C01



Distribution Date: 26-Jul-2021
08-Jul-2021 11:22:18 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	2.84150 %	54.77807449	0.13403359	0.00000000	0.00000000	0.00000000	0.00000000	0.13403359	0.00000000	47.62043834
1E-B1	228,635,000.00	1.34150 %	1000.00000000	1.15518057	0.00000000	0.00000000	0.00000000	0.00000000	1.15518057	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.84150 %	1000.00000000	1.58573613	0.00000000	0.00000000	0.00000000	0.00000000	1.58573613	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.34150 %	1000.00000000	2.01629169	0.00000000	0.00000000	0.00000000	0.00000000	2.01629169	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.84150 %	1000.00000000	2.44684720	0.00000000	0.00000000	0.00000000	0.00000000	2.44684720	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.34150 %	1000.00000000	1.15518057	0.00000000	0.00000000	0.00000000	0.00000000	1.15518057	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.84150 %	1000.00000000	1.58573613	0.00000000	0.00000000	0.00000000	0.00000000	1.58573613	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.34150 %	1000.00000000	2.01629169	0.00000000	0.00000000	0.00000000	0.00000000	2.01629169	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.84150 %	1000.00000000	2.44684720	0.00000000	0.00000000	0.00000000	0.00000000	2.44684720	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.34150 %	527.38903724	0.60922956	0.00000000	0.00000000	0.00000000	0.00000000	0.60922956	0.00000000	523.81021917
1E-D2	457,270,000.00	1.84150 %	527.38903724	0.83629984	0.00000000	0.00000000	0.00000000	0.00000000	0.83629984	0.00000000	523.81021917
1E-D3	457,270,000.00	2.34150 %	527.38903724	1.06337013	0.00000000	0.00000000	0.00000000	0.00000000	1.06337013	0.00000000	523.81021917
1E-D4	457,270,000.00	2.84150 %	527.38903724	1.29044040	0.00000000	0.00000000	0.00000000	0.00000000	1.29044040	0.00000000	523.81021917
1E-D5	457,270,000.00	3.64150 %	527.38903724	1.65375286	0.00000000	0.00000000	0.00000000	0.00000000	1.65375286	0.00000000	523.81021917
1E-F1	457,270,000.00	1.34150 %	1000.00000000	1.15518055	0.00000000	0.00000000	0.00000000	0.00000000	1.15518055	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.84150 %	1000.00000000	1.58573611	0.00000000	0.00000000	0.00000000	0.00000000	1.58573611	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.34150 %	1000.00000000	2.01629167	0.00000000	0.00000000	0.00000000	0.00000000	2.01629167	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.84150 %	1000.00000000	2.44684722	0.00000000	0.00000000	0.00000000	0.00000000	2.44684722	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.64150 %	1000.00000000	3.13573611	0.00000000	0.00000000	0.00000000	0.00000000	3.13573611	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	527.38903724	1.04452328	0.00000000	0.00000000	0.00000000	0.00000000	1.04452328	0.00000000	523.81021917
1X-2	0.00	1.80000 %	527.38903724	0.81745301	0.00000000	0.00000000	0.00000000	0.00000000	0.81745301	0.00000000	523.81021917
1X-3	0.00	1.30000 %	527.38903724	0.59038273	0.00000000	0.00000000	0.00000000	0.00000000	0.59038273	0.00000000	523.81021917
1X-4	0.00	0.80000 %	527.38903724	0.36331244	0.00000000	0.00000000	0.00000000	0.00000000	0.36331244	0.00000000	523.81021917
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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 08-Jul-2021 11:22:18 AM

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Series 2017-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,299,979.56
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(125,653.14)
Total Deposits	4,174,326.42
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,155,159.76
Total Withdrawals (Pool Distribution Amount)	4,174,326.42
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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08-Jul-2021 11:22:18 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	579,113,536.15
Total Principal Reduction Cumulative	29,511,057,134.70
Scheduled Principal Current	27,458,033.11
Scheduled Principal Cumulative	3,008,763,784.11
Unscheduled Principal Current	551,529,849.90
Unscheduled Principal Cumulative	26,500,201,124.07
Senior Reduction Amount	577,265,262.03
Subordinate Reduction Amount	1,722,620.98
Calculated Tranche Write-down Amount	125,653.14
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	6,807.74
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	76477
Period Reference Pool Removal Loan Count	2398
Period Ending Loan Count	74079
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	14,246,938,897.99
Period PIF Loan Count Current	2396
PIF Loan Count Cumulative	105878
Period PIF Loan UPB Current	539,491,127.06
PIF Loan UPB Cumulative	25,532,345,260.30
Period Partial Prepayment Amount	13,378,979.89
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	439,032.15
Credit Event Amount Cumulative	11,163,112.34
Total Active Modified Loan Count	658
Total Active Modified Loan UPB	142,130,299.15
Libor Rate	0.091500%

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08-Jul-2021 11:22:18 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.726350%
Subordinate Percentage	6.273650%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jul-2021
 08-Jul-2021 11:22:18 AM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.270000 %	6.520000 %
1M-1	0.00	0.00	2.650000 %	6.270000 %	6.520000 %
1M-1H	0.00	0.00	2.650000 %	6.270000 %	6.520000 %
1M-2	0.00	0.00	1.000000 %	2.940000 %	3.060000 %
1M-2H	0.00	0.00	1.000000 %	2.940000 %	3.060000 %
1M-2A	0.00	0.00	2.100000 %	6.180000 %	6.440000 %
1M-2B	0.00	0.00	1.550000 %	4.560000 %	4.750000 %
1M-2C	0.00	0.00	1.000000 %	2.940000 %	3.060000 %
1B-1	0.00	0.00	0.500000 %	1.460000 %	1.520000 %
1B-1H	0.00	0.00	0.500000 %	1.460000 %	1.520000 %
1B-2H	125,651.47	0.00	0.000000 %	0.000000 %	0.000000 %

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08-Jul-2021 11:22:18 AM

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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 08-Jul-2021 11:22:18 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	617	126,520,516.23	0.832895 %	0.888054 %
60 Days	145	30,703,212.35	0.195737 %	0.215507 %
90 Days	109	23,143,195.96	0.147140 %	0.162443 %
120 Days	94	20,833,803.04	0.126892 %	0.146234 %
150 Days	114	23,666,304.52	0.153890 %	0.166115 %
180+ Days	1775	436,162,358.40	2.396091 %	3.061446 %
Totals	2854	661,029,390.50	3.852644 %	4.639799 %

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 08-Jul-2021 11:22:18 AM

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Credit-Linked Notes

Series 2017-C01



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	66	15,044,020.22	6,807.74	0.045252

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	301,611.32	95.12	0.031537
Summary	0037911084	73,677.05	92.10	0.125005
Summary	0037920885	222,001.11	46.25	0.020833
Summary	0037922775	308,569.27	18.50	0.005995
Summary	0037928948	426,891.85	59.65	0.013973
Summary	0037929618	226,988.81	87.96	0.038751
Summary	0037929890	241,347.95	213.05	0.088275
Summary	0037931403	357,310.33	37.71	0.010554
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	297,519.90	89.05	0.029931
Summary	0037938423	249,884.28	55.42	0.022178
Summary	0037939504	419,043.79	349.20	0.083333
Summary	0037940843	72,726.53	59.80	0.082226
Summary	0037942938	71,236.69	1.45	0.002035
Summary	0037943660	81,669.53	36.78	0.045035
Summary	0037945192	135,735.84	30.86	0.022735
Summary	0037945934	184,842.07	3.78	0.002045
Summary	0037947337	229,112.88	71.60	0.031251
Summary	0037949245	434,102.33	198.64	0.045759
Summary	0037950387	138,286.97	2.59	0.001873
Summary	0037951417	89,061.66	3.39	0.003806
Summary	0037951452	201,119.70	317.40	0.157816
Summary	0037952442	421,117.93	136.58	0.032433
Summary	0037957412	321,707.54	260.25	0.080896
Summary	0037958446	362,930.32	18.91	0.005210

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Series 2017-C01



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037958789	183,808.75	43.28	0.023546
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037961723	79,335.77	40.53	0.051087
Summary	0037962977	217,088.87	55.47	0.025552
Summary	0037966959	194,922.99	16.79	0.008614
Summary	0037967788	97,269.95	8.92	0.009170
Summary	0037969187	103,325.44	1.66	0.001607
Summary	0037973976	198,485.46	124.05	0.062498
Summary	0037974164	134,535.84	6.46	0.004802
Summary	0037974222	158,205.04	179.43	0.113416
Summary	0037977307	222,435.14	148.63	0.066819
Summary	0037978214	255,094.79	189.42	0.074255
Summary	0037978694	141,792.78	134.79	0.095061
Summary	0037979271	415,256.24	405.45	0.097639
Summary	0037983263	376,435.68	62.93	0.016717
Summary	0037983961	141,737.92	66.35	0.046812
Summary	0037991482	378,954.86	14.10	0.003721
Summary	0037991764	395,849.72	354.90	0.089655
Summary	0037992750	112,745.35	83.95	0.074460
Summary	0037999501	337,076.38	178.92	0.053080
Summary	0038001111	348,974.53	12.20	0.003496
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038010349	395,391.30	188.54	0.047684
Summary	0038022294	356,559.50	334.03	0.093681
Summary	0038032384	116,488.09	36.40	0.031248
Summary	0038043127	136,246.38	101.20	0.074277
Summary	0038044822	60,885.85	36.37	0.059735
Summary	0038053555	91,585.74	34.82	0.038019
Summary	0038059651	281,208.69	107.33	0.038167
Summary	0038063724	139,579.28	2.66	0.001906
Summary	0038063969	220,374.48	67.51	0.030634
Summary	0038064853	415,083.60	122.50	0.029512
Summary	0038065075	411,992.57	643.74	0.156250
Summary	0038067003	128,356.15	80.22	0.062498

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 08-Jul-2021 11:22:18 AM

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Credit-Linked Notes

Series 2017-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038067996	150,301.68	78.28	0.052082
Summary	0038070082	183,770.02	94.34	0.051336
Summary	0038076590	144,539.89	43.45	0.030061
Summary	0038078626	328,821.14	102.76	0.031251
Summary	0038083109	64,224.75	22.26	0.034660
Summary	0038084323	214,022.94	22.29	0.010415
Summary	0038086689	423,867.92	177.63	0.041907

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Credit-Linked Notes

Series 2017-C01



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	439,032.15	105,896.83	24.121

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037924766	179,113.90	20,168.94	11.260
0037939844	259,918.25	85,727.89	32.983

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	621,168.52	19,756.31	105,882.23	17.046

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037907541	93,239.82	(70.00)	10,644.23	11.416
0037990841	121,762.14	19,927.51	48,014.17	39.433
0038010004	406,166.56	(101.20)	47,223.83	11.627

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jul-2021
 08-Jul-2021 11:22:18 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
75	11,163,112.34	2,092,270.19	18.743

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037922248	400,650.33	43,822.31	10.938
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037928337	155,369.71	48,459.63	31.190
0037929669	67,149.31	12,970.95	19.317
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,727.89	32.983
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

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Series 2017-C01



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 08-Jul-2021 11:22:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	10,107.33	25.461
0037961691	63,606.15	27,158.13	42.697
0037963725	242,202.62	48,085.51	19.853
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037990841	121,762.14	48,014.17	39.433
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038007808	105,643.57	56,123.83	53.126
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	47,223.83	11.627
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	45,780.98	38.648
0038030027	370,199.84	76,730.25	20.727

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Series 2017-C01



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 08-Jul-2021 11:22:18 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038055137	50,767.01	12,628.10	24.875
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038071786	137,088.64	8,019.94	5.850
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 26-Jul-2021
08-Jul-2021 11:22:18 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	1,060,200.67	125,653.14	0.001 %	0	0.00	0.00	0.000 %	5	1,060,200.67	125,653.14	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037907541	101,000.00	3.990 %	AR	79.00	360	93,239.82	05/31/2021	(70.00)	10,644.23
Summary	0037924766	184,000.00	4.750 %	ND	80.00	360	179,113.90	06/30/2021	20,168.94	20,168.94
Summary	0037939844	276,000.00	4.000 %	TX	80.00	360	259,918.25	06/30/2021	85,727.89	85,727.89
Summary	0037990841	129,000.00	4.250 %	MD	72.00	360	121,762.14	04/30/2021	19,927.51	48,014.17
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(101.20)	47,223.83

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



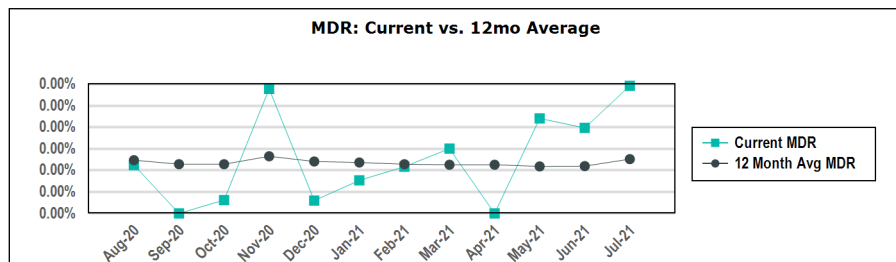
Distribution Date: 26-Jul-2021
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Realized Loss Report - Collateral

Summary

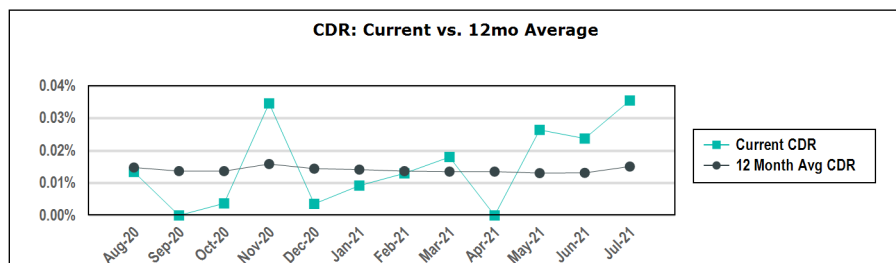
MDR

Current Month 0.003 %
3 Month Average 0.002 %
12 Month Average 0.001 %



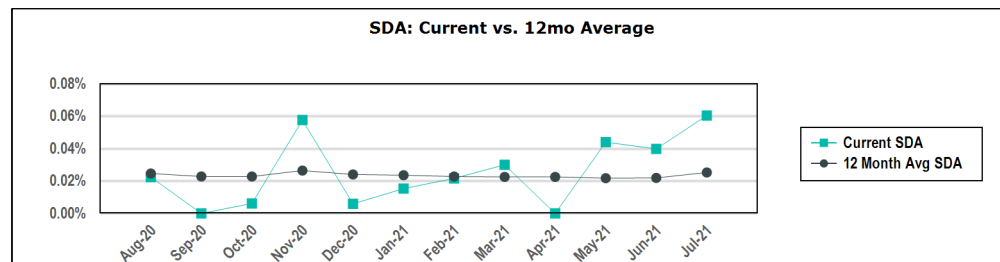
CDR

Current Month 0.036 %
3 Month Average 0.029 %
12 Month Average 0.015 %



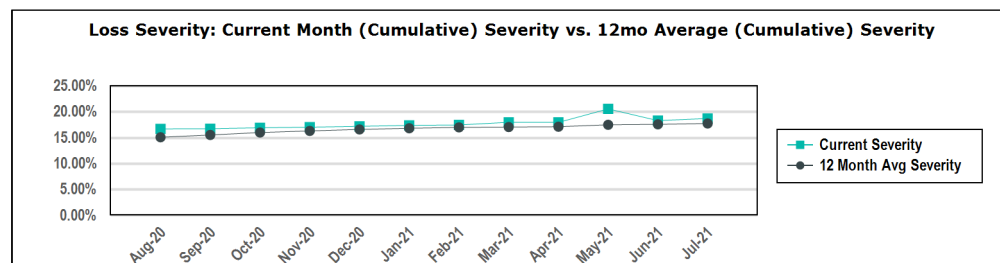
SDA

Current Month 0.061 %
3 Month Average 0.048 %
12 Month Average 0.025 %



Loss Severity

Current Month (Cumulative) 18.743 %
3 Month Average (Cumulative) 19.225 %
12 Month Average (Cumulative) 17.778 %



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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08-Jul-2021 11:22:19 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Prepayment Rates

Summary

SMM

Current Month	3.728 %
3 Month Average	4.650 %
12 Month Average	4.639 %

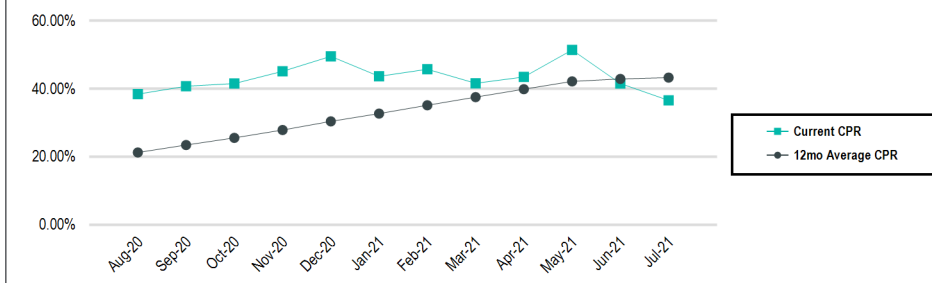
CPR

Current Month	36.611 %
3 Month Average	43.212 %
12 Month Average	43.314 %

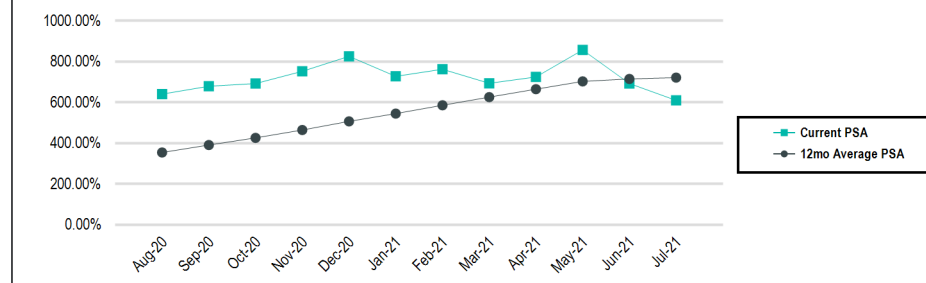
PSA

Current Month	610.185 %
3 Month Average	720.198 %
12 Month Average	721.895 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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 08-Jul-2021 11:22:19 AM

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Series 2017-C01



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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08-Jul-2021 11:22:19 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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08-Jul-2021 11:22:19 AM

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.