

**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

06-Feb-2019 08:39:17 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		01/31/2019	0.00000 %	33,259,752,439.80	0.00	264,293,140.76	0.00	32,995,459,299.04	264,293,140.76	0.00
1M-1	30711XEK6	02/22/2019	3.81000 %	219,550,469.99	720,308.50	10,471,871.86	0.00	209,078,598.13	11,192,180.36	0.00
1M-1H		01/31/2019	0.00000 %	11,555,317.31	0.00	551,152.55	0.00	11,004,164.76	551,152.55	0.00
1M-2	30711XEP5	02/22/2019	6.06000 %	685,905,000.00	3,579,280.92	0.00	0.00	685,905,000.00	3,579,280.92	0.00
1M-2H		01/31/2019	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	02/22/2019	6.06000 %	228,635,000.00	1,193,093.64	0.00	0.00	228,635,000.00	1,193,093.64	0.00
1M-AH		01/31/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	02/22/2019	6.06000 %	228,635,000.00	1,193,093.64	0.00	0.00	228,635,000.00	1,193,093.64	0.00
1M-BH		01/31/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	02/22/2019	6.06000 %	228,635,000.00	1,193,093.64	0.00	0.00	228,635,000.00	1,193,093.64	0.00
1M-CH		01/31/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	02/22/2019	8.26000 %	207,850,000.00	1,478,390.86	0.00	0.00	207,850,000.00	1,478,390.86	0.00
1B-1H		01/31/2019	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		01/31/2019	0.00000 %	218,466,245.24	0.00	0.00	40,719.05	218,425,526.19	0.00	364,453.81
1A-I1	30711XEW0	02/22/2019	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1A-I2	30711XER1	02/22/2019	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1A-I3	30711XFM1	02/22/2019	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1A-I4	30711XFT6	02/22/2019	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1B-I1	30711XFB5	02/22/2019	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1B-I2	30711XFU3	02/22/2019	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1B-I3	30711XFV1	02/22/2019	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1B-I4	30711XFW9	02/22/2019	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1C-I1	30711XGJ7	02/22/2019	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1C-I2	30711XFX7	02/22/2019	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1C-I3	30711XFY5	02/22/2019	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1C-I4	30711XFZ2	02/22/2019	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1E-A1	30711XES9	02/22/2019	3.76000 %	228,635,000.00	740,269.32	0.00	0.00	228,635,000.00	740,269.32	0.00
1E-A2	30711XET7	02/22/2019	4.26000 %	228,635,000.00	838,709.39	0.00	0.00	228,635,000.00	838,709.39	0.00
1E-A3	30711XEU4	02/22/2019	4.76000 %	228,635,000.00	937,149.46	0.00	0.00	228,635,000.00	937,149.46	0.00
1E-A4	30711XEV2	02/22/2019	5.26000 %	228,635,000.00	1,035,589.53	0.00	0.00	228,635,000.00	1,035,589.53	0.00
1E-B1	30711XEX8	02/22/2019	3.76000 %	228,635,000.00	740,269.32	0.00	0.00	228,635,000.00	740,269.32	0.00
1E-B2	30711XEY6	02/22/2019	4.26000 %	228,635,000.00	838,709.39	0.00	0.00	228,635,000.00	838,709.39	0.00
1E-B3	30711XEZ3	02/22/2019	4.76000 %	228,635,000.00	937,149.46	0.00	0.00	228,635,000.00	937,149.46	0.00
1E-B4	30711XFA7	02/22/2019	5.26000 %	228,635,000.00	1,035,589.53	0.00	0.00	228,635,000.00	1,035,589.53	0.00
1E-C1	30711XFC3	02/22/2019	3.76000 %	228,635,000.00	740,269.32	0.00	0.00	228,635,000.00	740,269.32	0.00
1E-C2	30711XFD1	02/22/2019	4.26000 %	228,635,000.00	838,709.39	0.00	0.00	228,635,000.00	838,709.39	0.00
1E-C3	30711XFE9	02/22/2019	4.76000 %	228,635,000.00	937,149.46	0.00	0.00	228,635,000.00	937,149.46	0.00
1E-C4	30711XFF6	02/22/2019	5.26000 %	228,635,000.00	1,035,589.53	0.00	0.00	228,635,000.00	1,035,589.53	0.00
1E-D1	30711XFG4	02/22/2019	3.76000 %	457,270,000.00	1,480,538.64	0.00	0.00	457,270,000.00	1,480,538.64	0.00
1E-D2	30711XFH2	02/22/2019	4.26000 %	457,270,000.00	1,677,418.78	0.00	0.00	457,270,000.00	1,677,418.78	0.00
1E-D3	30711XFJ8	02/22/2019	4.76000 %	457,270,000.00	1,874,298.92	0.00	0.00	457,270,000.00	1,874,298.92	0.00
1E-D4	30711XFK5	02/22/2019	5.26000 %	457,270,000.00	2,071,179.06	0.00	0.00	457,270,000.00	2,071,179.06	0.00
1E-D5	30711XFL3	02/22/2019	6.06000 %	457,270,000.00	2,386,187.28	0.00	0.00	457,270,000.00	2,386,187.28	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2019

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Certificateholder Distribution Summary

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1E-F1	30711XFN9	02/22/2019	3.76000 %	457,270,000.00	1,480,538.64	0.00	0.00	457,270,000.00	1,480,538.64	0.00
1E-F2	30711XFP4	02/22/2019	4.26000 %	457,270,000.00	1,677,418.78	0.00	0.00	457,270,000.00	1,677,418.78	0.00
1E-F3	30711XFQ2	02/22/2019	4.76000 %	457,270,000.00	1,874,298.92	0.00	0.00	457,270,000.00	1,874,298.92	0.00
1E-F4	30711XFR0	02/22/2019	5.26000 %	457,270,000.00	2,071,179.06	0.00	0.00	457,270,000.00	2,071,179.06	0.00
1E-F5	30711XFS8	02/22/2019	6.06000 %	457,270,000.00	2,386,187.28	0.00	0.00	457,270,000.00	2,386,187.28	0.00
1X-1	30711XGA6	02/22/2019	2.30000 %	0.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00
1X-2	30711XGB4	02/22/2019	1.80000 %	0.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00
1X-3	30711XGC2	02/22/2019	1.30000 %	0.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00
1X-4	30711XGD0	02/22/2019	0.80000 %	0.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00
1Y-1	30711XGE8	02/22/2019	2.30000 %	0.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00
1Y-2	30711XGF5	02/22/2019	1.80000 %	0.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00
1Y-3	30711XGG3	02/22/2019	1.30000 %	0.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00
1Y-4	30711XGH1	02/22/2019	0.80000 %	0.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00
Totals				42,688,448,320.34	47,536,257.68	275,316,165.17	40,719.05	42,413,091,436.12	322,852,422.85	364,453.81

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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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	33,259,752,439.80	58,219,888.38	206,073,252.38	0.00	0.00	264,293,140.76	32,995,459,299.04	0.78342245	264,293,140.76
1M-1	457,271,000.00	219,550,469.99	2,312,096.55	8,159,775.31	0.00	0.00	10,471,871.86	209,078,598.13	0.45723127	10,471,871.86
1M-1H	24,066,956.00	11,555,317.31	121,689.60	429,462.95	0.00	0.00	551,152.55	11,004,164.76	0.45723127	551,152.55
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	218,466,245.24	0.00	0.00	0.00	40,719.05	40,719.05	218,425,526.19	0.99833423	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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2019

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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	42,688,448,320.34	60,653,674.53	214,662,490.64	0.00	40,719.05	275,356,884.22	42,413,091,436.12	0.81884367	275,316,165.17

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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	789.69765720	1.38233469	4.89286759	0.00000000	0.00000000	6.27520227	783.42245493	0.78342245	6.27520227
1M-1	457,271,000.00	480.13206608	5.05629386	17.84450645	0.00000000	0.00000000	22.90080031	457.23126577	0.45723127	22.90080031
1M-1H	24,066,956.00	480.13206614	5.05629378	17.84450638	0.00000000	0.00000000	22.90080017	457.23126597	0.45723127	22.90080017
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	998.52034010	0.00000000	0.00000000	0.00000000	0.18611021	0.18611021	998.33422989	0.99833423	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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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 %	33,259,752,439.80	0.00	0.00	0.00	0.00	0.00	0.00	32,995,459,299.04
1M-1	01/25/19 - 02/24/19	31	3.81000 %	219,550,469.99	720,308.50	0.00	0.00	0.00	720,308.50	0.00	209,078,598.13
1M-1H	N/A	N/A	0.00000 %	11,555,317.31	0.00	0.00	0.00	0.00	0.00	0.00	11,004,164.76
1M-2	01/25/19 - 02/24/19	31	6.06000 %	685,905,000.00	3,579,280.92	0.00	0.00	0.00	3,579,280.92	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	01/25/19 - 02/24/19	31	6.06000 %	228,635,000.00	1,193,093.64	0.00	0.00	0.00	1,193,093.64	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	01/25/19 - 02/24/19	31	6.06000 %	228,635,000.00	1,193,093.64	0.00	0.00	0.00	1,193,093.64	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	01/25/19 - 02/24/19	31	6.06000 %	228,635,000.00	1,193,093.64	0.00	0.00	0.00	1,193,093.64	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	01/25/19 - 02/24/19	31	8.26000 %	207,850,000.00	1,478,390.86	0.00	0.00	0.00	1,478,390.86	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 %	218,466,245.24	0.00	0.00	0.00	0.00	0.00	0.00	218,425,526.19
1A-I1	01/25/19 - 02/24/19	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1A-I2	01/25/19 - 02/24/19	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1A-I3	01/25/19 - 02/24/19	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1A-I4	01/25/19 - 02/24/19	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1B-I1	01/25/19 - 02/24/19	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1B-I2	01/25/19 - 02/24/19	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1B-I3	01/25/19 - 02/24/19	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1B-I4	01/25/19 - 02/24/19	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1C-I1	01/25/19 - 02/24/19	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1C-I2	01/25/19 - 02/24/19	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1C-I3	01/25/19 - 02/24/19	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1C-I4	01/25/19 - 02/24/19	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1E-A1	01/25/19 - 02/24/19	31	3.76000 %	228,635,000.00	740,269.32	0.00	0.00	0.00	740,269.32	0.00	228,635,000.00
1E-A2	01/25/19 - 02/24/19	31	4.26000 %	228,635,000.00	838,709.39	0.00	0.00	0.00	838,709.39	0.00	228,635,000.00
1E-A3	01/25/19 - 02/24/19	31	4.76000 %	228,635,000.00	937,149.46	0.00	0.00	0.00	937,149.46	0.00	228,635,000.00
1E-A4	01/25/19 - 02/24/19	31	5.26000 %	228,635,000.00	1,035,589.53	0.00	0.00	0.00	1,035,589.53	0.00	228,635,000.00
1E-B1	01/25/19 - 02/24/19	31	3.76000 %	228,635,000.00	740,269.32	0.00	0.00	0.00	740,269.32	0.00	228,635,000.00
1E-B2	01/25/19 - 02/24/19	31	4.26000 %	228,635,000.00	838,709.39	0.00	0.00	0.00	838,709.39	0.00	228,635,000.00
1E-B3	01/25/19 - 02/24/19	31	4.76000 %	228,635,000.00	937,149.46	0.00	0.00	0.00	937,149.46	0.00	228,635,000.00
1E-B4	01/25/19 - 02/24/19	31	5.26000 %	228,635,000.00	1,035,589.53	0.00	0.00	0.00	1,035,589.53	0.00	228,635,000.00
1E-C1	01/25/19 - 02/24/19	31	3.76000 %	228,635,000.00	740,269.32	0.00	0.00	0.00	740,269.32	0.00	228,635,000.00
1E-C2	01/25/19 - 02/24/19	31	4.26000 %	228,635,000.00	838,709.39	0.00	0.00	0.00	838,709.39	0.00	228,635,000.00
1E-C3	01/25/19 - 02/24/19	31	4.76000 %	228,635,000.00	937,149.46	0.00	0.00	0.00	937,149.46	0.00	228,635,000.00
1E-C4	01/25/19 - 02/24/19	31	5.26000 %	228,635,000.00	1,035,589.53	0.00	0.00	0.00	1,035,589.53	0.00	228,635,000.00
1E-D1	01/25/19 - 02/24/19	31	3.76000 %	457,270,000.00	1,480,538.64	0.00	0.00	0.00	1,480,538.64	0.00	457,270,000.00
1E-D2	01/25/19 - 02/24/19	31	4.26000 %	457,270,000.00	1,677,418.78	0.00	0.00	0.00	1,677,418.78	0.00	457,270,000.00
1E-D3	01/25/19 - 02/24/19	31	4.76000 %	457,270,000.00	1,874,298.92	0.00	0.00	0.00	1,874,298.92	0.00	457,270,000.00
1E-D4	01/25/19 - 02/24/19	31	5.26000 %	457,270,000.00	2,071,179.06	0.00	0.00	0.00	2,071,179.06	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	01/25/19 - 02/24/19	31	6.06000 %	457,270,000.00	2,386,187.28	0.00	0.00	0.00	2,386,187.28	0.00	457,270,000.00
1E-F1	01/25/19 - 02/24/19	31	3.76000 %	457,270,000.00	1,480,538.64	0.00	0.00	0.00	1,480,538.64	0.00	457,270,000.00
1E-F2	01/25/19 - 02/24/19	31	4.26000 %	457,270,000.00	1,677,418.78	0.00	0.00	0.00	1,677,418.78	0.00	457,270,000.00
1E-F3	01/25/19 - 02/24/19	31	4.76000 %	457,270,000.00	1,874,298.92	0.00	0.00	0.00	1,874,298.92	0.00	457,270,000.00
1E-F4	01/25/19 - 02/24/19	31	5.26000 %	457,270,000.00	2,071,179.06	0.00	0.00	0.00	2,071,179.06	0.00	457,270,000.00
1E-F5	01/25/19 - 02/24/19	31	6.06000 %	457,270,000.00	2,386,187.28	0.00	0.00	0.00	2,386,187.28	0.00	457,270,000.00
1X-1	01/25/19 - 02/24/19	31	2.30000 %	457,270,000.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00	457,270,000.00
1X-2	01/25/19 - 02/24/19	31	1.80000 %	457,270,000.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00	457,270,000.00
1X-3	01/25/19 - 02/24/19	31	1.30000 %	457,270,000.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00	457,270,000.00
1X-4	01/25/19 - 02/24/19	31	0.80000 %	457,270,000.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00	457,270,000.00
1Y-1	01/25/19 - 02/24/19	31	2.30000 %	457,270,000.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00	457,270,000.00
1Y-2	01/25/19 - 02/24/19	31	1.80000 %	457,270,000.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00	457,270,000.00
1Y-3	01/25/19 - 02/24/19	31	1.30000 %	457,270,000.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00	457,270,000.00
1Y-4	01/25/19 - 02/24/19	31	0.80000 %	457,270,000.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00	457,270,000.00
Totals					47,536,257.68	0.00	0.00	0.00	47,536,257.68	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 %	789.69765720	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	783.42245493
1M-1	457,271,000.00	3.81000 %	480.13206608	1.57523329	0.00000000	0.00000000	0.00000000	1.57523329	0.00000000	457.23126577
1M-1H	24,066,956.00	0.00000 %	480.13206614	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	457.23126597
1M-2	685,905,000.00	6.06000 %	1000.00000000	5.21833333	0.00000000	0.00000000	0.00000000	5.21833333	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	6.06000 %	1000.00000000	5.21833333	0.00000000	0.00000000	0.00000000	5.21833333	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	6.06000 %	1000.00000000	5.21833333	0.00000000	0.00000000	0.00000000	5.21833333	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	6.06000 %	1000.00000000	5.21833333	0.00000000	0.00000000	0.00000000	5.21833333	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	8.26000 %	1000.00000000	7.11277777	0.00000000	0.00000000	0.00000000	7.11277777	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 %	998.52034010	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.33422989
1A-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1A-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1A-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1B-I1	0.00	2.30000 %	1000.00000000	1.98055556	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	1.55000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.11944444	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	0.68888888	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.98055556	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	1.55000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.11944444	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	0.68888888	0.00000000	1000.00000000
1E-A1	228,635,000.00	3.76000 %	1000.00000000	3.23777777	0.00000000	0.00000000	0.00000000	3.23777777	0.00000000	1000.00000000
1E-A2	228,635,000.00	4.26000 %	1000.00000000	3.66833333	0.00000000	0.00000000	0.00000000	3.66833333	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.76000 %	1000.00000000	4.09888888	0.00000000	0.00000000	0.00000000	4.09888888	0.00000000	1000.00000000
1E-A4	228,635,000.00	5.26000 %	1000.00000000	4.52944444	0.00000000	0.00000000	0.00000000	4.52944444	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.76000 %	1000.00000000	3.23777777	0.00000000	0.00000000	0.00000000	3.23777777	0.00000000	1000.00000000
1E-B2	228,635,000.00	4.26000 %	1000.00000000	3.66833333	0.00000000	0.00000000	0.00000000	3.66833333	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.76000 %	1000.00000000	4.09888888	0.00000000	0.00000000	0.00000000	4.09888888	0.00000000	1000.00000000
1E-B4	228,635,000.00	5.26000 %	1000.00000000	4.52944444	0.00000000	0.00000000	0.00000000	4.52944444	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.76000 %	1000.00000000	3.23777777	0.00000000	0.00000000	0.00000000	3.23777777	0.00000000	1000.00000000
1E-C2	228,635,000.00	4.26000 %	1000.00000000	3.66833333	0.00000000	0.00000000	0.00000000	3.66833333	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.76000 %	1000.00000000	4.09888888	0.00000000	0.00000000	0.00000000	4.09888888	0.00000000	1000.00000000
1E-C4	228,635,000.00	5.26000 %	1000.00000000	4.52944444	0.00000000	0.00000000	0.00000000	4.52944444	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.76000 %	1000.00000000	3.23777777	0.00000000	0.00000000	0.00000000	3.23777777	0.00000000	1000.00000000
1E-D2	457,270,000.00	4.26000 %	1000.00000000	3.66833333	0.00000000	0.00000000	0.00000000	3.66833333	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.76000 %	1000.00000000	4.09888888	0.00000000	0.00000000	0.00000000	4.09888888	0.00000000	1000.00000000
1E-D4	457,270,000.00	5.26000 %	1000.00000000	4.52944444	0.00000000	0.00000000	0.00000000	4.52944444	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	6.06000 %	1000.00000000	5.21833333	0.00000000	0.00000000	0.00000000	5.21833333	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.76000 %	1000.00000000	3.23777777	0.00000000	0.00000000	0.00000000	3.23777777	0.00000000	1000.00000000
1E-F2	457,270,000.00	4.26000 %	1000.00000000	3.66833333	0.00000000	0.00000000	0.00000000	3.66833333	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.76000 %	1000.00000000	4.09888888	0.00000000	0.00000000	0.00000000	4.09888888	0.00000000	1000.00000000
1E-F4	457,270,000.00	5.26000 %	1000.00000000	4.52944444	0.00000000	0.00000000	0.00000000	4.52944444	0.00000000	1000.00000000
1E-F5	457,270,000.00	6.06000 %	1000.00000000	5.21833333	0.00000000	0.00000000	0.00000000	5.21833333	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1X-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1X-3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1X-4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1Y-1	0.00	2.30000 %	1000.00000000	1.98055556	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	1.55000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.11944444	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	0.68888888	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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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	16,309,737.85
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(40,719.05)
Total Deposits	<u>16,269,018.80</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,249,852.14
Total Withdrawals (Pool Distribution Amount)	<u>16,269,018.80</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	275,356,884.22
Total Principal Reduction Cumulative	9,383,231,528.91
Scheduled Principal Current	60,653,674.53
Scheduled Principal Cumulative	1,582,799,768.43
Unscheduled Principal Current	214,662,490.64
Unscheduled Principal Cumulative	7,800,067,350.33
Senior Reduction Amount	264,293,140.76
Subordinate Reduction Amount	11,023,024.41
Calculated Tranche Write-Down Amount	40,719.05
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,325.30
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	149802
Period Reference Pool Removal Loan Count	949
Period Ending Loan Count	148853
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	34,374,764,503.78
Period PIF Loan Count Current	947
PIF Loan Count Cumulative	31257
Period PIF Loan UPB Current	197,228,425.65
PIF Loan UPB Cumulative	7,313,611,176.52
Period Partial Prepayment Amount	17,309,351.45
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	62
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	15,697,719.51
Credit Event Amount Current	646,251.18
Credit Event Amount Cumulative	2,383,465.96
Total Active Modified Loan Count	469
Total Active Modified Loan UPB	103,639,957.09
LIBOR	2.510000%
Structural Reporting	
Senior Percentage	95.987405%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.012595%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

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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%	3.350000%	3.370000%
1M-1H	0.00	0.00	2.650000%	3.350000%	3.370000%
1M-2	0.00	0.00	1.000000%	1.260000%	1.270000%
1M-2H	0.00	0.00	1.000000%	1.260000%	1.270000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	40,719.05	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	972	199,399,968.20	0.652993%	0.580077%
60 Days	224	46,779,682.93	0.150484%	0.136087%
90 Days	61	12,549,363.97	0.040980%	0.036507%
120 Days	51	11,388,714.09	0.034262%	0.033131%
150 Days	38	8,145,912.67	0.025529%	0.023697%
180+ Days	140	31,761,217.16	0.094053%	0.092397%
	1486	310,024,859.02	0.998300%	0.901897%

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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	0.037%
3 Month Average	0.022%
12 Month Average	0.012%

CDR

Current Month	0.022%
3 Month Average	0.013%
12 Month Average	0.007%

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

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
53	11,297,199.49	3,325.30	0.029	11,297,199.49	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37943660	83,525.21	36.78	0.044	36.78	0.00
37969187	109,042.11	1.66	0.002	1.66	0.00
37966959	199,842.10	16.79	0.008	16.79	0.00
37962977	222,527.61	55.47	0.025	55.47	0.00
37961723	82,052.90	41.66	0.051	41.66	0.00
37954359	281,092.62	28.19	0.01	28.19	0.00
37952442	426,557.48	137.14	0.032	137.14	0.00
37951417	93,455.34	3.39	0.004	3.39	0.00
37950387	142,115.12	2.59	0.002	2.59	0.00
37947337	235,356.59	73.55	0.031	73.55	0.00
37945934	186,867.96	3.78	0.002	3.78	0.00
37907881	181,933.52	53.83	0.03	53.83	0.00
37943770	251,160.78	3.80	0.002	3.80	0.00
37974222	159,673.44	179.73	0.113	179.73	0.00
37942938	73,249.09	1.45	0.002	1.45	0.00
37940843	72,665.16	59.76	0.082	59.76	0.00
37936333	305,351.14	89.05	0.029	89.05	0.00
37932832	115,797.30	48.25	0.042	48.25	0.00
37931465	125,590.54	59.63	0.047	59.63	0.00
37931403	365,714.40	37.71	0.01	37.71	0.00
37929618	240,631.92	93.24	0.039	93.24	0.00
37929284	171,447.05	5.69	0.003	5.69	0.00
37920885	233,440.36	48.63	0.021	48.63	0.00
37919839	200,586.47	6.67	0.003	6.67	0.00
37919500	272,309.59	5.20	0.002	5.20	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37945192	139,001.80	30.86	0.022	30.86	0.00
38008592	407,344.00	226.73	0.056	226.73	0.00
38083109	66,804.13	23.07	0.035	23.07	0.00
38079114	177,100.55	4.85	0.003	4.85	0.00
38070082	188,000.32	94.34	0.05	94.34	0.00
38067996	145,757.97	75.92	0.052	75.92	0.00
38067003	143,802.11	89.88	0.062	89.88	0.00
38064104	97,193.75	42.45	0.044	42.45	0.00
38063969	226,258.46	68.73	0.03	68.73	0.00
38063724	146,426.83	2.66	0.002	2.66	0.00
38059651	286,475.38	107.33	0.037	107.33	0.00
38053555	93,520.22	34.82	0.037	34.82	0.00
38044822	62,451.07	36.37	0.058	36.37	0.00
37973976	198,859.89	124.29	0.062	124.29	0.00
38032384	118,750.08	37.11	0.031	37.11	0.00
37974164	138,053.36	6.46	0.005	6.46	0.00
38008406	224,027.84	23.34	0.01	23.34	0.00
38001111	366,984.95	12.20	0.003	12.20	0.00
37992750	116,564.10	83.95	0.072	83.95	0.00
37991764	404,196.06	354.90	0.088	354.90	0.00
37991482	389,441.33	14.10	0.004	14.10	0.00
37983961	144,218.83	66.35	0.046	66.35	0.00
37979354	526,042.34	18.24	0.003	18.24	0.00
37978214	256,691.31	190.41	0.074	190.41	0.00
37977307	227,961.29	150.93	0.066	150.93	0.00
37974801	374,652.56	6.49	0.002	6.49	0.00
38086689	401,790.48	173.03	0.043	173.03	0.00
38040714	396,842.68	131.81	0.033	131.81	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	646,251.18	40,495.69	6.266

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
7	820,150.58	223.36	223,436.22

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38015502	401,410.72	37,933.46	9.450
38087265	123,058.57	1,041.14	0.846
37983902	121,781.89	1,521.09	1.249

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
37941853	74,440.41	2.83	28,487.09
37950233	83,142.67	312.36	38,773.89
38010004	406,166.56	(98.37)	50,664.63
38020294	70,870.54	1.22	37,234.27
38046118	86,010.78	1.61	2,366.52
38063804	49,398.39	1.00	19,607.01
38074021	50,121.23	2.71	46,302.81

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
15	2,383,465.96	364,453.81	15.291

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37915310	102,133.84	40,117.18	39.279
37919634	78,181.43	25,011.90	31.992
37926539	404,982.26	(14,587.48)	(3.602)
37941853	74,440.41	28,487.09	38.268
37950233	83,142.67	38,773.89	46.635
37963725	242,202.62	50,271.74	20.756
37965121	89,564.05	(291.44)	(0.325)
37983902	121,781.89	1,521.09	1.249
38010004	406,166.56	50,664.63	12.474
38015502	401,410.72	37,933.46	9.450
38020294	70,870.54	37,234.27	52.538
38046118	86,010.78	2,366.52	2.751
38063804	49,398.39	19,607.01	39.692
38074021	50,121.23	46,302.81	92.382
38087265	123,058.57	1,041.14	0.846

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

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	10	617,854.92	40,719.05	0.000 %	0	0.00	0.00	0.000 %	10	617,854.92	40,719.05	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	0037941853	76,000.00	4.875 %	TX	80.00	360	26,842.13	09/30/2018	2.83	28,487.09
Summary	0037950233	84,000.00	4.750 %	ME	77.00	360	38,461.53	12/31/2018	312.36	38,773.89
Summary	0037983902	125,000.00	4.250 %	NM	71.00	360	1,521.09	01/31/2019	1,521.09	1,521.09
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(98.37)	50,664.63
Summary	0038015502	412,000.00	3.875 %	MD	79.00	360	37,933.46	01/31/2019	37,933.46	37,933.46
Summary	0038020294	73,000.00	4.000 %	WY	77.00	360	33,687.53	10/31/2018	1.22	37,234.27
Summary	0038046118	88,000.00	3.875 %	TN	80.00	360	2,364.91	08/31/2018	1.61	2,366.52
Summary	0038063804	50,000.00	4.500 %	MO	72.00	360	19,604.48	06/30/2018	1.00	19,607.01
Summary	0038074021	51,000.00	4.125 %	IL	75.00	360	44,079.45	07/31/2018	2.71	46,302.81
Summary	0038087265	127,000.00	3.750 %	MO	71.00	360	1,041.14	01/31/2019	1,041.14	1,041.14

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

* This data is currently not provided for reporting.

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

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

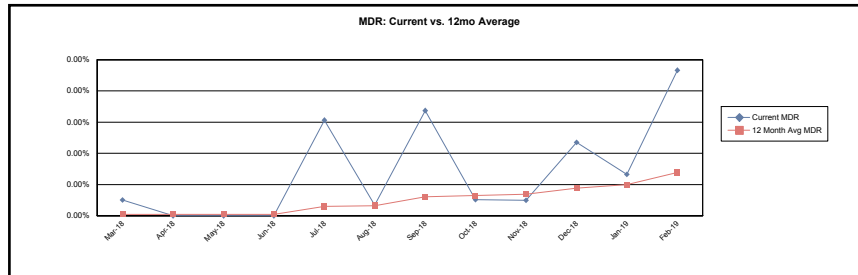
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Realized Loss Report - Collateral

Summary

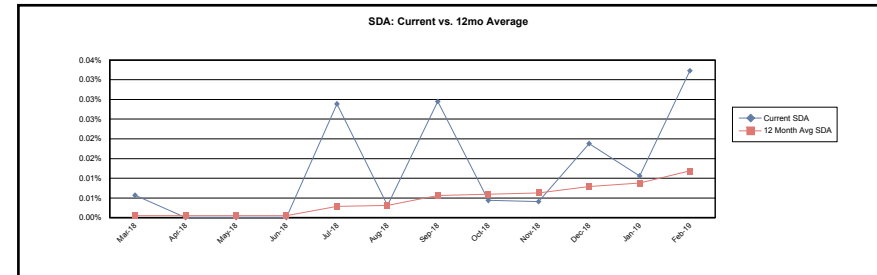
MDR

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



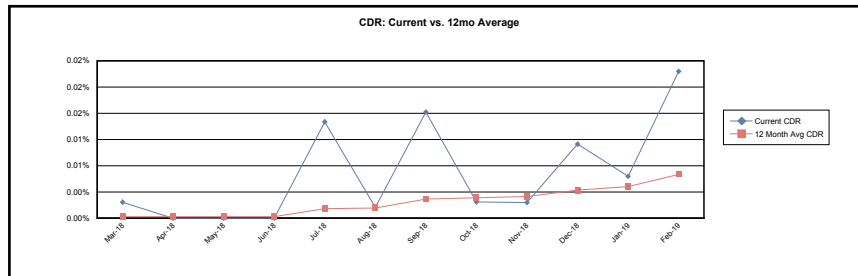
SDA

Current Month	0.037 %
3 Month Average	0.022 %
12 Month Average	0.012 %



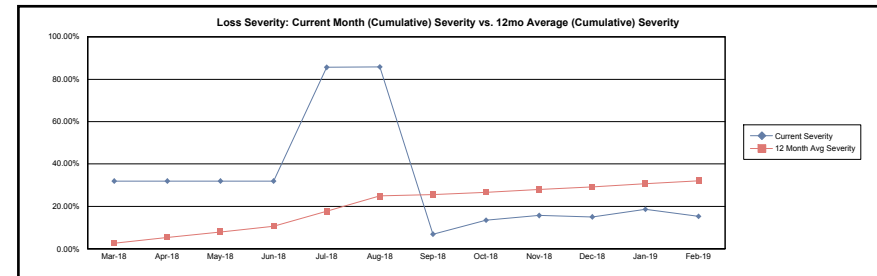
CDR

Current Month	0.022 %
3 Month Average	0.013 %
12 Month Average	0.007 %



Loss Severity

Current Month (Cumulative)	15.291 %
3 Month Average (Cumulative)	16.339 %
12 Month Average (Cumulative)	32.033 %



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

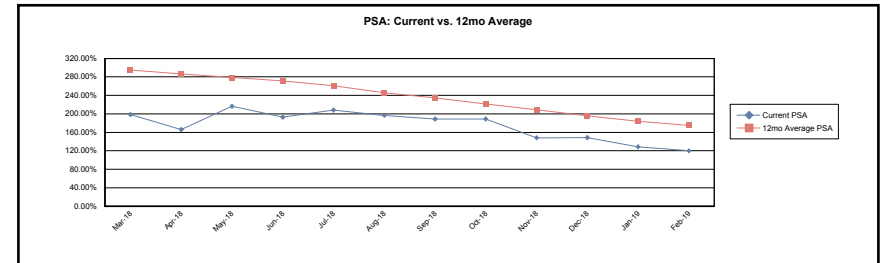
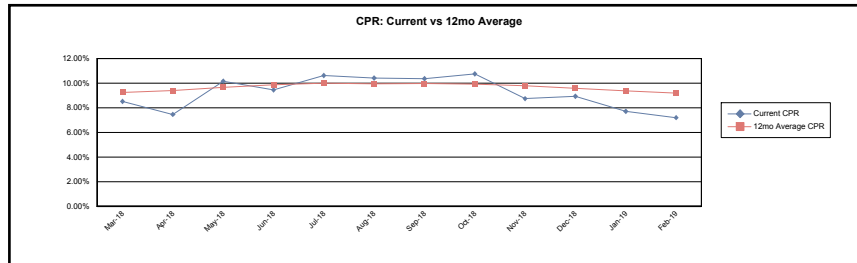
Current Month 0.621 %
3 Month Average 0.688 %
12 Month Average 0.801 %

CPR

Current Month 7.200 %
3 Month Average 7.946 %
12 Month Average 9.188 %

PSA

Current Month 119.992 %
3 Month Average 132.430 %
12 Month Average 175.253 %



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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2019

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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.