

**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		11/30/2018	0.00000 %	33,864,429,805.37	0.00	322,042,215.85	0.00	33,542,387,589.50	322,042,215.85	0.00
1M-1	30711XEK6	12/24/2018	3.61513 %	243,550,589.46	733,722.54	12,778,892.65	0.00	230,771,696.82	13,512,615.19	0.00
1M-1H		11/30/2018	0.00000 %	12,818,484.71	0.00	672,575.01	0.00	12,145,909.70	672,575.01	0.00
1M-2	30711XEP5	12/24/2018	5.86513 %	685,905,000.00	3,352,434.99	0.00	0.00	685,905,000.00	3,352,434.99	0.00
1M-2H		11/30/2018	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	12/24/2018	5.86513 %	228,635,000.00	1,117,478.33	0.00	0.00	228,635,000.00	1,117,478.33	0.00
1M-AH		11/30/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	12/24/2018	5.86513 %	228,635,000.00	1,117,478.33	0.00	0.00	228,635,000.00	1,117,478.33	0.00
1M-BH		11/30/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	12/24/2018	5.86513 %	228,635,000.00	1,117,478.33	0.00	0.00	228,635,000.00	1,117,478.33	0.00
1M-CH		11/30/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	12/24/2018	8.06513 %	207,850,000.00	1,396,947.73	0.00	0.00	207,850,000.00	1,396,947.73	0.00
1B-1H		11/30/2018	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		11/30/2018	0.00000 %	218,598,251.64	0.00	0.00	42,473.27	218,555,778.37	0.00	234,201.63
1A-I1	30711XEW0	12/24/2018	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1A-I2	30711XER1	12/24/2018	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1A-I3	30711XFM1	12/24/2018	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1A-I4	30711XFT6	12/24/2018	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1B-I1	30711XFB5	12/24/2018	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1B-I2	30711XFU3	12/24/2018	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1B-I3	30711XFV1	12/24/2018	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1B-I4	30711XFW9	12/24/2018	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1C-I1	30711XGJ7	12/24/2018	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1C-I2	30711XFX7	12/24/2018	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1C-I3	30711XFY5	12/24/2018	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1C-I4	30711XFZ2	12/24/2018	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1E-A1	30711XES9	12/24/2018	3.56513 %	228,635,000.00	679,261.25	0.00	0.00	228,635,000.00	679,261.25	0.00
1E-A2	30711XET7	12/24/2018	4.06513 %	228,635,000.00	774,525.83	0.00	0.00	228,635,000.00	774,525.83	0.00
1E-A3	30711XEU4	12/24/2018	4.56513 %	228,635,000.00	869,790.41	0.00	0.00	228,635,000.00	869,790.41	0.00
1E-A4	30711XEV2	12/24/2018	5.06513 %	228,635,000.00	965,055.00	0.00	0.00	228,635,000.00	965,055.00	0.00
1E-B1	30711XEX8	12/24/2018	3.56513 %	228,635,000.00	679,261.25	0.00	0.00	228,635,000.00	679,261.25	0.00
1E-B2	30711XEY6	12/24/2018	4.06513 %	228,635,000.00	774,525.83	0.00	0.00	228,635,000.00	774,525.83	0.00
1E-B3	30711XEZ3	12/24/2018	4.56513 %	228,635,000.00	869,790.41	0.00	0.00	228,635,000.00	869,790.41	0.00
1E-B4	30711XFA7	12/24/2018	5.06513 %	228,635,000.00	965,055.00	0.00	0.00	228,635,000.00	965,055.00	0.00
1E-C1	30711XFC3	12/24/2018	3.56513 %	228,635,000.00	679,261.25	0.00	0.00	228,635,000.00	679,261.25	0.00
1E-C2	30711XFD1	12/24/2018	4.06513 %	228,635,000.00	774,525.83	0.00	0.00	228,635,000.00	774,525.83	0.00
1E-C3	30711XFE9	12/24/2018	4.56513 %	228,635,000.00	869,790.41	0.00	0.00	228,635,000.00	869,790.41	0.00
1E-C4	30711XFF6	12/24/2018	5.06513 %	228,635,000.00	965,055.00	0.00	0.00	228,635,000.00	965,055.00	0.00
1E-D1	30711XFG4	12/24/2018	3.56513 %	457,270,000.00	1,358,522.50	0.00	0.00	457,270,000.00	1,358,522.50	0.00
1E-D2	30711XFH2	12/24/2018	4.06513 %	457,270,000.00	1,549,051.66	0.00	0.00	457,270,000.00	1,549,051.66	0.00
1E-D3	30711XFJ8	12/24/2018	4.56513 %	457,270,000.00	1,739,580.83	0.00	0.00	457,270,000.00	1,739,580.83	0.00
1E-D4	30711XFK5	12/24/2018	5.06513 %	457,270,000.00	1,930,110.00	0.00	0.00	457,270,000.00	1,930,110.00	0.00
1E-D5	30711XFL3	12/24/2018	5.86513 %	457,270,000.00	2,234,956.66	0.00	0.00	457,270,000.00	2,234,956.66	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-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	12/24/2018	3.56513 %	457,270,000.00	1,358,522.50	0.00	0.00	457,270,000.00	1,358,522.50	0.00
1E-F2	30711XFP4	12/24/2018	4.06513 %	457,270,000.00	1,549,051.66	0.00	0.00	457,270,000.00	1,549,051.66	0.00
1E-F3	30711XFQ2	12/24/2018	4.56513 %	457,270,000.00	1,739,580.83	0.00	0.00	457,270,000.00	1,739,580.83	0.00
1E-F4	30711XFR0	12/24/2018	5.06513 %	457,270,000.00	1,930,110.00	0.00	0.00	457,270,000.00	1,930,110.00	0.00
1E-F5	30711XFS8	12/24/2018	5.86513 %	457,270,000.00	2,234,956.66	0.00	0.00	457,270,000.00	2,234,956.66	0.00
1X-1	30711XGA6	12/24/2018	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1X-2	30711XGB4	12/24/2018	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1X-3	30711XGC2	12/24/2018	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1X-4	30711XGD0	12/24/2018	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
1Y-1	30711XGE8	12/24/2018	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1Y-2	30711XGF5	12/24/2018	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1Y-3	30711XGG3	12/24/2018	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1Y-4	30711XGH1	12/24/2018	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
Totals				43,318,520,979.18	44,594,846.85	335,493,683.51	42,473.27	42,982,984,822.39	380,088,530.36	234,201.63

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	33,864,429,805.37	59,807,011.99	262,235,203.86	0.00	0.00	322,042,215.85	33,542,387,589.50	0.79640836	322,042,215.85
1M-1	457,271,000.00	243,550,589.46	2,375,323.84	10,403,568.81	0.00	0.00	12,778,892.65	230,771,696.82	0.50467162	12,778,892.65
1M-1H	24,066,956.00	12,818,484.71	125,017.36	547,557.65	0.00	0.00	672,575.01	12,145,909.70	0.50467162	672,575.01
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	218,598,251.64	0.00	0.00	0.00	42,473.27	42,473.27	218,555,778.37	0.99892956	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	43,318,520,979.18	62,307,353.19	273,186,330.32	0.00	42,473.27	335,536,156.78	42,982,984,822.39	0.82984626	335,493,683.51

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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	804.05471833	1.42001830	6.22633997	0.00000000	0.00000000	7.64635828	796.40836005	0.79640836	7.64635828
1M-1	457,271,000.00	532.61761507	5.19456480	22.75142926	0.00000000	0.00000000	27.94599406	504.67162103	0.50467162	27.94599406
1M-1H	24,066,956.00	532.61761521	5.19456470	22.75142939	0.00000000	0.00000000	27.94599408	504.67162112	0.50467162	27.94599408
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	999.12368766	0.00000000	0.00000000	0.00000000	0.19412804	0.19412804	998.92955962	0.99892956	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 %	33,864,429,805.37	0.00	0.00	0.00	0.00	0.00	0.00	33,542,387,589.50
1M-1	11/26/18 - 12/25/18	30	3.61513 %	243,550,589.46	733,722.54	0.00	0.00	0.00	733,722.54	0.00	230,771,696.82
1M-1H	N/A	N/A	0.00000 %	12,818,484.71	0.00	0.00	0.00	0.00	0.00	0.00	12,145,909.70
1M-2	11/26/18 - 12/25/18	30	5.86513 %	685,905,000.00	3,352,434.99	0.00	0.00	0.00	3,352,434.99	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	11/26/18 - 12/25/18	30	5.86513 %	228,635,000.00	1,117,478.33	0.00	0.00	0.00	1,117,478.33	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	11/26/18 - 12/25/18	30	5.86513 %	228,635,000.00	1,117,478.33	0.00	0.00	0.00	1,117,478.33	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	11/26/18 - 12/25/18	30	5.86513 %	228,635,000.00	1,117,478.33	0.00	0.00	0.00	1,117,478.33	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	11/26/18 - 12/25/18	30	8.06513 %	207,850,000.00	1,396,947.73	0.00	0.00	0.00	1,396,947.73	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 %	218,598,251.64	0.00	0.00	0.00	0.00	0.00	0.00	218,555,778.37
1A-I1	11/26/18 - 12/25/18	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1A-I2	11/26/18 - 12/25/18	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1A-I3	11/26/18 - 12/25/18	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1A-I4	11/26/18 - 12/25/18	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1B-I1	11/26/18 - 12/25/18	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1B-I2	11/26/18 - 12/25/18	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1B-I3	11/26/18 - 12/25/18	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1B-I4	11/26/18 - 12/25/18	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1C-I1	11/26/18 - 12/25/18	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1C-I2	11/26/18 - 12/25/18	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1C-I3	11/26/18 - 12/25/18	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1C-I4	11/26/18 - 12/25/18	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1E-A1	11/26/18 - 12/25/18	30	3.56513 %	228,635,000.00	679,261.25	0.00	0.00	0.00	679,261.25	0.00	228,635,000.00
1E-A2	11/26/18 - 12/25/18	30	4.06513 %	228,635,000.00	774,525.83	0.00	0.00	0.00	774,525.83	0.00	228,635,000.00
1E-A3	11/26/18 - 12/25/18	30	4.56513 %	228,635,000.00	869,790.41	0.00	0.00	0.00	869,790.41	0.00	228,635,000.00
1E-A4	11/26/18 - 12/25/18	30	5.06513 %	228,635,000.00	965,055.00	0.00	0.00	0.00	965,055.00	0.00	228,635,000.00
1E-B1	11/26/18 - 12/25/18	30	3.56513 %	228,635,000.00	679,261.25	0.00	0.00	0.00	679,261.25	0.00	228,635,000.00
1E-B2	11/26/18 - 12/25/18	30	4.06513 %	228,635,000.00	774,525.83	0.00	0.00	0.00	774,525.83	0.00	228,635,000.00
1E-B3	11/26/18 - 12/25/18	30	4.56513 %	228,635,000.00	869,790.41	0.00	0.00	0.00	869,790.41	0.00	228,635,000.00
1E-B4	11/26/18 - 12/25/18	30	5.06513 %	228,635,000.00	965,055.00	0.00	0.00	0.00	965,055.00	0.00	228,635,000.00
1E-C1	11/26/18 - 12/25/18	30	3.56513 %	228,635,000.00	679,261.25	0.00	0.00	0.00	679,261.25	0.00	228,635,000.00
1E-C2	11/26/18 - 12/25/18	30	4.06513 %	228,635,000.00	774,525.83	0.00	0.00	0.00	774,525.83	0.00	228,635,000.00
1E-C3	11/26/18 - 12/25/18	30	4.56513 %	228,635,000.00	869,790.41	0.00	0.00	0.00	869,790.41	0.00	228,635,000.00
1E-C4	11/26/18 - 12/25/18	30	5.06513 %	228,635,000.00	965,055.00	0.00	0.00	0.00	965,055.00	0.00	228,635,000.00
1E-D1	11/26/18 - 12/25/18	30	3.56513 %	457,270,000.00	1,358,522.50	0.00	0.00	0.00	1,358,522.50	0.00	457,270,000.00
1E-D2	11/26/18 - 12/25/18	30	4.06513 %	457,270,000.00	1,549,051.66	0.00	0.00	0.00	1,549,051.66	0.00	457,270,000.00
1E-D3	11/26/18 - 12/25/18	30	4.56513 %	457,270,000.00	1,739,580.83	0.00	0.00	0.00	1,739,580.83	0.00	457,270,000.00
1E-D4	11/26/18 - 12/25/18	30	5.06513 %	457,270,000.00	1,930,110.00	0.00	0.00	0.00	1,930,110.00	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	11/26/18 - 12/25/18	30	5.86513 %	457,270,000.00	2,234,956.66	0.00	0.00	0.00	2,234,956.66	0.00	457,270,000.00
1E-F1	11/26/18 - 12/25/18	30	3.56513 %	457,270,000.00	1,358,522.50	0.00	0.00	0.00	1,358,522.50	0.00	457,270,000.00
1E-F2	11/26/18 - 12/25/18	30	4.06513 %	457,270,000.00	1,549,051.66	0.00	0.00	0.00	1,549,051.66	0.00	457,270,000.00
1E-F3	11/26/18 - 12/25/18	30	4.56513 %	457,270,000.00	1,739,580.83	0.00	0.00	0.00	1,739,580.83	0.00	457,270,000.00
1E-F4	11/26/18 - 12/25/18	30	5.06513 %	457,270,000.00	1,930,110.00	0.00	0.00	0.00	1,930,110.00	0.00	457,270,000.00
1E-F5	11/26/18 - 12/25/18	30	5.86513 %	457,270,000.00	2,234,956.66	0.00	0.00	0.00	2,234,956.66	0.00	457,270,000.00
1X-1	11/26/18 - 12/25/18	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1X-2	11/26/18 - 12/25/18	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1X-3	11/26/18 - 12/25/18	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1X-4	11/26/18 - 12/25/18	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
1Y-1	11/26/18 - 12/25/18	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1Y-2	11/26/18 - 12/25/18	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1Y-3	11/26/18 - 12/25/18	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1Y-4	11/26/18 - 12/25/18	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
Totals					44,594,846.85	0.00	0.00	0.00	44,594,846.85	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 %	804.05471833	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	796.40836005
1M-1	457,271,000.00	3.61513 %	532.61761507	1.60456828	0.00000000	0.00000000	0.00000000	1.60456828	0.00000000	504.67162103
1M-1H	24,066,956.00	0.00000 %	532.61761521	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	504.67162112
1M-2	685,905,000.00	5.86513 %	1000.00000000	4.88760833	0.00000000	0.00000000	0.00000000	4.88760833	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	5.86513 %	1000.00000000	4.88760833	0.00000000	0.00000000	0.00000000	4.88760833	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	5.86513 %	1000.00000000	4.88760833	0.00000000	0.00000000	0.00000000	4.88760833	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	5.86513 %	1000.00000000	4.88760833	0.00000000	0.00000000	0.00000000	4.88760833	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	8.06513 %	1000.00000000	6.72094169	0.00000000	0.00000000	0.00000000	6.72094169	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 %	999.12368766	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.92955962
1A-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1A-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1A-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1B-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1E-A1	228,635,000.00	3.56513 %	1000.00000000	2.97094168	0.00000000	0.00000000	0.00000000	2.97094168	0.00000000	1000.00000000
1E-A2	228,635,000.00	4.06513 %	1000.00000000	3.38760833	0.00000000	0.00000000	0.00000000	3.38760833	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.56513 %	1000.00000000	3.80427498	0.00000000	0.00000000	0.00000000	3.80427498	0.00000000	1000.00000000
1E-A4	228,635,000.00	5.06513 %	1000.00000000	4.22094168	0.00000000	0.00000000	0.00000000	4.22094168	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.56513 %	1000.00000000	2.97094168	0.00000000	0.00000000	0.00000000	2.97094168	0.00000000	1000.00000000
1E-B2	228,635,000.00	4.06513 %	1000.00000000	3.38760833	0.00000000	0.00000000	0.00000000	3.38760833	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.56513 %	1000.00000000	3.80427498	0.00000000	0.00000000	0.00000000	3.80427498	0.00000000	1000.00000000
1E-B4	228,635,000.00	5.06513 %	1000.00000000	4.22094168	0.00000000	0.00000000	0.00000000	4.22094168	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.56513 %	1000.00000000	2.97094168	0.00000000	0.00000000	0.00000000	2.97094168	0.00000000	1000.00000000
1E-C2	228,635,000.00	4.06513 %	1000.00000000	3.38760833	0.00000000	0.00000000	0.00000000	3.38760833	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.56513 %	1000.00000000	3.80427498	0.00000000	0.00000000	0.00000000	3.80427498	0.00000000	1000.00000000
1E-C4	228,635,000.00	5.06513 %	1000.00000000	4.22094168	0.00000000	0.00000000	0.00000000	4.22094168	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.56513 %	1000.00000000	2.97094168	0.00000000	0.00000000	0.00000000	2.97094168	0.00000000	1000.00000000
1E-D2	457,270,000.00	4.06513 %	1000.00000000	3.38760833	0.00000000	0.00000000	0.00000000	3.38760833	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.56513 %	1000.00000000	3.80427500	0.00000000	0.00000000	0.00000000	3.80427500	0.00000000	1000.00000000
1E-D4	457,270,000.00	5.06513 %	1000.00000000	4.22094168	0.00000000	0.00000000	0.00000000	4.22094168	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	457,270,000.00	5.86513 %	1000.00000000	4.88760833	0.00000000	0.00000000	0.00000000	4.88760833	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.56513 %	1000.00000000	2.97094168	0.00000000	0.00000000	0.00000000	2.97094168	0.00000000	1000.00000000
1E-F2	457,270,000.00	4.06513 %	1000.00000000	3.38760833	0.00000000	0.00000000	0.00000000	3.38760833	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.56513 %	1000.00000000	3.80427500	0.00000000	0.00000000	0.00000000	3.80427500	0.00000000	1000.00000000
1E-F4	457,270,000.00	5.06513 %	1000.00000000	4.22094168	0.00000000	0.00000000	0.00000000	4.22094168	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.86513 %	1000.00000000	4.88760833	0.00000000	0.00000000	0.00000000	4.88760833	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
1X-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-3	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
1X-4	0.00	0.80000 %	1000.00000000	0.66666667	0.00000000	0.00000000	0.00000000	0.66666667	0.00000000	1000.00000000
1Y-1	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.66666667	0.00000000	0.00000000	0.00000000	0.66666667	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	18,323,637.84
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(42,473.27)
Total Deposits	<u>18,281,164.57</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,261,997.91
Total Withdrawals (Pool Distribution Amount)	<u>18,281,164.57</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	335,536,156.78
Total Principal Reduction Cumulative	8,813,338,142.64
Scheduled Principal Current	62,307,353.19
Scheduled Principal Cumulative	1,460,228,054.47
Unscheduled Principal Current	273,186,330.31
Unscheduled Principal Cumulative	7,352,875,930.20
Senior Reduction Amount	322,042,215.85
Subordinate Reduction Amount	13,451,467.66
Calculated Tranche Write-Down Amount	42,473.27
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,104.00
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	152039
Period Reference Pool Removal Loan Count	1203
Period Ending Loan Count	150836
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	34,944,657,890.05
Period PIF Loan Count Current	1201
PIF Loan Count Cumulative	29279
Period PIF Loan UPB Current	254,146,004.35
PIF Loan UPB Cumulative	6,900,058,411.92
Period Partial Prepayment Amount	19,396,792.67
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	331,766.67
Credit Event Amount Cumulative	1,551,938.27
Total Active Modified Loan Count	429
Total Active Modified Loan UPB	95,235,987.14
LIBOR	2.315130%
Structural Reporting	
Senior Percentage	95.987085%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.012915%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	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%	3.290000%	3.320000%
1M-1H	0.00	0.00	2.650000%	3.290000%	3.320000%
1M-2	0.00	0.00	1.000000%	1.240000%	1.250000%
1M-2H	0.00	0.00	1.000000%	1.240000%	1.250000%
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	42,473.27	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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	887	194,956,261.50	0.588056%	0.557900%
60 Days	175	38,350,750.06	0.116020%	0.109747%
90 Days	65	12,926,318.14	0.043093%	0.036991%
120 Days	41	9,754,057.78	0.027182%	0.027913%
150 Days	41	10,568,904.75	0.027182%	0.030245%
180+ Days	148	32,050,091.95	0.098120%	0.091717%
	1357	298,606,384.18	0.899653%	0.854512%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.001%
3 Month Average	0.000%
12 Month Average	0.000%

SDA

Current Month	0.019%
3 Month Average	0.009%
12 Month Average	0.008%

CDR

Current Month	0.011%
3 Month Average	0.005%
12 Month Average	0.004%

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
50	10,860,895.83	3,104.00	0.029	10,860,895.83	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37962977	222,884.28	55.47	0.025	55.47	0.00
37940843	72,855.06	59.90	0.082	59.90	0.00
37991764	404,898.84	354.90	0.088	354.90	0.00
37991482	390,129.04	14.10	0.004	14.10	0.00
37983961	144,317.70	66.35	0.046	66.35	0.00
37979354	527,676.55	18.24	0.003	18.24	0.00
37978214	257,106.78	190.67	0.074	190.67	0.00
37977307	228,323.11	151.08	0.066	151.08	0.00
37974801	375,226.34	6.49	0.002	6.49	0.00
37974222	159,863.58	179.77	0.112	179.77	0.00
37973976	198,859.89	124.29	0.062	124.29	0.00
38001111	368,160.30	12.20	0.003	12.20	0.00
37966959	200,173.21	16.79	0.008	16.79	0.00
38008406	224,408.39	23.38	0.01	23.38	0.00
37961723	82,191.81	41.72	0.051	41.72	0.00
37954359	281,964.10	27.75	0.01	27.75	0.00
37952442	427,216.45	137.21	0.032	137.21	0.00
37951417	93,883.23	3.39	0.004	3.39	0.00
37950387	142,549.69	2.59	0.002	2.59	0.00
37947337	236,166.54	73.80	0.031	73.80	0.00
37945934	187,125.30	3.78	0.002	3.78	0.00
37943770	251,999.91	3.80	0.002	3.80	0.00
37943660	83,646.73	36.78	0.044	36.78	0.00
37942938	73,356.75	1.45	0.002	1.45	0.00
37969187	109,415.51	1.66	0.002	1.66	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
38067003	144,868.38	90.54	0.062	90.54	0.00
37932832	115,997.22	48.33	0.042	48.33	0.00
37931465	125,805.92	59.72	0.047	59.72	0.00
37931403	366,261.95	37.71	0.01	37.71	0.00
37929618	241,525.18	93.59	0.039	93.59	0.00
37929284	171,993.45	5.69	0.003	5.69	0.00
37920885	234,188.10	48.79	0.021	48.79	0.00
37919839	201,228.91	6.67	0.003	6.67	0.00
37919500	272,722.58	5.20	0.002	5.20	0.00
37907881	182,200.83	53.86	0.03	53.86	0.00
38086689	402,375.14	173.15	0.043	173.15	0.00
37992750	116,811.28	83.95	0.072	83.95	0.00
38070082	188,134.19	94.34	0.05	94.34	0.00
37936333	306,102.92	89.05	0.029	89.05	0.00
38064104	97,362.95	42.50	0.044	42.50	0.00
38063969	226,641.62	68.81	0.03	68.81	0.00
38063724	146,872.24	2.66	0.002	2.66	0.00
38059651	287,036.58	107.33	0.037	107.33	0.00
38053555	93,641.50	34.82	0.037	34.82	0.00
38044822	62,542.31	36.37	0.058	36.37	0.00
38043127	140,707.45	104.46	0.074	104.46	0.00
38040714	397,378.75	131.81	0.033	131.81	0.00
38032384	119,343.24	37.29	0.031	37.29	0.00
38008592	407,949.92	16.67	0.004	16.67	0.00
38083109	66,804.13	23.07	0.035	23.07	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	331,766.67	38,924.69	11.733

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
3	198,450.36	3,548.59	81,850.97

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37963725	242,202.62	39,075.47	16.133
37965121	89,564.05	(150.79)	(0.168)

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
37919634	78,181.43	1.54	25,011.90
38020294	70,870.54	3,545.52	37,233.05
38063804	49,398.39	1.53	19,606.01

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
10	1,551,938.27	234,201.64	15.091

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37919634	78,181.43	25,011.90	31.992
37926539	404,982.26	(14,587.48)	(3.602)
37941853	74,440.41	28,484.26	38.265
37963725	242,202.62	39,075.47	16.133
37965121	89,564.05	(150.79)	(0.168)
38010004	406,166.56	50,864.20	12.523
38020294	70,870.54	37,233.05	52.537
38046118	86,010.78	2,364.91	2.750
38063804	49,398.39	19,606.01	39.690
38074021	50,121.23	46,300.10	92.376

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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	5	117,206.46	42,473.27	0.000 %	0	0.00	0.00	0.000 %	5	117,206.46	42,473.27	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	0037919634	79,000.00	4.750 %	MO	67.00	360	24,989.77	02/01/2018	1.54	25,011.90
Summary	0037963725	246,000.00	3.875 %	DE	76.00	360	39,075.47	11/30/2018	39,075.47	39,075.47
Summary	0037965121	92,000.00	4.495 %	AZ	80.00	360	(150.79)	11/30/2018	(150.79)	(150.79)
Summary	0038020294	73,000.00	4.000 %	WY	77.00	360	33,687.53	10/31/2018	3,545.52	37,233.05
Summary	0038063804	50,000.00	4.500 %	MO	72.00	360	19,604.48	06/30/2018	1.53	19,606.01

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

* This data is currently not provided for reporting.

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

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

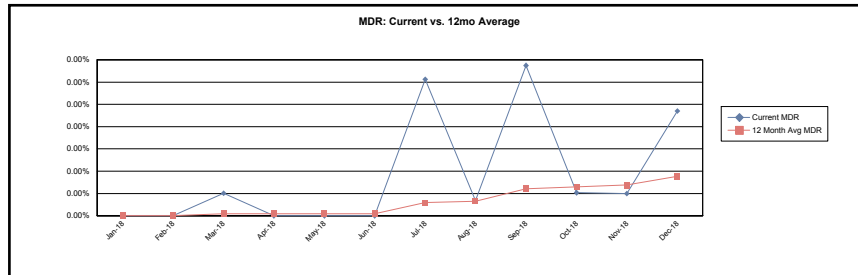
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Realized Loss Report - Collateral

Summary

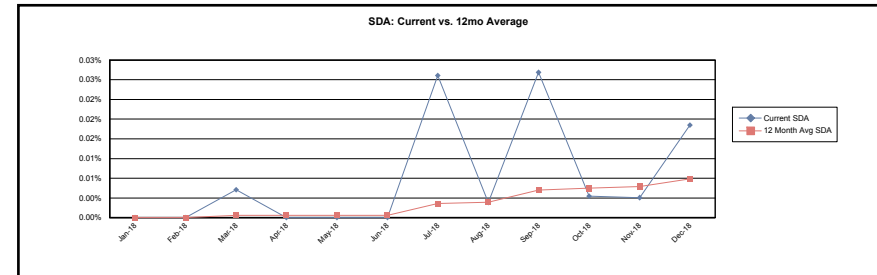
MDR

Current Month 0.001 %
3 Month Average 0.000 %
12 Month Average 0.000 %



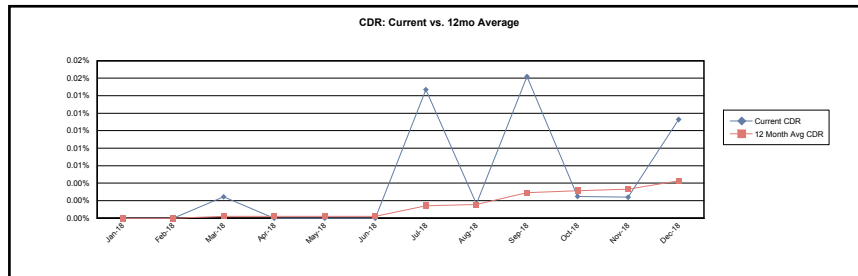
SDA

Current Month 0.019 %
3 Month Average 0.009 %
12 Month Average 0.008 %



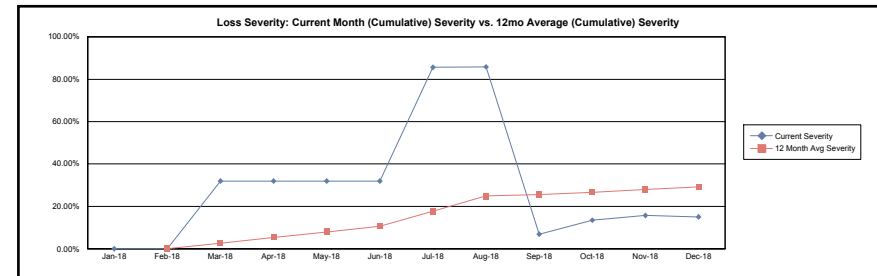
CDR

Current Month 0.011 %
3 Month Average 0.005 %
12 Month Average 0.004 %



Loss Severity

Current Month (Cumulative) 15.091 %
3 Month Average (Cumulative) 14.760 %
12 Month Average (Cumulative) 29.206 %



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	0.776 %
3 Month Average	0.826 %
12 Month Average	0.837 %

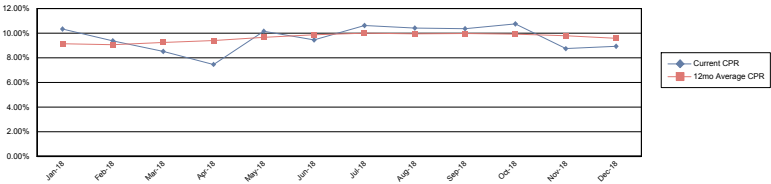
CPR

Current Month	8.923 %
3 Month Average	9.465 %
12 Month Average	9.588 %

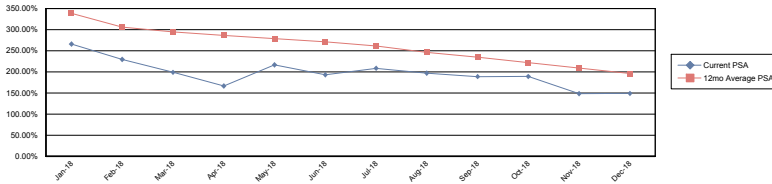
PSA

Current Month	148.712 %
3 Month Average	161.952 %
12 Month Average	195.804 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

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

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

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

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Supplemental Reporting

Record Date

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

Business Day

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

Closing Date

Mean January 26, 2017.

Accrual Period

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

Exchange Reporting

Effective Exchange Date: 8/17/2018

Incoming Certificates:

Class	Prior Value	Issued Value
1M-2A	0.00	12,000,000.00
1M-2B	0.00	12,000,000.00
1M-2C	0.00	12,000,000.00

Outgoing Certificate:

Class	Prior Value	Issued Value
1M-2	685,905,000.00	649,905,000.00