

**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	30711XEK6	07/31/2018	0.00000 %	35,320,008,526.55	0.00	381,552,263.83	0.00	34,938,456,262.71	381,552,263.83	0.00
1M-1		08/24/2018	3.36363 %	301,318,059.01	929,062.26	15,150,487.75	0.00	286,167,571.26	16,079,550.01	0.00
1M-1H		07/31/2018	0.00000 %	15,858,885.58	0.00	797,396.12	0.00	15,061,489.46	797,396.12	0.00
1M-2	30711XEP5	08/24/2018	5.61363 %	685,905,000.00	3,529,548.81	0.00	0.00	685,905,000.00	3,529,548.81	0.00
1M-2H		07/31/2018	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A		08/24/2018	5.61363 %	228,635,000.00	1,176,516.27	0.00	0.00	228,635,000.00	1,176,516.27	0.00
1M-AH	30711XEL4	07/31/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B		08/24/2018	5.61363 %	228,635,000.00	1,176,516.27	0.00	0.00	228,635,000.00	1,176,516.27	0.00
1M-BH		07/31/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	08/24/2018	5.61363 %	228,635,000.00	1,176,516.27	0.00	0.00	228,635,000.00	1,176,516.27	0.00
1M-CH		07/31/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1		08/24/2018	7.81363 %	207,850,000.00	1,488,724.41	0.00	0.00	207,850,000.00	1,488,724.41	0.00
1B-1H	30711XEQ3	07/31/2018	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		07/31/2018	0.00000 %	218,333,064.87	0.00	0.00	44,123.11	218,288,941.76	0.00	501,038.24
1A-I1		08/24/2018	2.30000 %	0.00	482,038.79	0.00	0.00	0.00	482,038.79	0.00
1A-I2	30711XER1	08/24/2018	1.80000 %	0.00	377,247.75	0.00	0.00	0.00	377,247.75	0.00
1A-I3	30711XFM1	08/24/2018	1.30000 %	0.00	272,456.71	0.00	0.00	0.00	272,456.71	0.00
1A-I4	30711XFT6	08/24/2018	0.80000 %	0.00	167,665.67	0.00	0.00	0.00	167,665.67	0.00
1B-I1	30711XFB5	08/24/2018	2.30000 %	0.00	482,038.79	0.00	0.00	0.00	482,038.79	0.00
1B-I2	30711XFU3	08/24/2018	1.80000 %	0.00	377,247.75	0.00	0.00	0.00	377,247.75	0.00
1B-I3	30711XFV1	08/24/2018	1.30000 %	0.00	272,456.71	0.00	0.00	0.00	272,456.71	0.00
1B-I4	30711XFW9	08/24/2018	0.80000 %	0.00	167,665.67	0.00	0.00	0.00	167,665.67	0.00
1C-I1	30711XGJ7	08/24/2018	2.30000 %	0.00	482,038.79	0.00	0.00	0.00	482,038.79	0.00
1C-I2	30711XFX7	08/24/2018	1.80000 %	0.00	377,247.75	0.00	0.00	0.00	377,247.75	0.00
1C-I3	30711XFY5	08/24/2018	1.30000 %	0.00	272,456.71	0.00	0.00	0.00	272,456.71	0.00
1C-I4	30711XFZ2	08/24/2018	0.80000 %	0.00	167,665.67	0.00	0.00	0.00	167,665.67	0.00
1E-A1	30711XES9	08/24/2018	3.31363 %	228,635,000.00	694,477.48	0.00	0.00	228,635,000.00	694,477.48	0.00
1E-A2	30711XET7	08/24/2018	3.81363 %	228,635,000.00	799,268.52	0.00	0.00	228,635,000.00	799,268.52	0.00
1E-A3	30711XEU4	08/24/2018	4.31363 %	228,635,000.00	904,059.56	0.00	0.00	228,635,000.00	904,059.56	0.00
1E-A4	30711XEV2	08/24/2018	4.81363 %	228,635,000.00	1,008,850.60	0.00	0.00	228,635,000.00	1,008,850.60	0.00
1E-B1	30711XEX8	08/24/2018	3.31363 %	228,635,000.00	694,477.48	0.00	0.00	228,635,000.00	694,477.48	0.00
1E-B2	30711XEY6	08/24/2018	3.81363 %	228,635,000.00	799,268.52	0.00	0.00	228,635,000.00	799,268.52	0.00
1E-B3	30711XEZ3	08/24/2018	4.31363 %	228,635,000.00	904,059.56	0.00	0.00	228,635,000.00	904,059.56	0.00
1E-B4	30711XFA7	08/24/2018	4.81363 %	228,635,000.00	1,008,850.60	0.00	0.00	228,635,000.00	1,008,850.60	0.00
1E-C1	30711XFC3	08/24/2018	3.31363 %	228,635,000.00	694,477.48	0.00	0.00	228,635,000.00	694,477.48	0.00
1E-C2	30711XFD1	08/24/2018	3.81363 %	228,635,000.00	799,268.52	0.00	0.00	228,635,000.00	799,268.52	0.00
1E-C3	30711XFE9	08/24/2018	4.31363 %	228,635,000.00	904,059.56	0.00	0.00	228,635,000.00	904,059.56	0.00
1E-C4	30711XFF6	08/24/2018	4.81363 %	228,635,000.00	1,008,850.60	0.00	0.00	228,635,000.00	1,008,850.60	0.00
1E-D1	30711XFG4	08/24/2018	3.31363 %	457,270,000.00	1,388,954.96	0.00	0.00	457,270,000.00	1,388,954.96	0.00
1E-D2	30711XFH2	08/24/2018	3.81363 %	457,270,000.00	1,598,537.04	0.00	0.00	457,270,000.00	1,598,537.04	0.00
1E-D3	30711XFJ8	08/24/2018	4.31363 %	457,270,000.00	1,808,119.12	0.00	0.00	457,270,000.00	1,808,119.12	0.00
1E-D4	30711XFK5	08/24/2018	4.81363 %	457,270,000.00	2,017,701.21	0.00	0.00	457,270,000.00	2,017,701.21	0.00
1E-D5	30711XFL3	08/24/2018	5.61363 %	457,270,000.00	2,353,032.54	0.00	0.00	457,270,000.00	2,353,032.54	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Aug-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	08/24/2018	3.31363 %	457,270,000.00	1,388,954.96	0.00	0.00	457,270,000.00	1,388,954.96	0.00
1E-F2	30711XFP4	08/24/2018	3.81363 %	457,270,000.00	1,598,537.04	0.00	0.00	457,270,000.00	1,598,537.04	0.00
1E-F3	30711XFQ2	08/24/2018	4.31363 %	457,270,000.00	1,808,119.12	0.00	0.00	457,270,000.00	1,808,119.12	0.00
1E-F4	30711XFR0	08/24/2018	4.81363 %	457,270,000.00	2,017,701.21	0.00	0.00	457,270,000.00	2,017,701.21	0.00
1E-F5	30711XFS8	08/24/2018	5.61363 %	457,270,000.00	2,353,032.54	0.00	0.00	457,270,000.00	2,353,032.54	0.00
1X-1	30711XGA6	08/24/2018	2.30000 %	0.00	964,077.58	0.00	0.00	0.00	964,077.58	0.00
1X-2	30711XGB4	08/24/2018	1.80000 %	0.00	754,495.50	0.00	0.00	0.00	754,495.50	0.00
1X-3	30711XGC2	08/24/2018	1.30000 %	0.00	544,913.42	0.00	0.00	0.00	544,913.42	0.00
1X-4	30711XGD0	08/24/2018	0.80000 %	0.00	335,331.33	0.00	0.00	0.00	335,331.33	0.00
1Y-1	30711XGE8	08/24/2018	2.30000 %	0.00	964,077.58	0.00	0.00	0.00	964,077.58	0.00
1Y-2	30711XGF5	08/24/2018	1.80000 %	0.00	754,495.50	0.00	0.00	0.00	754,495.50	0.00
1Y-3	30711XGG3	08/24/2018	1.30000 %	0.00	544,913.42	0.00	0.00	0.00	544,913.42	0.00
1Y-4	30711XGH1	08/24/2018	0.80000 %	0.00	335,331.33	0.00	0.00	0.00	335,331.33	0.00
Totals				44,834,642,384.01	47,125,404.93	397,500,147.70	44,123.11	44,437,098,113.19	444,625,552.63	501,038.24

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	35,320,008,526.55	60,145,450.69	321,406,813.14	0.00	0.00	381,552,263.83	34,938,456,262.71	0.82955570	381,552,263.83
1M-1	457,271,000.00	301,318,059.01	2,388,263.22	12,762,224.53	0.00	0.00	15,150,487.75	286,167,571.26	0.62581614	15,150,487.75
1M-1H	24,066,956.00	15,858,885.58	125,698.38	671,697.74	0.00	0.00	797,396.12	15,061,489.46	0.62581614	797,396.12
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	218,333,064.87	0.00	0.00	0.00	44,123.11	44,123.11	218,288,941.76	0.99770996	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	44,834,642,384.01	62,659,412.29	334,840,735.41	0.00	44,123.11	397,544,270.81	44,437,098,113.19	0.85791994	397,500,147.70

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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	838.61502085	1.42805397	7.63127169	0.00000000	0.00000000	9.05932566	829.55569518	0.82955570	9.05932566
1M-1	457,271,000.00	658.94854257	5.22286176	27.90954277	0.00000000	0.00000000	33.13240453	625.81613805	0.62581614	33.13240453
1M-1H	24,066,956.00	658.94854256	5.22286159	27.90954286	0.00000000	0.00000000	33.13240445	625.81613811	0.62581614	33.13240445
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	997.91162680	0.00000000	0.00000000	0.00000000	0.20166879	0.20166879	997.70995802	0.99770996	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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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 %	35,320,008,526.55	0.00	0.00	0.00	0.00	0.00	0.00	34,938,456,262.71
1M-1	07/25/18 - 08/26/18	33	3.36363 %	301,318,059.01	929,062.26	0.00	0.00	0.00	929,062.26	0.00	286,167,571.26
1M-1H	N/A	N/A	0.00000 %	15,858,885.58	0.00	0.00	0.00	0.00	0.00	0.00	15,061,489.46
1M-2	07/25/18 - 08/26/18	33	5.61363 %	685,905,000.00	3,529,548.81	0.00	0.00	0.00	3,529,548.81	0.00	685,905,000.00
1M-2H	N/A	N/A	0.00000 %	36,101,934.00	0.00	0.00	0.00	0.00	0.00	0.00	36,101,934.00
1M-2A	07/25/18 - 08/26/18	33	5.61363 %	228,635,000.00	1,176,516.27	0.00	0.00	0.00	1,176,516.27	0.00	228,635,000.00
1M-AH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1M-2B	07/25/18 - 08/26/18	33	5.61363 %	228,635,000.00	1,176,516.27	0.00	0.00	0.00	1,176,516.27	0.00	228,635,000.00
1M-BH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1M-2C	07/25/18 - 08/26/18	33	5.61363 %	228,635,000.00	1,176,516.27	0.00	0.00	0.00	1,176,516.27	0.00	228,635,000.00
1M-CH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1B-1	07/25/18 - 08/26/18	33	7.81363 %	207,850,000.00	1,488,724.41	0.00	0.00	0.00	1,488,724.41	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 %	218,333,064.87	0.00	0.00	0.00	0.00	0.00	0.00	218,288,941.76
1A-I1	07/25/18 - 08/26/18	33	2.30000 %	228,635,000.00	482,038.79	0.00	0.00	0.00	482,038.79	0.00	228,635,000.00
1A-I2	07/25/18 - 08/26/18	33	1.80000 %	228,635,000.00	377,247.75	0.00	0.00	0.00	377,247.75	0.00	228,635,000.00
1A-I3	07/25/18 - 08/26/18	33	1.30000 %	228,635,000.00	272,456.71	0.00	0.00	0.00	272,456.71	0.00	228,635,000.00
1A-I4	07/25/18 - 08/26/18	33	0.80000 %	228,635,000.00	167,665.67	0.00	0.00	0.00	167,665.67	0.00	228,635,000.00
1B-I1	07/25/18 - 08/26/18	33	2.30000 %	228,635,000.00	482,038.79	0.00	0.00	0.00	482,038.79	0.00	228,635,000.00
1B-I2	07/25/18 - 08/26/18	33	1.80000 %	228,635,000.00	377,247.75	0.00	0.00	0.00	377,247.75	0.00	228,635,000.00
1B-I3	07/25/18 - 08/26/18	33	1.30000 %	228,635,000.00	272,456.71	0.00	0.00	0.00	272,456.71	0.00	228,635,000.00
1B-I4	07/25/18 - 08/26/18	33	0.80000 %	228,635,000.00	167,665.67	0.00	0.00	0.00	167,665.67	0.00	228,635,000.00
1C-I1	07/25/18 - 08/26/18	33	2.30000 %	228,635,000.00	482,038.79	0.00	0.00	0.00	482,038.79	0.00	228,635,000.00
1C-I2	07/25/18 - 08/26/18	33	1.80000 %	228,635,000.00	377,247.75	0.00	0.00	0.00	377,247.75	0.00	228,635,000.00
1C-I3	07/25/18 - 08/26/18	33	1.30000 %	228,635,000.00	272,456.71	0.00	0.00	0.00	272,456.71	0.00	228,635,000.00
1C-I4	07/25/18 - 08/26/18	33	0.80000 %	228,635,000.00	167,665.67	0.00	0.00	0.00	167,665.67	0.00	228,635,000.00
1E-A1	07/25/18 - 08/26/18	33	3.31363 %	228,635,000.00	694,477.48	0.00	0.00	0.00	694,477.48	0.00	228,635,000.00
1E-A2	07/25/18 - 08/26/18	33	3.81363 %	228,635,000.00	799,268.52	0.00	0.00	0.00	799,268.52	0.00	228,635,000.00
1E-A3	07/25/18 - 08/26/18	33	4.31363 %	228,635,000.00	904,059.56	0.00	0.00	0.00	904,059.56	0.00	228,635,000.00
1E-A4	07/25/18 - 08/26/18	33	4.81363 %	228,635,000.00	1,008,850.60	0.00	0.00	0.00	1,008,850.60	0.00	228,635,000.00
1E-B1	07/25/18 - 08/26/18	33	3.31363 %	228,635,000.00	694,477.48	0.00	0.00	0.00	694,477.48	0.00	228,635,000.00
1E-B2	07/25/18 - 08/26/18	33	3.81363 %	228,635,000.00	799,268.52	0.00	0.00	0.00	799,268.52	0.00	228,635,000.00
1E-B3	07/25/18 - 08/26/18	33	4.31363 %	228,635,000.00	904,059.56	0.00	0.00	0.00	904,059.56	0.00	228,635,000.00
1E-B4	07/25/18 - 08/26/18	33	4.81363 %	228,635,000.00	1,008,850.60	0.00	0.00	0.00	1,008,850.60	0.00	228,635,000.00
1E-C1	07/25/18 - 08/26/18	33	3.31363 %	228,635,000.00	694,477.48	0.00	0.00	0.00	694,477.48	0.00	228,635,000.00
1E-C2	07/25/18 - 08/26/18	33	3.81363 %	228,635,000.00	799,268.52	0.00	0.00	0.00	799,268.52	0.00	228,635,000.00
1E-C3	07/25/18 - 08/26/18	33	4.31363 %	228,635,000.00	904,059.56	0.00	0.00	0.00	904,059.56	0.00	228,635,000.00
1E-C4	07/25/18 - 08/26/18	33	4.81363 %	228,635,000.00	1,008,850.60	0.00	0.00	0.00	1,008,850.60	0.00	228,635,000.00
1E-D1	07/25/18 - 08/26/18	33	3.31363 %	457,270,000.00	1,388,954.96	0.00	0.00	0.00	1,388,954.96	0.00	457,270,000.00
1E-D2	07/25/18 - 08/26/18	33	3.81363 %	457,270,000.00	1,598,537.04	0.00	0.00	0.00	1,598,537.04	0.00	457,270,000.00
1E-D3	07/25/18 - 08/26/18	33	4.31363 %	457,270,000.00	1,808,119.12	0.00	0.00	0.00	1,808,119.12	0.00	457,270,000.00
1E-D4	07/25/18 - 08/26/18	33	4.81363 %	457,270,000.00	2,017,701.21	0.00	0.00	0.00	2,017,701.21	0.00	457,270,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	07/25/18 - 08/26/18	33	5.61363 %	457,270,000.00	2,353,032.54	0.00	0.00	0.00	2,353,032.54	0.00	457,270,000.00
1E-F1	07/25/18 - 08/26/18	33	3.31363 %	457,270,000.00	1,388,954.96	0.00	0.00	0.00	1,388,954.96	0.00	457,270,000.00
1E-F2	07/25/18 - 08/26/18	33	3.81363 %	457,270,000.00	1,598,537.04	0.00	0.00	0.00	1,598,537.04	0.00	457,270,000.00
1E-F3	07/25/18 - 08/26/18	33	4.31363 %	457,270,000.00	1,808,119.12	0.00	0.00	0.00	1,808,119.12	0.00	457,270,000.00
1E-F4	07/25/18 - 08/26/18	33	4.81363 %	457,270,000.00	2,017,701.21	0.00	0.00	0.00	2,017,701.21	0.00	457,270,000.00
1E-F5	07/25/18 - 08/26/18	33	5.61363 %	457,270,000.00	2,353,032.54	0.00	0.00	0.00	2,353,032.54	0.00	457,270,000.00
1X-1	07/25/18 - 08/26/18	33	2.30000 %	457,270,000.00	964,077.58	0.00	0.00	0.00	964,077.58	0.00	457,270,000.00
1X-2	07/25/18 - 08/26/18	33	1.80000 %	457,270,000.00	754,495.50	0.00	0.00	0.00	754,495.50	0.00	457,270,000.00
1X-3	07/25/18 - 08/26/18	33	1.30000 %	457,270,000.00	544,913.42	0.00	0.00	0.00	544,913.42	0.00	457,270,000.00
1X-4	07/25/18 - 08/26/18	33	0.80000 %	457,270,000.00	335,331.33	0.00	0.00	0.00	335,331.33	0.00	457,270,000.00
1Y-1	07/25/18 - 08/26/18	33	2.30000 %	457,270,000.00	964,077.58	0.00	0.00	0.00	964,077.58	0.00	457,270,000.00
1Y-2	07/25/18 - 08/26/18	33	1.80000 %	457,270,000.00	754,495.50	0.00	0.00	0.00	754,495.50	0.00	457,270,000.00
1Y-3	07/25/18 - 08/26/18	33	1.30000 %	457,270,000.00	544,913.42	0.00	0.00	0.00	544,913.42	0.00	457,270,000.00
1Y-4	07/25/18 - 08/26/18	33	0.80000 %	457,270,000.00	335,331.33	0.00	0.00	0.00	335,331.33	0.00	457,270,000.00
Totals					47,125,404.93	0.00	0.00	0.00	47,125,404.93	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 %	838.61502085	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	829.55569518
1M-1	457,271,000.00	3.36363 %	658.94854257	2.03175417	0.00000000	0.00000000	0.00000000	2.03175417	0.00000000	625.81613805
1M-1H	24,066,956.00	0.00000 %	658.94854256	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	625.81613811
1M-2	685,905,000.00	5.61363 %	1000.00000000	5.14582750	0.00000000	0.00000000	0.00000000	5.14582750	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	5.61363 %	1000.00000000	5.14582750	0.00000000	0.00000000	0.00000000	5.14582750	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	5.61363 %	1000.00000000	5.14582750	0.00000000	0.00000000	0.00000000	5.14582750	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	5.61363 %	1000.00000000	5.14582750	0.00000000	0.00000000	0.00000000	5.14582750	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	7.81363 %	1000.00000000	7.16249415	0.00000000	0.00000000	0.00000000	7.16249415	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 %	997.91162680	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.70995802
1A-I1	0.00	2.30000 %	1000.00000000	2.10833333	0.00000000	0.00000000	0.00000000	2.10833333	0.00000000	1000.00000000
1A-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1A-I3	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
1A-I4	0.00	0.80000 %	1000.00000000	0.73333333	0.00000000	0.00000000	0.00000000	0.73333333	0.00000000	1000.00000000
1B-I1	0.00	2.30000 %	1000.00000000	2.10833333	0.00000000	0.00000000	0.00000000	2.10833333	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.73333333	0.00000000	0.00000000	0.00000000	0.73333333	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	2.10833333	0.00000000	0.00000000	0.00000000	2.10833333	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.73333333	0.00000000	0.00000000	0.00000000	0.73333333	0.00000000	1000.00000000
1E-A1	228,635,000.00	3.31363 %	1000.00000000	3.03749417	0.00000000	0.00000000	0.00000000	3.03749417	0.00000000	1000.00000000
1E-A2	228,635,000.00	3.81363 %	1000.00000000	3.49582750	0.00000000	0.00000000	0.00000000	3.49582750	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.31363 %	1000.00000000	3.95416082	0.00000000	0.00000000	0.00000000	3.95416082	0.00000000	1000.00000000
1E-A4	228,635,000.00	4.81363 %	1000.00000000	4.41249415	0.00000000	0.00000000	0.00000000	4.41249415	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.31363 %	1000.00000000	3.03749417	0.00000000	0.00000000	0.00000000	3.03749417	0.00000000	1000.00000000
1E-B2	228,635,000.00	3.81363 %	1000.00000000	3.49582750	0.00000000	0.00000000	0.00000000	3.49582750	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.31363 %	1000.00000000	3.95416082	0.00000000	0.00000000	0.00000000	3.95416082	0.00000000	1000.00000000
1E-B4	228,635,000.00	4.81363 %	1000.00000000	4.41249415	0.00000000	0.00000000	0.00000000	4.41249415	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.31363 %	1000.00000000	3.03749417	0.00000000	0.00000000	0.00000000	3.03749417	0.00000000	1000.00000000
1E-C2	228,635,000.00	3.81363 %	1000.00000000	3.49582750	0.00000000	0.00000000	0.00000000	3.49582750	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.31363 %	1000.00000000	3.95416082	0.00000000	0.00000000	0.00000000	3.95416082	0.00000000	1000.00000000
1E-C4	228,635,000.00	4.81363 %	1000.00000000	4.41249415	0.00000000	0.00000000	0.00000000	4.41249415	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.31363 %	1000.00000000	3.03749417	0.00000000	0.00000000	0.00000000	3.03749417	0.00000000	1000.00000000
1E-D2	457,270,000.00	3.81363 %	1000.00000000	3.49582750	0.00000000	0.00000000	0.00000000	3.49582750	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.31363 %	1000.00000000	3.95416082	0.00000000	0.00000000	0.00000000	3.95416082	0.00000000	1000.00000000
1E-D4	457,270,000.00	4.81363 %	1000.00000000	4.41249417	0.00000000	0.00000000	0.00000000	4.41249417	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	5.61363 %	1000.00000000	5.14582750	0.00000000	0.00000000	0.00000000	5.14582750	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.31363 %	1000.00000000	3.03749417	0.00000000	0.00000000	0.00000000	3.03749417	0.00000000	1000.00000000
1E-F2	457,270,000.00	3.81363 %	1000.00000000	3.49582750	0.00000000	0.00000000	0.00000000	3.49582750	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.31363 %	1000.00000000	3.95416082	0.00000000	0.00000000	0.00000000	3.95416082	0.00000000	1000.00000000
1E-F4	457,270,000.00	4.81363 %	1000.00000000	4.41249417	0.00000000	0.00000000	0.00000000	4.41249417	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.61363 %	1000.00000000	5.14582750	0.00000000	0.00000000	0.00000000	5.14582750	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	1000.00000000	2.10833333	0.00000000	0.00000000	0.00000000	2.10833333	0.00000000	1000.00000000
1X-2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1X-3	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
1X-4	0.00	0.80000 %	1000.00000000	0.73333333	0.00000000	0.00000000	0.00000000	0.73333333	0.00000000	1000.00000000
1Y-1	0.00	2.30000 %	1000.00000000	2.10833333	0.00000000	0.00000000	0.00000000	2.10833333	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.19166667	0.00000000	0.00000000	0.00000000	1.19166667	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.73333333	0.00000000	0.00000000	0.00000000	0.73333333	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	20,745,862.81
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	371,127.08
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>21,116,989.89</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	21,097,823.23
Total Withdrawals (Pool Distribution Amount)	<u>21,116,989.89</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	397,544,270.81
Total Principal Reduction Cumulative	7,359,224,851.84
Scheduled Principal Current	62,659,412.30
Scheduled Principal Cumulative	1,217,297,321.57
Unscheduled Principal Current	334,840,779.06
Unscheduled Principal Cumulative	6,141,426,535.69
Senior Reduction Amount	381,552,263.83
Subordinate Reduction Amount	15,947,883.87
Calculated Tranche Write-Down Amount	44,123.11
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,507.14
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	157484
Period Reference Pool Removal Loan Count	1419
Period Ending Loan Count	156065
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	36,398,771,180.85
Period PIF Loan Count Current	1417
PIF Loan Count Cumulative	24057
Period PIF Loan UPB Current	317,349,623.35
PIF Loan UPB Cumulative	5,760,118,145.42
Period Partial Prepayment Amount	17,849,663.98
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	61
Repurchased Prior Credit Event UPB Curr	371,127.08
Repurchased Prior Credit Event UPB Cum	15,093,650.20
Credit Event Amount Current	50,121.23
Credit Event Amount Cumulative	583,867.61
Total Active Modified Loan Count	259
Total Active Modified Loan UPB	59,290,109.59
LIBOR	2.063630%
Structural Reporting	
Senior Percentage	95.987895%

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.012105%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

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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%	3.150000%	3.180000%
1M-1H	0.00	0.00	2.650000%	3.150000%	3.180000%
1M-2	0.00	0.00	1.000000%	1.190000%	1.200000%
1M-2H	0.00	0.00	1.000000%	1.190000%	1.200000%
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	44,123.11	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	895	199,594,025.40	0.573479%	0.548354%
60 Days	163	32,907,047.27	0.104444%	0.090407%
90 Days	88	20,950,612.19	0.056387%	0.057559%
120 Days	72	14,213,145.02	0.046135%	0.039048%
150 Days	58	12,669,123.65	0.037164%	0.034806%
180+ Days	213	45,644,112.98	0.136482%	0.125400%
	1489	325,978,066.51	0.954090%	0.895574%

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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	0.003%
3 Month Average	0.011%
12 Month Average	0.003%

CDR

Current Month	0.002%
3 Month Average	0.005%
12 Month Average	0.002%

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
28	6,118,695.99	1,507.14	0.025	6,118,695.99	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37974222	160,333.25	156.17	0.097	156.17	0.00
37919500	274,358.76	5.20	0.002	5.20	0.00
37919839	202,500.24	6.67	0.003	6.67	0.00
37929284	173,074.74	5.69	0.003	5.69	0.00
37929618	243,293.96	94.28	0.039	94.28	0.00
37932832	116,294.61	48.46	0.042	48.46	0.00
37933178	255,855.30	200.15	0.078	200.15	0.00
37936333	307,829.04	89.05	0.029	89.05	0.00
37942938	73,888.70	1.45	0.002	1.45	0.00
37943770	253,661.53	3.80	0.001	3.80	0.00
37950387	143,195.47	2.59	0.002	2.59	0.00
37951417	94,306.35	3.39	0.004	3.39	0.00
37915917	145,357.68	2.97	0.002	2.97	0.00
37969187	111,020.72	1.66	0.001	1.66	0.00
38083109	66,860.92	23.09	0.035	23.09	0.00
37974801	376,935.21	6.49	0.002	6.49	0.00
37979354	530,909.51	18.24	0.003	18.24	0.00
37991482	391,491.21	14.10	0.004	14.10	0.00
37991764	405,992.46	354.90	0.087	354.90	0.00
37992654	339,924.34	112.29	0.033	112.29	0.00
38001111	370,486.22	12.20	0.003	12.20	0.00
38008406	224,786.26	23.42	0.01	23.42	0.00
38053555	93,946.53	34.82	0.037	34.82	0.00
38059651	287,860.88	107.33	0.037	107.33	0.00
38063724	147,753.12	2.66	0.002	2.66	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
38064104	97,698.09	42.61	0.044	42.61	0.00
38067003	146,575.20	91.61	0.063	91.61	0.00
37961723	82,505.69	41.85	0.051	41.85	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	50,121.23	44,079.45	87.946

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
2	484,347.99	43.66	437,354.31

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38074021	50,121.23	44,079.45	87.946

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
38010004	406,166.56	37.50	24,997.61
37919634	78,181.43	6.16	412,356.70

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	583,867.61	501,038.25	85.814

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37919634	78,181.43	24,997.61	31.974
38010004	406,166.56	412,356.70	101.524
38063804	49,398.39	19,604.48	39.686
38074021	50,121.23	44,079.45	87.946

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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	3	481,388.42	44,123.11	0.000 %	0	0.00	0.00	0.000 %	3	481,388.42	44,123.11	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	6.16	24,997.61
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	37.50	412,356.70
Summary	0038074021	51,000.00	4.125 %	IL	75.00	360	44,079.45	07/31/2018	44,079.45	44,079.45

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

* This data is currently not provided for reporting.

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

**Connecticut Avenue Securities
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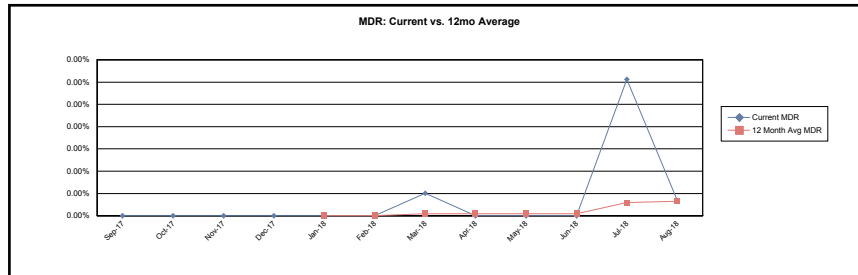
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Realized Loss Report - Collateral

Summary

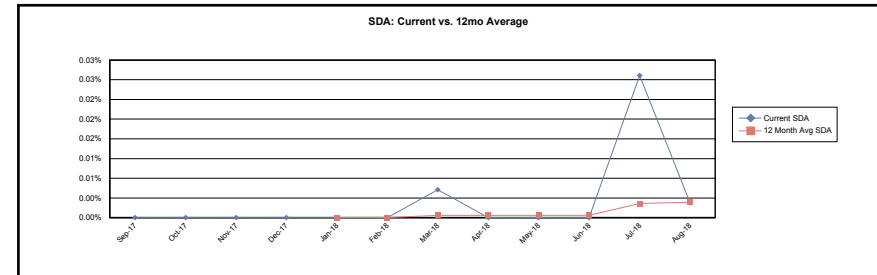
MDR

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



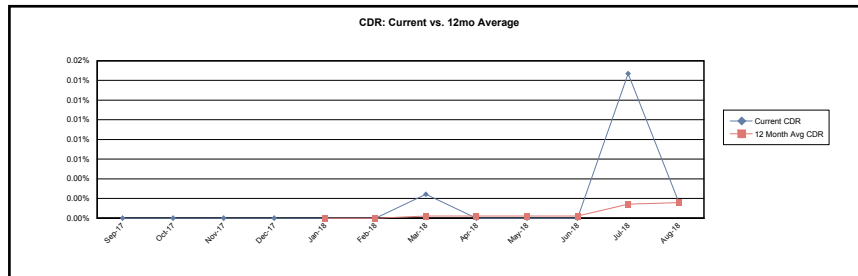
SDA

Current Month	0.003 %
3 Month Average	0.011 %
12 Month Average	0.003 %



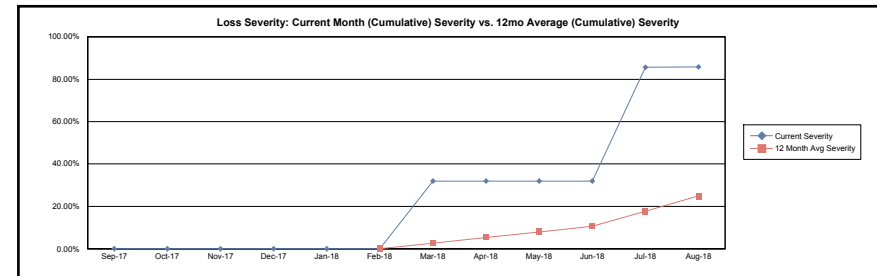
CDR

Current Month	0.002 %
3 Month Average	0.005 %
12 Month Average	0.002 %



Loss Severity

Current Month (Cumulative)	85.814 %
3 Month Average (Cumulative)	67.794 %
12 Month Average (Cumulative)	24.940 %



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.

**Connecticut Avenue Securities
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Series 2017-C01**

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

Prepayment Rates

Summary

SMM

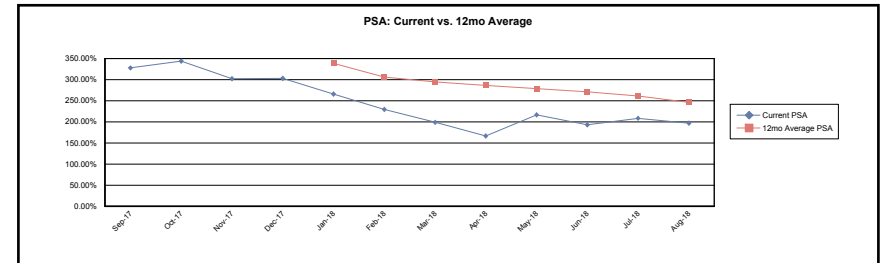
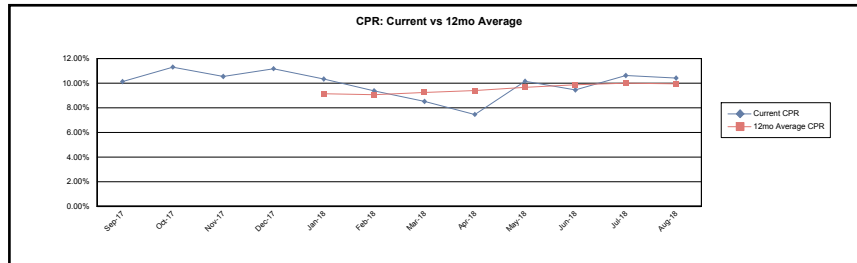
Current Month 0.912 %
3 Month Average 0.888 %
12 Month Average 0.870 %

CPR

Current Month 10.408 %
3 Month Average 10.150 %
12 Month Average 9.952 %

PSA

Current Month 196.823 %
3 Month Average 199.449 %
12 Month Average 245.898 %



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
0037909990	371,127.08	0.00	0.000%	371,127.08
Totals	371,127.08	0.00		

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.