

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

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

12-Aug-2019 11:45:37 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		07/31/2019	0.00000 %	31,386,798,952.77	0.00	379,275,340.89	0.00	31,007,523,611.88	379,275,340.89	0.00
1M-1	30711XEK6	08/23/2019	3.56600 %	145,239,548.54	460,377.09	15,036,846.73	0.00	130,202,701.81	15,497,223.82	0.00
1M-1H		07/31/2019	0.00000 %	7,644,206.22	0.00	791,415.00	0.00	6,852,791.22	791,415.00	0.00
1M-2	30711XEP5	08/23/2019	5.81600 %	685,905,000.00	3,545,976.43	0.00	0.00	685,905,000.00	3,545,976.43	0.00
1M-2H		07/31/2019	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	08/23/2019	5.81600 %	228,635,000.00	1,181,992.14	0.00	0.00	228,635,000.00	1,181,992.14	0.00
1M-AH		07/31/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	08/23/2019	5.81600 %	228,635,000.00	1,181,992.14	0.00	0.00	228,635,000.00	1,181,992.14	0.00
1M-BH		07/31/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	08/23/2019	5.81600 %	228,635,000.00	1,181,992.14	0.00	0.00	228,635,000.00	1,181,992.14	0.00
1M-CH		07/31/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	08/23/2019	8.01600 %	207,850,000.00	1,481,000.53	0.00	0.00	207,850,000.00	1,481,000.53	0.00
1B-1H		07/31/2019	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		07/31/2019	0.00000 %	218,375,920.97	0.00	0.00	94,336.69	218,281,584.28	0.00	508,395.72
1A-I1	30711XEW0	08/23/2019	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1A-I2	30711XER1	08/23/2019	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1A-I3	30711XFM1	08/23/2019	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1A-I4	30711XFT6	08/23/2019	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1B-I1	30711XFB5	08/23/2019	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1B-I2	30711XFU3	08/23/2019	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1B-I3	30711XFV1	08/23/2019	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1B-I4	30711XFW9	08/23/2019	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1C-I1	30711XGJ7	08/23/2019	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1C-I2	30711XFX7	08/23/2019	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1C-I3	30711XFY5	08/23/2019	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1C-I4	30711XFZ2	08/23/2019	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1E-A1	30711XES9	08/23/2019	3.51600 %	228,635,000.00	714,560.59	0.00	0.00	228,635,000.00	714,560.59	0.00
1E-A2	30711XET7	08/23/2019	4.01600 %	228,635,000.00	816,176.14	0.00	0.00	228,635,000.00	816,176.14	0.00
1E-A3	30711XEU4	08/23/2019	4.51600 %	228,635,000.00	917,791.70	0.00	0.00	228,635,000.00	917,791.70	0.00
1E-A4	30711XEV2	08/23/2019	5.01600 %	228,635,000.00	1,019,407.25	0.00	0.00	228,635,000.00	1,019,407.25	0.00
1E-B1	30711XEX8	08/23/2019	3.51600 %	228,635,000.00	714,560.59	0.00	0.00	228,635,000.00	714,560.59	0.00
1E-B2	30711XEY6	08/23/2019	4.01600 %	228,635,000.00	816,176.14	0.00	0.00	228,635,000.00	816,176.14	0.00
1E-B3	30711XEZ3	08/23/2019	4.51600 %	228,635,000.00	917,791.70	0.00	0.00	228,635,000.00	917,791.70	0.00
1E-B4	30711XFA7	08/23/2019	5.01600 %	228,635,000.00	1,019,407.25	0.00	0.00	228,635,000.00	1,019,407.25	0.00
1E-C1	30711XFC3	08/23/2019	3.51600 %	228,635,000.00	714,560.59	0.00	0.00	228,635,000.00	714,560.59	0.00
1E-C2	30711XFD1	08/23/2019	4.01600 %	228,635,000.00	816,176.14	0.00	0.00	228,635,000.00	816,176.14	0.00
1E-C3	30711XFE9	08/23/2019	4.51600 %	228,635,000.00	917,791.70	0.00	0.00	228,635,000.00	917,791.70	0.00
1E-C4	30711XFF6	08/23/2019	5.01600 %	228,635,000.00	1,019,407.25	0.00	0.00	228,635,000.00	1,019,407.25	0.00
1E-D1	30711XFG4	08/23/2019	3.51600 %	457,270,000.00	1,429,121.17	0.00	0.00	457,270,000.00	1,429,121.17	0.00
1E-D2	30711XFH2	08/23/2019	4.01600 %	457,270,000.00	1,632,352.28	0.00	0.00	457,270,000.00	1,632,352.28	0.00
1E-D3	30711XFJ8	08/23/2019	4.51600 %	457,270,000.00	1,835,583.40	0.00	0.00	457,270,000.00	1,835,583.40	0.00
1E-D4	30711XFK5	08/23/2019	5.01600 %	457,270,000.00	2,038,814.51	0.00	0.00	457,270,000.00	2,038,814.51	0.00
1E-D5	30711XFL3	08/23/2019	5.81600 %	457,270,000.00	2,363,984.28	0.00	0.00	457,270,000.00	2,363,984.28	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Aug-2019

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Series 2017-C01**

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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	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XFN9	08/23/2019	3.51600 %	457,270,000.00	1,429,121.17	0.00	0.00	457,270,000.00	1,429,121.17	0.00
1E-F2	30711XFP4	08/23/2019	4.01600 %	457,270,000.00	1,632,352.28	0.00	0.00	457,270,000.00	1,632,352.28	0.00
1E-F3	30711XFQ2	08/23/2019	4.51600 %	457,270,000.00	1,835,583.40	0.00	0.00	457,270,000.00	1,835,583.40	0.00
1E-F4	30711XFR0	08/23/2019	5.01600 %	457,270,000.00	2,038,814.51	0.00	0.00	457,270,000.00	2,038,814.51	0.00
1E-F5	30711XFS8	08/23/2019	5.81600 %	457,270,000.00	2,363,984.28	0.00	0.00	457,270,000.00	2,363,984.28	0.00
1X-1	30711XGA6	08/23/2019	2.30000 %	0.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00
1X-2	30711XGB4	08/23/2019	1.80000 %	0.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00
1X-3	30711XGC2	08/23/2019	1.30000 %	0.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00
1X-4	30711XGD0	08/23/2019	0.80000 %	0.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00
1Y-1	30711XGE8	08/23/2019	2.30000 %	0.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00
1Y-2	30711XGF5	08/23/2019	1.80000 %	0.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00
1Y-3	30711XGG3	08/23/2019	1.30000 %	0.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00
1Y-4	30711XGH1	08/23/2019	0.80000 %	0.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00
Totals				40,737,182,476.50	46,857,079.02	395,103,602.62	94,336.69	40,341,984,537.19	441,960,681.64	508,395.72

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.

**Connecticut Avenue Securities
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Series 2017-C01**

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8480 Stagecoach Circle
Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	31,386,798,952.77	52,803,409.65	326,471,931.25	0.00	0.00	379,275,340.89	31,007,523,611.88	0.73622222	379,275,340.89
1M-1	457,271,000.00	145,239,548.54	2,096,964.41	12,939,882.32	0.00	0.00	15,036,846.73	130,202,701.81	0.28473859	15,036,846.73
1M-1H	24,066,956.00	7,644,206.22	110,366.83	681,048.17	0.00	0.00	791,415.00	6,852,791.22	0.28473859	791,415.00
1M-2	685,905,000.00	685,905,000.00	0.00	0.00	0.00	0.00	0.00	685,905,000.00	1.00000000	0.00
1M-2H	36,101,934.00	36,101,934.00	0.00	0.00	0.00	0.00	0.00	36,101,934.00	1.00000000	0.00
1M-2A	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-AH	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-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	218,375,920.97	0.00	0.00	0.00	94,336.69	94,336.69	218,281,584.28	0.99767633	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	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A2	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-A3	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-A4	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-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
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	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D2	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-D3	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-D4	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-D5	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-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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	40,737,182,476.50	55,010,740.89	340,092,861.74	0.00	94,336.69	395,197,939.31	40,341,984,537.19	0.77885808	395,103,602.62

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	745.22748312	1.25372938	7.75153452	0.00000000	0.00000000	9.00526390	736.22221922	0.73622222	9.00526390
1M-1	457,271,000.00	317.62247888	4.58582418	28.29806027	0.00000000	0.00000000	32.88388446	284.73859442	0.28473859	32.88388446
1M-1H	24,066,956.00	317.62247872	4.58582423	28.29806021	0.00000000	0.00000000	32.88388444	284.73859428	0.28473859	32.88388444
1M-2	685,905,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	36,101,934.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2A	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	998.10750460	0.00000000	0.00000000	0.00000000	0.43117464	0.43117464	997.67632997	0.99767633	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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	31,386,798,952.77	0.00	0.00	0.00	0.00	0.00	0.00	1,007,523,611.88
1M-1	07/25/19 - 08/25/19	32	3.56600 %	145,239,548.54	460,377.09	0.00	0.00	0.00	460,377.09	0.00	130,202,701.81
1M-1H	N/A	N/A	0.00000 %	7,644,206.22	0.00	0.00	0.00	0.00	0.00	0.00	6,852,791.22
1M-2	07/25/19 - 08/25/19	32	5.81600 %	685,905,000.00	3,545,976.43	0.00	0.00	0.00	3,545,976.43	0.00	685,905,000.00
1M-2H	N/A	N/A	0.00000 %	36,101,934.00	0.00	0.00	0.00	0.00	0.00	0.00	36,101,934.00
1M-2A	07/25/19 - 08/25/19	32	5.81600 %	228,635,000.00	1,181,992.14	0.00	0.00	0.00	1,181,992.14	0.00	228,635,000.00
1M-AH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1M-2B	07/25/19 - 08/25/19	32	5.81600 %	228,635,000.00	1,181,992.14	0.00	0.00	0.00	1,181,992.14	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	12,033,978.00
1M-2C	07/25/19 - 08/25/19	32	5.81600 %	228,635,000.00	1,181,992.14	0.00	0.00	0.00	1,181,992.14	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	12,033,978.00
1B-1	07/25/19 - 08/25/19	32	8.01600 %	207,850,000.00	1,481,000.53	0.00	0.00	0.00	1,481,000.53	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	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	218,375,920.97	0.00	0.00	0.00	0.00	0.00	0.00	218,281,584.28
1A-I1	07/25/19 - 08/25/19	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1A-I2	07/25/19 - 08/25/19	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1A-I3	07/25/19 - 08/25/19	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1A-I4	07/25/19 - 08/25/19	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1B-I1	07/25/19 - 08/25/19	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1B-I2	07/25/19 - 08/25/19	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1B-I3	07/25/19 - 08/25/19	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1B-I4	07/25/19 - 08/25/19	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1C-I1	07/25/19 - 08/25/19	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1C-I2	07/25/19 - 08/25/19	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1C-I3	07/25/19 - 08/25/19	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1C-I4	07/25/19 - 08/25/19	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1E-A1	07/25/19 - 08/25/19	32	3.51600 %	228,635,000.00	714,560.59	0.00	0.00	0.00	714,560.59	0.00	228,635,000.00
1E-A2	07/25/19 - 08/25/19	32	4.01600 %	228,635,000.00	816,176.14	0.00	0.00	0.00	816,176.14	0.00	228,635,000.00
1E-A3	07/25/19 - 08/25/19	32	4.51600 %	228,635,000.00	917,791.70	0.00	0.00	0.00	917,791.70	0.00	228,635,000.00
1E-A4	07/25/19 - 08/25/19	32	5.01600 %	228,635,000.00	1,019,407.25	0.00	0.00	0.00	1,019,407.25	0.00	228,635,000.00
1E-B1	07/25/19 - 08/25/19	32	3.51600 %	228,635,000.00	714,560.59	0.00	0.00	0.00	714,560.59	0.00	228,635,000.00
1E-B2	07/25/19 - 08/25/19	32	4.01600 %	228,635,000.00	816,176.14	0.00	0.00	0.00	816,176.14	0.00	228,635,000.00
1E-B3	07/25/19 - 08/25/19	32	4.51600 %	228,635,000.00	917,791.70	0.00	0.00	0.00	917,791.70	0.00	228,635,000.00
1E-B4	07/25/19 - 08/25/19	32	5.01600 %	228,635,000.00	1,019,407.25	0.00	0.00	0.00	1,019,407.25	0.00	228,635,000.00
1E-C1	07/25/19 - 08/25/19	32	3.51600 %	228,635,000.00	714,560.59	0.00	0.00	0.00	714,560.59	0.00	228,635,000.00
1E-C2	07/25/19 - 08/25/19	32	4.01600 %	228,635,000.00	816,176.14	0.00	0.00	0.00	816,176.14	0.00	228,635,000.00
1E-C3	07/25/19 - 08/25/19	32	4.51600 %	228,635,000.00	917,791.70	0.00	0.00	0.00	917,791.70	0.00	228,635,000.00
1E-C4	07/25/19 - 08/25/19	32	5.01600 %	228,635,000.00	1,019,407.25	0.00	0.00	0.00	1,019,407.25	0.00	228,635,000.00
1E-D1	07/25/19 - 08/25/19	32	3.51600 %	457,270,000.00	1,429,121.17	0.00	0.00	0.00	1,429,121.17	0.00	457,270,000.00
1E-D2	07/25/19 - 08/25/19	32	4.01600 %	457,270,000.00	1,632,352.28	0.00	0.00	0.00	1,632,352.28	0.00	457,270,000.00
1E-D3	07/25/19 - 08/25/19	32	4.51600 %	457,270,000.00	1,835,583.40	0.00	0.00	0.00	1,835,583.40	0.00	457,270,000.00
1E-D4	07/25/19 - 08/25/19	32	5.01600 %	457,270,000.00	2,038,814.51	0.00	0.00	0.00	2,038,814.51	0.00	457,270,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	07/25/19 - 08/25/19	32	5.81600 %	457,270,000.00	2,363,984.28	0.00	0.00	0.00	2,363,984.28	0.00	457,270,000.00
1E-F1	07/25/19 - 08/25/19	32	3.51600 %	457,270,000.00	1,429,121.17	0.00	0.00	0.00	1,429,121.17	0.00	457,270,000.00
1E-F2	07/25/19 - 08/25/19	32	4.01600 %	457,270,000.00	1,632,352.28	0.00	0.00	0.00	1,632,352.28	0.00	457,270,000.00
1E-F3	07/25/19 - 08/25/19	32	4.51600 %	457,270,000.00	1,835,583.40	0.00	0.00	0.00	1,835,583.40	0.00	457,270,000.00
1E-F4	07/25/19 - 08/25/19	32	5.01600 %	457,270,000.00	2,038,814.51	0.00	0.00	0.00	2,038,814.51	0.00	457,270,000.00
1E-F5	07/25/19 - 08/25/19	32	5.81600 %	457,270,000.00	2,363,984.28	0.00	0.00	0.00	2,363,984.28	0.00	457,270,000.00
1X-1	07/25/19 - 08/25/19	32	2.30000 %	457,270,000.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00	457,270,000.00
1X-2	07/25/19 - 08/25/19	32	1.80000 %	457,270,000.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00	457,270,000.00
1X-3	07/25/19 - 08/25/19	32	1.30000 %	457,270,000.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00	457,270,000.00
1X-4	07/25/19 - 08/25/19	32	0.80000 %	457,270,000.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00	457,270,000.00
1Y-1	07/25/19 - 08/25/19	32	2.30000 %	457,270,000.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00	457,270,000.00
1Y-2	07/25/19 - 08/25/19	32	1.80000 %	457,270,000.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00	457,270,000.00
1Y-3	07/25/19 - 08/25/19	32	1.30000 %	457,270,000.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00	457,270,000.00
1Y-4	07/25/19 - 08/25/19	32	0.80000 %	457,270,000.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00	457,270,000.00
Totals					46,857,079.02	0.00	0.00	0.00	46,857,079.02	0.00	

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

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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)	Current Interest Shortfall(1)	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 %	745.22748312	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	736.22221922
1M-1	457,271,000.00	3.56600 %	317.62247888	1.00679267	0.00000000	0.00000000	0.00000000	1.00679267	0.00000000	284.73859442
1M-1H	24,066,956.00	0.00000 %	317.62247872	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	284.73859428
1M-2	685,905,000.00	5.81600 %	1000.00000000	5.16977778	0.00000000	0.00000000	0.00000000	5.16977778	0.00000000	1000.00000000
1M-2H	36,101,934.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2A	228,635,000.00	5.81600 %	1000.00000000	5.16977777	0.00000000	0.00000000	0.00000000	5.16977777	0.00000000	1000.00000000
1M-AH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	228,635,000.00	5.81600 %	1000.00000000	5.16977777	0.00000000	0.00000000	0.00000000	5.16977777	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	1000.00000000
1M-2C	228,635,000.00	5.81600 %	1000.00000000	5.16977777	0.00000000	0.00000000	0.00000000	5.16977777	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	1000.00000000
1B-1	207,850,000.00	8.01600 %	1000.00000000	7.12533332	0.00000000	0.00000000	0.00000000	7.12533332	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	1000.00000000
1B-2H	218,789,980.00	0.00000 %	998.10750460	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.67632997
1A-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1A-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1A-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1B-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1E-A1	228,635,000.00	3.51600 %	1000.00000000	3.12533335	0.00000000	0.00000000	0.00000000	3.12533335	0.00000000	1000.00000000
1E-A2	228,635,000.00	4.01600 %	1000.00000000	3.56977777	0.00000000	0.00000000	0.00000000	3.56977777	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.51600 %	1000.00000000	4.01422223	0.00000000	0.00000000	0.00000000	4.01422223	0.00000000	1000.00000000
1E-A4	228,635,000.00	5.01600 %	1000.00000000	4.45866665	0.00000000	0.00000000	0.00000000	4.45866665	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.51600 %	1000.00000000	3.12533335	0.00000000	0.00000000	0.00000000	3.12533335	0.00000000	1000.00000000
1E-B2	228,635,000.00	4.01600 %	1000.00000000	3.56977777	0.00000000	0.00000000	0.00000000	3.56977777	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.51600 %	1000.00000000	4.01422223	0.00000000	0.00000000	0.00000000	4.01422223	0.00000000	1000.00000000
1E-B4	228,635,000.00	5.01600 %	1000.00000000	4.45866665	0.00000000	0.00000000	0.00000000	4.45866665	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.51600 %	1000.00000000	3.12533335	0.00000000	0.00000000	0.00000000	3.12533335	0.00000000	1000.00000000
1E-C2	228,635,000.00	4.01600 %	1000.00000000	3.56977777	0.00000000	0.00000000	0.00000000	3.56977777	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.51600 %	1000.00000000	4.01422223	0.00000000	0.00000000	0.00000000	4.01422223	0.00000000	1000.00000000
1E-C4	228,635,000.00	5.01600 %	1000.00000000	4.45866665	0.00000000	0.00000000	0.00000000	4.45866665	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.51600 %	1000.00000000	3.12533333	0.00000000	0.00000000	0.00000000	3.12533333	0.00000000	1000.00000000
1E-D2	457,270,000.00	4.01600 %	1000.00000000	3.56977777	0.00000000	0.00000000	0.00000000	3.56977777	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.51600 %	1000.00000000	4.01422223	0.00000000	0.00000000	0.00000000	4.01422223	0.00000000	1000.00000000
1E-D4	457,270,000.00	5.01600 %	1000.00000000	4.45866667	0.00000000	0.00000000	0.00000000	4.45866667	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	457,270,000.00	5.81600 %	1000.00000000	5.16977777	0.00000000	0.00000000	0.00000000	5.16977777	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.51600 %	1000.00000000	3.12533333	0.00000000	0.00000000	0.00000000	3.12533333	0.00000000	1000.00000000
1E-F2	457,270,000.00	4.01600 %	1000.00000000	3.56977777	0.00000000	0.00000000	0.00000000	3.56977777	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.51600 %	1000.00000000	4.01422223	0.00000000	0.00000000	0.00000000	4.01422223	0.00000000	1000.00000000
1E-F4	457,270,000.00	5.01600 %	1000.00000000	4.45866667	0.00000000	0.00000000	0.00000000	4.45866667	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.81600 %	1000.00000000	5.16977777	0.00000000	0.00000000	0.00000000	5.16977777	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
1X-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-3	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
1X-4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1Y-1	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	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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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	20,637,704.13
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(94,336.69)
Total Deposits	<u>20,543,367.44</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,524,200.78
Total Withdrawals (Pool Distribution Amount)	<u>20,543,367.44</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	<u>0.00</u>
Non-Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	<u>0.00</u>
Total Administration Fees	<u>19,166.66</u>

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	395,197,939.31
Total Principal Reduction Cumulative	11,454,338,427.80
Scheduled Principal Current	55,010,740.88
Scheduled Principal Cumulative	1,937,631,322.63
Unscheduled Principal Current	340,092,861.74
Unscheduled Principal Cumulative	9,516,198,753.12
Senior Reduction Amount	379,275,340.89
Subordinate Reduction Amount	15,828,261.73
Calculated Tranche Write-down Amount	94,336.69
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,077.71
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	6,146.06
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	143028
Period Reference Pool Removal Loan Count	1464
Period Ending Loan Count	141564
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	32,303,657,604.89
Period PIF Loan Count Current	1461
PIF Loan Count Cumulative	38532
Period PIF Loan UPB Current	323,114,804.09
PIF Loan UPB Cumulative	8,913,812,544.28
Period Partial Prepayment Amount	17,160,567.86
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	67
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	17,640,622.76
Credit Event Amount Current	728,640.42
Credit Event Amount Cumulative	4,311,751.84
Total Active Modified Loan Count	545
Total Active Modified Loan UPB	120,626,021.18
Libor Rate	2.266000%
Structural Reporting	
Senior Percentage	95.987454%

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Aug-2019

12-Aug-2019 11:45:37 AM

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.012546%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/8/2019

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.750000%	4.010000%	4.010000%
1M-1	0.00	0.00	2.650000%	3.540000%	3.590000%
1M-1H	0.00	0.00	2.650000%	3.540000%	3.590000%
1M-2	0.00	0.00	1.000000%	1.340000%	1.350000%
1M-2H	0.00	0.00	1.000000%	1.340000%	1.350000%
1B-1	0.00	0.00	0.500000%	0.670000%	0.680000%
1B-1H	0.00	0.00	0.500000%	0.670000%	0.680000%
1B-2H	94,336.69	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/8/2019

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/8/2019

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	1026	219,629,602.19	0.724761%	0.679891%
60 Days	194	41,379,354.51	0.137040%	0.128095%
90 Days	64	14,726,419.65	0.045209%	0.045587%
120 Days	44	10,053,757.36	0.031081%	0.031123%
150 Days	30	6,538,507.32	0.021192%	0.020241%
180+ Days	138	32,479,410.90	0.097482%	0.100544%
	1496	324,807,051.93	1.056766%	1.005481%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.045%
3 Month Average	0.018%
12 Month Average	0.018%

CDR

Current Month	0.027%
3 Month Average	0.011%
12 Month Average	0.011%

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 $\text{CDR} / 0.03$

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/8/2019

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
61	13,758,101.21	4,077.71	0.030	13,758,101.21	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37942938	72,594.13	1.45	0.002	1.45	0.00
37962977	221,443.69	55.47	0.025	55.47	0.00
37961723	81,559.37	41.46	0.051	41.46	0.00
37958789	183,808.75	43.28	0.024	43.28	0.00
37958446	365,482.36	18.91	0.005	18.91	0.00
37957412	327,167.93	106.65	0.033	106.65	0.00
37954359	278,444.19	28.19	0.01	28.19	0.00
37952442	424,553.22	136.93	0.032	136.93	0.00
37951417	92,585.01	3.39	0.004	3.39	0.00
37950387	140,791.73	2.59	0.002	2.59	0.00
37947337	232,896.24	72.78	0.031	72.78	0.00
37945934	186,056.42	3.78	0.002	3.78	0.00
37945192	138,270.43	30.86	0.022	30.86	0.00
37906233	303,548.53	95.12	0.031	95.12	0.00
37943660	83,217.87	36.78	0.044	36.78	0.00
37973976	197,876.42	123.67	0.062	123.67	0.00
37940843	72,339.25	59.52	0.082	59.52	0.00
37936333	303,825.60	89.05	0.029	89.05	0.00
37932832	115,393.45	48.08	0.042	48.08	0.00
37931465	124,935.75	59.36	0.048	59.36	0.00
37931403	364,047.64	37.71	0.01	37.71	0.00
37929890	245,117.49	214.62	0.088	214.62	0.00
37929618	237,916.20	92.19	0.039	92.19	0.00
37929284	169,672.47	5.69	0.003	5.69	0.00
37928948	438,438.88	59.65	0.014	59.65	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/8/2019

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37920885	231,166.10	48.16	0.021	48.16	0.00
37919839	198,631.66	6.67	0.003	6.67	0.00
37919500	269,797.99	5.20	0.002	5.20	0.00
37907881	181,104.38	53.75	0.03	53.75	0.00
37943770	248,609.72	3.80	0.002	3.80	0.00
38018522	364,109.16	25.61	0.007	25.61	0.00
38084323	215,476.99	22.45	0.01	22.45	0.00
38083109	65,732.92	22.73	0.035	22.73	0.00
38079114	176,297.98	4.85	0.003	4.85	0.00
38070082	187,050.69	94.34	0.05	94.34	0.00
38067996	143,051.01	74.51	0.052	74.51	0.00
38067003	140,235.52	87.65	0.063	87.65	0.00
38064853	423,150.60	122.50	0.029	122.50	0.00
38063969	225,092.52	68.49	0.03	68.49	0.00
38063724	145,070.41	2.66	0.002	2.66	0.00
38059651	284,755.35	107.33	0.038	107.33	0.00
38053555	93,212.67	34.82	0.037	34.82	0.00
38044822	62,127.22	36.37	0.059	36.37	0.00
38043127	139,594.48	103.65	0.074	103.65	0.00
37966959	198,864.12	16.79	0.008	16.79	0.00
37991482	387,351.42	14.10	0.004	14.10	0.00
38086689	400,010.74	172.66	0.043	172.66	0.00
37974164	137,264.70	6.46	0.005	6.46	0.00
37974222	159,095.13	179.61	0.113	179.61	0.00
37977307	226,861.28	150.47	0.066	150.47	0.00
37978214	255,640.09	189.76	0.074	189.76	0.00
38040714	395,191.53	131.81	0.033	131.81	0.00
37983961	143,618.20	66.35	0.046	66.35	0.00
38032384	117,748.24	36.80	0.031	36.80	0.00
37991764	402,059.51	354.90	0.088	354.90	0.00
37992750	115,810.40	83.95	0.072	83.95	0.00
38001111	363,408.62	12.20	0.003	12.20	0.00
38008406	224,027.84	23.34	0.01	23.34	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Aug-2019

8/8/2019

Connecticut Avenue Securities
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
38008592	405,733.58	225.89	0.056	225.89	0.00
37969187	108,097.70	1.66	0.002	1.66	0.00
37979354	521,067.72	18.24	0.004	18.24	0.00

CONNECTICUT AVENUE SECURITIES

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8/8/2019

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	728,640.42	94,430.22	12.960

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
4	923,472.18	(93.53)	85,954.16

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38030027	370,199.84	76,730.25	20.727
37906063	335,200.88	(1,243.56)	(0.371)
37932292	23,239.70	18,943.53	81.514

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
38010004	406,166.56	(101.20)	50,057.43
38074900	220,334.53	1.99	31,256.81
38067236	155,501.07	1.99	25,125.26
37965756	141,470.02	3.69	(20,485.34)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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8/8/2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
24	4,311,751.84	508,395.72	11.791

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37906063	335,200.88	(1,243.56)	(0.371)
37915310	102,133.84	40,117.18	39.279
37919634	78,181.43	25,011.90	31.992
37926539	404,982.26	(14,585.84)	(3.602)
37932292	23,239.70	18,943.53	81.514
37941853	74,440.41	28,487.09	38.268
37950233	83,142.67	38,781.57	46.645
37963725	242,202.62	48,085.51	19.853
37965121	89,564.05	(289.96)	(0.324)
37965756	141,470.02	(20,485.34)	(14.480)
37983902	121,781.89	5,735.64	4.710
38010004	406,166.56	50,057.43	12.324
38013603	48,130.57	39,023.55	81.079
38015502	401,410.72	38,683.46	9.637
38020294	70,870.54	37,235.82	52.541
38030027	370,199.84	76,730.25	20.727
38038648	380,341.35	(27,680.95)	(7.278)
38046118	86,010.78	2,366.52	2.751
38063804	49,398.39	19,607.01	39.692
38067236	155,501.07	25,125.26	16.158
38074021	50,121.23	46,302.81	92.382
38074900	220,334.53	31,256.81	14.186
38086031	253,867.92	(1,121.65)	(0.442)
38087265	123,058.57	2,251.68	1.830

**Connecticut Avenue Securities
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Telephone: 1-866-846-4526

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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	7	543,645.28	94,336.69	0.000 %	0	0.00	0.00	0.000 %	7	543,645.28	94,336.69	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037906063	348,000.00	4.250 %	CA	68.00	360	(1,243.56)	07/31/2019	(1,243.56)	(1,243.56)
Summary	0037932292	24,000.00	4.375 %	IL	80.00	360	18,943.53	07/31/2019	18,943.53	18,943.53
Summary	0037965756	144,000.00	4.625 %	MI	75.00	360	(20,489.03)	05/31/2019	3.69	(20,485.34)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(101.20)	50,057.43
Summary	0038030027	384,000.00	4.000 %	TN	80.00	360	76,730.25	07/31/2019	76,730.25	76,730.25
Summary	0038067236	161,000.00	4.250 %	KY	80.00	360	25,123.27	04/30/2019	1.99	25,125.26
Summary	0038074900	223,000.00	3.875 %	SC	77.00	360	32,261.62	04/30/2019	1.99	31,256.81

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

* This data is currently not provided for reporting.

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

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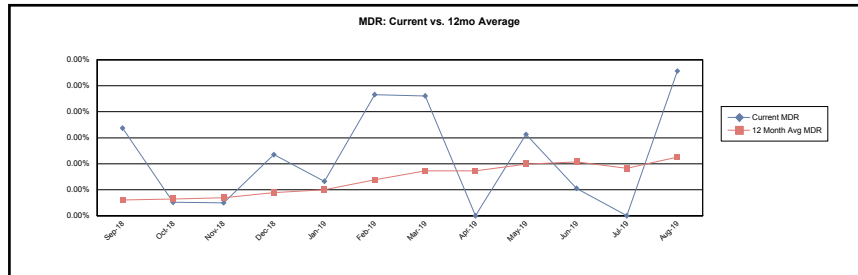
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Realized Loss Report - Collateral

Summary

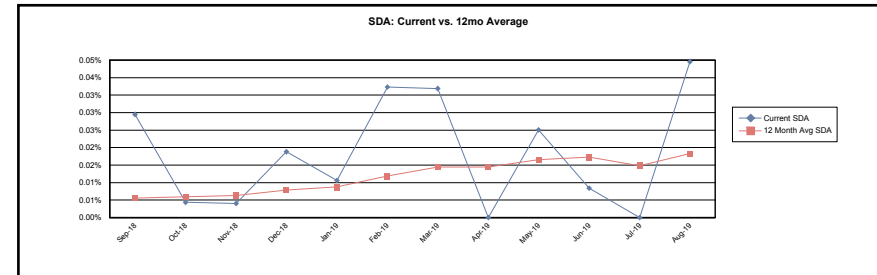
MDR

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



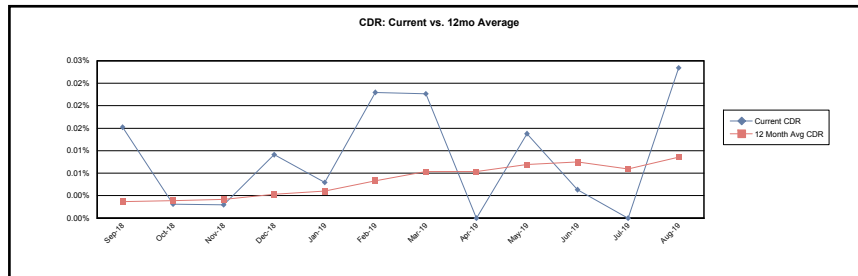
SDA

Current Month 0.045 %
3 Month Average 0.018 %
12 Month Average 0.018 %



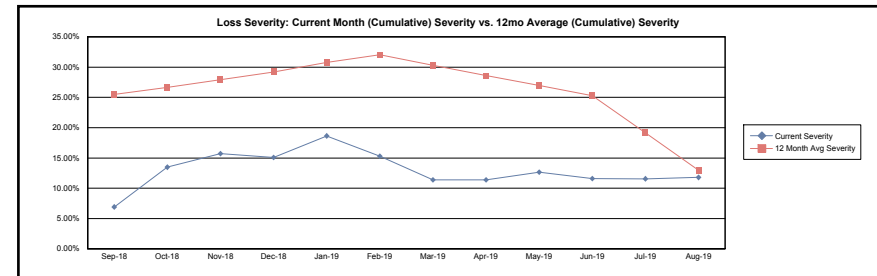
CDR

Current Month 0.027 %
3 Month Average 0.011 %
12 Month Average 0.011 %



Loss Severity

Current Month (Cumulative) 11.791 %
3 Month Average (Cumulative) 11.644 %
12 Month Average (Cumulative) 12.956 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month 1.042 %
3 Month Average 1.061 %
12 Month Average 0.817 %

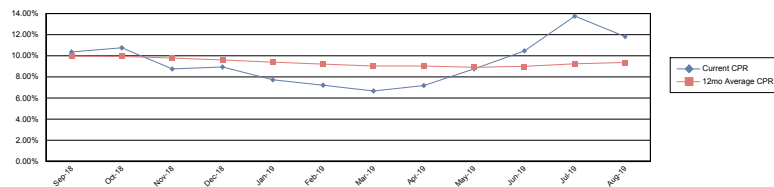
CPR

Current Month 11.813 %
3 Month Average 12.009 %
12 Month Average 9.355 %

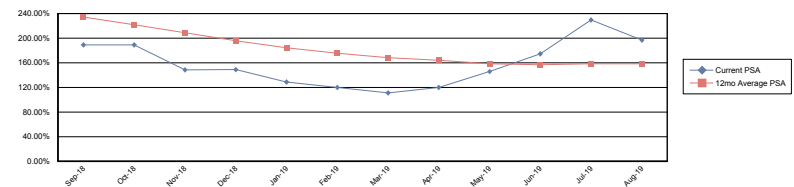
PSA

Current Month 196.883 %
3 Month Average 200.144 %
12 Month Average 158.315 %

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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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

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

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

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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.