

**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

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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
1A-H		01/31/2018	0.00000 %	37,447,634,442.71	0.00	367,926,033.34	0.00	37,079,708,409.38	367,926,033.34	0.00
1M-1	30711XEK6	02/23/2018	2.86135 %	385,824,122.02	981,313.65	14,614,134.96	0.00	371,209,987.06	15,595,448.61	0.00
1M-1H		01/31/2018	0.00000 %	20,306,584.43	0.00	769,166.96	0.00	19,537,417.47	769,166.96	0.00
1M-2	30711XEP5	02/23/2018	5.11135 %	685,905,000.00	3,116,356.02	0.00	0.00	685,905,000.00	3,116,356.02	0.00
1M-2H		01/31/2018	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	02/23/2018	5.11135 %	228,635,000.00	1,038,785.34	0.00	0.00	228,635,000.00	1,038,785.34	0.00
1M-AH		01/31/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	02/23/2018	5.11135 %	228,635,000.00	1,038,785.34	0.00	0.00	228,635,000.00	1,038,785.34	0.00
1M-BH		01/31/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	02/23/2018	5.11135 %	228,635,000.00	1,038,785.34	0.00	0.00	228,635,000.00	1,038,785.34	0.00
1M-CH		01/31/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	02/23/2018	7.31135 %	207,850,000.00	1,350,812.53	0.00	0.00	207,850,000.00	1,350,812.53	0.00
1B-1H		01/31/2018	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		01/31/2018	0.00000 %	218,789,980.00	0.00	0.00	0.00	218,789,980.00	0.00	0.00
1A-I1	30711XEW0	02/23/2018	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1A-I2	30711XER1	02/23/2018	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1A-I3	30711XFM1	02/23/2018	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1A-I4	30711XFT6	02/23/2018	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1B-I1	30711XFB5	02/23/2018	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1B-I2	30711XFU3	02/23/2018	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1B-I3	30711XFV1	02/23/2018	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1B-I4	30711XFW9	02/23/2018	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1C-I1	30711XGJ7	02/23/2018	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1C-I2	30711XFX7	02/23/2018	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1C-I3	30711XFY5	02/23/2018	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1C-I4	30711XFZ2	02/23/2018	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1E-A1	30711XES9	02/23/2018	2.81135 %	228,635,000.00	571,353.78	0.00	0.00	228,635,000.00	571,353.78	0.00
1E-A2	30711XET7	02/23/2018	3.31135 %	228,635,000.00	672,969.34	0.00	0.00	228,635,000.00	672,969.34	0.00
1E-A3	30711XEU4	02/23/2018	3.81135 %	228,635,000.00	774,584.90	0.00	0.00	228,635,000.00	774,584.90	0.00
1E-A4	30711XEV2	02/23/2018	4.31135 %	228,635,000.00	876,200.45	0.00	0.00	228,635,000.00	876,200.45	0.00
1E-B1	30711XEX8	02/23/2018	2.81135 %	228,635,000.00	571,353.78	0.00	0.00	228,635,000.00	571,353.78	0.00
1E-B2	30711XEY6	02/23/2018	3.31135 %	228,635,000.00	672,969.34	0.00	0.00	228,635,000.00	672,969.34	0.00
1E-B3	30711XEZ3	02/23/2018	3.81135 %	228,635,000.00	774,584.90	0.00	0.00	228,635,000.00	774,584.90	0.00
1E-B4	30711XFA7	02/23/2018	4.31135 %	228,635,000.00	876,200.45	0.00	0.00	228,635,000.00	876,200.45	0.00
1E-C1	30711XFC3	02/23/2018	2.81135 %	228,635,000.00	571,353.78	0.00	0.00	228,635,000.00	571,353.78	0.00
1E-C2	30711XFD1	02/23/2018	3.31135 %	228,635,000.00	672,969.34	0.00	0.00	228,635,000.00	672,969.34	0.00
1E-C3	30711XFE9	02/23/2018	3.81135 %	228,635,000.00	774,584.90	0.00	0.00	228,635,000.00	774,584.90	0.00
1E-C4	30711XFF6	02/23/2018	4.31135 %	228,635,000.00	876,200.45	0.00	0.00	228,635,000.00	876,200.45	0.00
1E-D1	30711XFG4	02/23/2018	2.81135 %	457,270,000.00	1,142,707.57	0.00	0.00	457,270,000.00	1,142,707.57	0.00
1E-D2	30711XFH2	02/23/2018	3.31135 %	457,270,000.00	1,345,938.68	0.00	0.00	457,270,000.00	1,345,938.68	0.00
1E-D3	30711XFJ8	02/23/2018	3.81135 %	457,270,000.00	1,549,169.79	0.00	0.00	457,270,000.00	1,549,169.79	0.00
1E-D4	30711XFK5	02/23/2018	4.31135 %	457,270,000.00	1,752,400.90	0.00	0.00	457,270,000.00	1,752,400.90	0.00
1E-D5	30711XFL3	02/23/2018	5.11135 %	457,270,000.00	2,077,570.68	0.00	0.00	457,270,000.00	2,077,570.68	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Feb-2018

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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	02/23/2018	2.81135 %	457,270,000.00	1,142,707.57	0.00	0.00	457,270,000.00	1,142,707.57	0.00
1E-F2	30711XFP4	02/23/2018	3.31135 %	457,270,000.00	1,345,938.68	0.00	0.00	457,270,000.00	1,345,938.68	0.00
1E-F3	30711XFQ2	02/23/2018	3.81135 %	457,270,000.00	1,549,169.79	0.00	0.00	457,270,000.00	1,549,169.79	0.00
1E-F4	30711XFR0	02/23/2018	4.31135 %	457,270,000.00	1,752,400.90	0.00	0.00	457,270,000.00	1,752,400.90	0.00
1E-F5	30711XFS8	02/23/2018	5.11135 %	457,270,000.00	2,077,570.68	0.00	0.00	457,270,000.00	2,077,570.68	0.00
1X-1	30711XGA6	02/23/2018	2.30000 %	0.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00
1X-2	30711XGB4	02/23/2018	1.80000 %	0.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00
1X-3	30711XGC2	02/23/2018	1.30000 %	0.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00
1X-4	30711XGD0	02/23/2018	0.80000 %	0.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00
1Y-1	30711XGE8	02/23/2018	2.30000 %	0.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00
1Y-2	30711XGF5	02/23/2018	1.80000 %	0.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00
1Y-3	30711XGG3	02/23/2018	1.30000 %	0.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00
1Y-4	30711XGH1	02/23/2018	0.80000 %	0.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00
Totals				47,051,678,977.16	41,805,969.10	383,309,335.26	0.00	46,668,369,641.91	425,115,304.36	0.00

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.

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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	37,447,634,442.71	62,306,232.41	305,619,800.93	0.00	0.00	367,926,033.34	37,079,708,409.38	0.88039618	367,926,033.34
1M-1	457,271,000.00	385,824,122.02	2,474,822.67	12,139,312.29	0.00	0.00	14,614,134.96	371,209,987.06	0.81179429	14,614,134.96
1M-1H	24,066,956.00	20,306,584.43	130,254.16	638,912.80	0.00	0.00	769,166.96	19,537,417.47	0.81179429	769,166.96
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	218,789,980.00	0.00	0.00	0.00	0.00	0.00	218,789,980.00	1.00000000	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	47,051,678,977.16	64,911,309.24	318,398,026.02	0.00	0.00	383,309,335.26	46,668,369,641.91	0.90099773	383,309,335.26

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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	889.13196936	1.47935815	7.25643527	0.00000000	0.00000000	8.73579342	880.39617594	0.88039618	8.73579342
1M-1	457,271,000.00	843.75375220	5.41215750	26.54730409	0.00000000	0.00000000	31.95946159	811.79429061	0.81179429	31.95946159
1M-1H	24,066,956.00	843.75375224	5.41215765	26.54730411	0.00000000	0.00000000	31.95946176	811.79429048	0.81179429	31.95946176
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	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**

Contact: Customer Service - CTSLink
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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 %	37,447,634,442.71	0.00	0.00	0.00	0.00	0.00	0.00	37,079,708,409.38
1M-1	01/25/18 - 02/25/18	32	2.86135 %	385,824,122.02	981,313.65	0.00	0.00	0.00	981,313.65	0.00	371,209,987.06
1M-1H	N/A	N/A	0.00000 %	20,306,584.43	0.00	0.00	0.00	0.00	0.00	0.00	19,537,417.47
1M-2	01/25/18 - 02/25/18	32	5.11135 %	685,905,000.00	3,116,356.02	0.00	0.00	0.00	3,116,356.02	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	01/25/18 - 02/25/18	32	5.11135 %	228,635,000.00	1,038,785.34	0.00	0.00	0.00	1,038,785.34	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	01/25/18 - 02/25/18	32	5.11135 %	228,635,000.00	1,038,785.34	0.00	0.00	0.00	1,038,785.34	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	01/25/18 - 02/25/18	32	5.11135 %	228,635,000.00	1,038,785.34	0.00	0.00	0.00	1,038,785.34	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	01/25/18 - 02/25/18	32	7.31135 %	207,850,000.00	1,350,812.53	0.00	0.00	0.00	1,350,812.53	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 %	218,789,980.00	0.00	0.00	0.00	0.00	0.00	0.00	218,789,980.00
1A-I1	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	32	2.81135 %	228,635,000.00	571,353.78	0.00	0.00	0.00	571,353.78	0.00	228,635,000.00
1E-A2	01/25/18 - 02/25/18	32	3.31135 %	228,635,000.00	672,969.34	0.00	0.00	0.00	672,969.34	0.00	228,635,000.00
1E-A3	01/25/18 - 02/25/18	32	3.81135 %	228,635,000.00	774,584.90	0.00	0.00	0.00	774,584.90	0.00	228,635,000.00
1E-A4	01/25/18 - 02/25/18	32	4.31135 %	228,635,000.00	876,200.45	0.00	0.00	0.00	876,200.45	0.00	228,635,000.00
1E-B1	01/25/18 - 02/25/18	32	2.81135 %	228,635,000.00	571,353.78	0.00	0.00	0.00	571,353.78	0.00	228,635,000.00
1E-B2	01/25/18 - 02/25/18	32	3.31135 %	228,635,000.00	672,969.34	0.00	0.00	0.00	672,969.34	0.00	228,635,000.00
1E-B3	01/25/18 - 02/25/18	32	3.81135 %	228,635,000.00	774,584.90	0.00	0.00	0.00	774,584.90	0.00	228,635,000.00
1E-B4	01/25/18 - 02/25/18	32	4.31135 %	228,635,000.00	876,200.45	0.00	0.00	0.00	876,200.45	0.00	228,635,000.00
1E-C1	01/25/18 - 02/25/18	32	2.81135 %	228,635,000.00	571,353.78	0.00	0.00	0.00	571,353.78	0.00	228,635,000.00
1E-C2	01/25/18 - 02/25/18	32	3.31135 %	228,635,000.00	672,969.34	0.00	0.00	0.00	672,969.34	0.00	228,635,000.00
1E-C3	01/25/18 - 02/25/18	32	3.81135 %	228,635,000.00	774,584.90	0.00	0.00	0.00	774,584.90	0.00	228,635,000.00
1E-C4	01/25/18 - 02/25/18	32	4.31135 %	228,635,000.00	876,200.45	0.00	0.00	0.00	876,200.45	0.00	228,635,000.00
1E-D1	01/25/18 - 02/25/18	32	2.81135 %	457,270,000.00	1,142,707.57	0.00	0.00	0.00	1,142,707.57	0.00	457,270,000.00
1E-D2	01/25/18 - 02/25/18	32	3.31135 %	457,270,000.00	1,345,938.68	0.00	0.00	0.00	1,345,938.68	0.00	457,270,000.00
1E-D3	01/25/18 - 02/25/18	32	3.81135 %	457,270,000.00	1,549,169.79	0.00	0.00	0.00	1,549,169.79	0.00	457,270,000.00
1E-D4	01/25/18 - 02/25/18	32	4.31135 %	457,270,000.00	1,752,400.90	0.00	0.00	0.00	1,752,400.90	0.00	457,270,000.00

**Connecticut Avenue Securities
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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	01/25/18 - 02/25/18	32	5.11135 %	457,270,000.00	2,077,570.68	0.00	0.00	0.00	2,077,570.68	0.00	457,270,000.00
1E-F1	01/25/18 - 02/25/18	32	2.81135 %	457,270,000.00	1,142,707.57	0.00	0.00	0.00	1,142,707.57	0.00	457,270,000.00
1E-F2	01/25/18 - 02/25/18	32	3.31135 %	457,270,000.00	1,345,938.68	0.00	0.00	0.00	1,345,938.68	0.00	457,270,000.00
1E-F3	01/25/18 - 02/25/18	32	3.81135 %	457,270,000.00	1,549,169.79	0.00	0.00	0.00	1,549,169.79	0.00	457,270,000.00
1E-F4	01/25/18 - 02/25/18	32	4.31135 %	457,270,000.00	1,752,400.90	0.00	0.00	0.00	1,752,400.90	0.00	457,270,000.00
1E-F5	01/25/18 - 02/25/18	32	5.11135 %	457,270,000.00	2,077,570.68	0.00	0.00	0.00	2,077,570.68	0.00	457,270,000.00
1X-1	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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	01/25/18 - 02/25/18	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					41,805,969.10	0.00	0.00	0.00	41,805,969.10	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 %	889.13196936	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	880.39617594
1M-1	457,271,000.00	2.86135 %	843.75375220	2.14602205	0.00000000	0.00000000	0.00000000	2.14602205	0.00000000	811.79429061
1M-1H	24,066,956.00	0.00000 %	843.75375224	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	811.79429048
1M-2	685,905,000.00	5.11135 %	1000.00000000	4.54342222	0.00000000	0.00000000	0.00000000	4.54342222	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	5.11135 %	1000.00000000	4.54342222	0.00000000	0.00000000	0.00000000	4.54342222	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	5.11135 %	1000.00000000	4.54342222	0.00000000	0.00000000	0.00000000	4.54342222	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	5.11135 %	1000.00000000	4.54342222	0.00000000	0.00000000	0.00000000	4.54342222	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	7.31135 %	1000.00000000	6.49897777	0.00000000	0.00000000	0.00000000	6.49897777	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
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	2.81135 %	1000.00000000	2.49897776	0.00000000	0.00000000	0.00000000	2.49897776	0.00000000	1000.00000000
1E-A2	228,635,000.00	3.31135 %	1000.00000000	2.94342222	0.00000000	0.00000000	0.00000000	2.94342222	0.00000000	1000.00000000
1E-A3	228,635,000.00	3.81135 %	1000.00000000	3.38786669	0.00000000	0.00000000	0.00000000	3.38786669	0.00000000	1000.00000000
1E-A4	228,635,000.00	4.31135 %	1000.00000000	3.83231111	0.00000000	0.00000000	0.00000000	3.83231111	0.00000000	1000.00000000
1E-B1	228,635,000.00	2.81135 %	1000.00000000	2.49897776	0.00000000	0.00000000	0.00000000	2.49897776	0.00000000	1000.00000000
1E-B2	228,635,000.00	3.31135 %	1000.00000000	2.94342222	0.00000000	0.00000000	0.00000000	2.94342222	0.00000000	1000.00000000
1E-B3	228,635,000.00	3.81135 %	1000.00000000	3.38786669	0.00000000	0.00000000	0.00000000	3.38786669	0.00000000	1000.00000000
1E-B4	228,635,000.00	4.31135 %	1000.00000000	3.83231111	0.00000000	0.00000000	0.00000000	3.83231111	0.00000000	1000.00000000
1E-C1	228,635,000.00	2.81135 %	1000.00000000	2.49897776	0.00000000	0.00000000	0.00000000	2.49897776	0.00000000	1000.00000000
1E-C2	228,635,000.00	3.31135 %	1000.00000000	2.94342222	0.00000000	0.00000000	0.00000000	2.94342222	0.00000000	1000.00000000
1E-C3	228,635,000.00	3.81135 %	1000.00000000	3.38786669	0.00000000	0.00000000	0.00000000	3.38786669	0.00000000	1000.00000000
1E-C4	228,635,000.00	4.31135 %	1000.00000000	3.83231111	0.00000000	0.00000000	0.00000000	3.83231111	0.00000000	1000.00000000
1E-D1	457,270,000.00	2.81135 %	1000.00000000	2.49897778	0.00000000	0.00000000	0.00000000	2.49897778	0.00000000	1000.00000000
1E-D2	457,270,000.00	3.31135 %	1000.00000000	2.94342222	0.00000000	0.00000000	0.00000000	2.94342222	0.00000000	1000.00000000
1E-D3	457,270,000.00	3.81135 %	1000.00000000	3.38786667	0.00000000	0.00000000	0.00000000	3.38786667	0.00000000	1000.00000000
1E-D4	457,270,000.00	4.31135 %	1000.00000000	3.83231111	0.00000000	0.00000000	0.00000000	3.83231111	0.00000000	1000.00000000

**Connecticut Avenue Securities
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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	5.11135 %	1000.00000000	4.54342222	0.00000000	0.00000000	0.00000000	4.54342222	0.00000000	1000.00000000
1E-F1	457,270,000.00	2.81135 %	1000.00000000	2.49897778	0.00000000	0.00000000	0.00000000	2.49897778	0.00000000	1000.00000000
1E-F2	457,270,000.00	3.31135 %	1000.00000000	2.94342222	0.00000000	0.00000000	0.00000000	2.94342222	0.00000000	1000.00000000
1E-F3	457,270,000.00	3.81135 %	1000.00000000	3.38786667	0.00000000	0.00000000	0.00000000	3.38786667	0.00000000	1000.00000000
1E-F4	457,270,000.00	4.31135 %	1000.00000000	3.83231111	0.00000000	0.00000000	0.00000000	3.83231111	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.11135 %	1000.00000000	4.54342222	0.00000000	0.00000000	0.00000000	4.54342222	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	20,081,783.82
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>20,081,783.82</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,062,617.16
Total Withdrawals (Pool Distribution Amount)	<u>20,081,783.82</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	383,309,335.26
Total Principal Reduction Cumulative	5,127,953,323.14
Scheduled Principal Current	64,911,309.24
Scheduled Principal Cumulative	843,027,857.89
Unscheduled Principal Current	318,398,026.02
Unscheduled Principal Cumulative	4,284,925,465.25
Senior Reduction Amount	367,926,033.34
Subordinate Reduction Amount	15,383,301.92
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	192.40
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	164998
Period Reference Pool Removal Loan Count	1264
Period Ending Loan Count	163734
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	38,630,042,709.55
Period PIF Loan Count Current	1264
PIF Loan Count Cumulative	16395
Period PIF Loan UPB Current	300,692,549.56
PIF Loan UPB Cumulative	4,017,586,938.25
Period Partial Prepayment Amount	18,426,060.38
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	58
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	14,646,616.14
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	22
Total Active Modified Loan UPB	4,662,052.64
LIBOR	1.561350%
Structural Reporting	
Senior Percentage	95.986713%
Subordinate Percentage	4.013287%
Minimum Credit Enhancement Test Pass?	YES

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000%	4.010000%	4.010000%
1M-1	0.00	0.00	2.650000%	2.970000%	3.000000%
1M-1H	0.00	0.00	2.650000%	2.970000%	3.000000%
1M-2	0.00	0.00	1.000000%	1.120000%	1.130000%
1M-2H	0.00	0.00	1.000000%	1.120000%	1.130000%
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	0.00	0.00	0.000000%	0.000000%	0.000000%

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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	1082	243,254,113.28	0.660828%	0.629702%
60 Days	282	57,857,126.38	0.172231%	0.149772%
90 Days	360	75,176,949.54	0.219869%	0.194607%
120 Days	121	27,277,487.82	0.073900%	0.070612%
150 Days	41	10,119,469.22	0.025041%	0.026196%
180+ Days	56	11,187,295.96	0.034202%	0.028960%
	1942	424,872,442.20	1.186070%	1.099849%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	0.000%

SDA

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	0.000%

CDR

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	0.000%

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

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
8	1,587,674.93	192.40	0.012	1,587,674.93	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
38053555	94,297.20	34.82	0.037	34.82	0.00
38008406	226,184.81	23.56	0.01	23.56	0.00
37992654	341,213.30	112.29	0.033	112.29	0.00
37950387	144,674.38	2.59	0.002	2.59	0.00
37943770	256,112.97	3.80	0.001	3.80	0.00
37929284	174,668.26	5.69	0.003	5.69	0.00
37919839	204,373.83	6.67	0.003	6.67	0.00
37915917	146,150.18	2.97	0.002	2.97	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments This Period		

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments this Period		0.00

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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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	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)

No Losses this Period

Connecticut Avenue Securities
Credit-Linked Notes
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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.

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 0.817 %
3 Month Average 0.902 %
12 Month Average 0.789 %

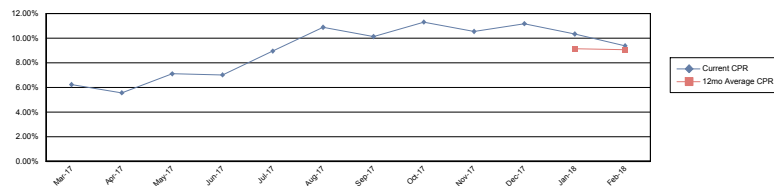
CPR

Current Month 9.381 %
3 Month Average 10.295 %
12 Month Average 9.046 %

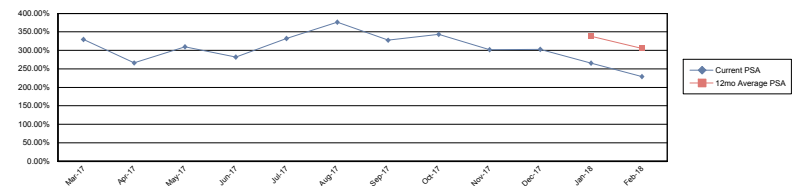
PSA

Current Month 229.434 %
3 Month Average 265.988 %
12 Month Average 305.567 %

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

Connecticut Avenue Securities
Credit-Linked Notes
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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				

Connecticut Avenue Securities
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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.