

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:56 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		02/28/2020	0.00000 %	27,992,250,913.24	0.00	371,639,471.40	0.00	27,620,611,441.83	371,639,471.40	0.00
1M-1	30711XEK6	03/24/2020	2.92675 %	10,535,840.91	24,839.93	10,535,840.91	0.00	0.00	10,560,680.84	0.00
1M-1H		02/28/2020	0.00000 %	554,519.35	0.00	554,519.35	0.00	0.00	554,519.35	0.00
1M-2	30711XEP5	03/24/2020	5.17675 %	685,905,000.00	2,860,333.40	4,205,724.25	0.00	681,699,275.75	7,066,057.65	0.00
1M-2H		02/28/2020	0.00000 %	36,101,934.00	0.00	221,364.15	0.00	35,880,569.85	221,364.15	0.00
1M-2A	30711XEL4	03/24/2020	5.17675 %	228,635,000.00	953,444.47	4,205,724.25	0.00	224,429,275.75	5,159,168.72	0.00
1M-AH		02/28/2020	0.00000 %	12,033,978.00	0.00	221,364.15	0.00	11,812,613.85	221,364.15	0.00
1M-2B	30711XEM2	03/24/2020	5.17675 %	228,635,000.00	953,444.47	0.00	0.00	228,635,000.00	953,444.47	0.00
1M-BH		02/28/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	03/24/2020	5.17675 %	228,635,000.00	953,444.47	0.00	0.00	228,635,000.00	953,444.47	0.00
1M-CH		02/28/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	03/24/2020	7.37675 %	207,850,000.00	1,235,124.09	0.00	0.00	207,850,000.00	1,235,124.09	0.00
1B-1H		02/28/2020	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		02/28/2020	0.00000 %	217,814,523.20	0.00	0.00	192,198.12	217,622,325.08	0.00	1,167,654.92
1A-I1	30711XEW0	03/24/2020	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1A-I2	30711XER1	03/24/2020	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1A-I3	30711XFM1	03/24/2020	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1A-I4	30711XFT6	03/24/2020	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1B-I1	30711XFB5	03/24/2020	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1B-I2	30711XFU3	03/24/2020	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1B-I3	30711XFV1	03/24/2020	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1B-I4	30711XFW9	03/24/2020	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1C-I1	30711XGJ7	03/24/2020	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1C-I2	30711XFX7	03/24/2020	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1C-I3	30711XFY5	03/24/2020	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1C-I4	30711XFZ2	03/24/2020	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1E-A1	30711XES9	03/24/2020	2.87675 %	228,635,000.00	529,834.62	4,205,724.25	0.00	224,429,275.75	4,735,558.87	0.00
1E-A2	30711XET7	03/24/2020	3.37675 %	228,635,000.00	621,923.72	4,205,724.25	0.00	224,429,275.75	4,827,647.97	0.00
1E-A3	30711XEU4	03/24/2020	3.87675 %	228,635,000.00	714,012.82	4,205,724.25	0.00	224,429,275.75	4,919,737.07	0.00
1E-A4	30711XEV2	03/24/2020	4.37675 %	228,635,000.00	806,101.91	4,205,724.25	0.00	224,429,275.75	5,011,826.16	0.00
1E-B1	30711XEX8	03/24/2020	2.87675 %	228,635,000.00	529,834.62	0.00	0.00	228,635,000.00	529,834.62	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:56 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	03/24/2020	3.37675 %	228,635,000.00	621,923.72	0.00	0.00	228,635,000.00	621,923.72	0.00
1E-B3	30711XEZ3	03/24/2020	3.87675 %	228,635,000.00	714,012.82	0.00	0.00	228,635,000.00	714,012.82	0.00
1E-B4	30711XFA7	03/24/2020	4.37675 %	228,635,000.00	806,101.91	0.00	0.00	228,635,000.00	806,101.91	0.00
1E-C1	30711XFC3	03/24/2020	2.87675 %	228,635,000.00	529,834.62	0.00	0.00	228,635,000.00	529,834.62	0.00
1E-C2	30711XFD1	03/24/2020	3.37675 %	228,635,000.00	621,923.72	0.00	0.00	228,635,000.00	621,923.72	0.00
1E-C3	30711XFE9	03/24/2020	3.87675 %	228,635,000.00	714,012.82	0.00	0.00	228,635,000.00	714,012.82	0.00
1E-C4	30711XFF6	03/24/2020	4.37675 %	228,635,000.00	806,101.91	0.00	0.00	228,635,000.00	806,101.91	0.00
1E-D1	30711XFG4	03/24/2020	2.87675 %	457,270,000.00	1,059,669.24	4,205,724.25	0.00	453,064,275.75	5,265,393.49	0.00
1E-D2	30711XFH2	03/24/2020	3.37675 %	457,270,000.00	1,243,847.44	4,205,724.25	0.00	453,064,275.75	5,449,571.69	0.00
1E-D3	30711XFJ8	03/24/2020	3.87675 %	457,270,000.00	1,428,025.63	4,205,724.25	0.00	453,064,275.75	5,633,749.88	0.00
1E-D4	30711XFK5	03/24/2020	4.37675 %	457,270,000.00	1,612,203.83	4,205,724.25	0.00	453,064,275.75	5,817,928.08	0.00
1E-D5	30711XFL3	03/24/2020	5.17675 %	457,270,000.00	1,906,888.94	4,205,724.25	0.00	453,064,275.75	6,112,613.19	0.00
1E-F1	30711XFN9	03/24/2020	2.87675 %	457,270,000.00	1,059,669.24	0.00	0.00	457,270,000.00	1,059,669.24	0.00
1E-F2	30711XFP4	03/24/2020	3.37675 %	457,270,000.00	1,243,847.44	0.00	0.00	457,270,000.00	1,243,847.44	0.00
1E-F3	30711XFQ2	03/24/2020	3.87675 %	457,270,000.00	1,428,025.63	0.00	0.00	457,270,000.00	1,428,025.63	0.00
1E-F4	30711XFR0	03/24/2020	4.37675 %	457,270,000.00	1,612,203.83	0.00	0.00	457,270,000.00	1,612,203.83	0.00
1E-F5	30711XFS8	03/24/2020	5.17675 %	457,270,000.00	1,906,888.94	0.00	0.00	457,270,000.00	1,906,888.94	0.00
1X-1	30711XGA6	03/24/2020	2.30000 %	0.00	847,219.69	0.00	0.00	0.00	847,219.69	0.00
1X-2	30711XGB4	03/24/2020	1.80000 %	0.00	663,041.50	0.00	0.00	0.00	663,041.50	0.00
1X-3	30711XGC2	03/24/2020	1.30000 %	0.00	478,863.31	0.00	0.00	0.00	478,863.31	0.00
1X-4	30711XGD0	03/24/2020	0.80000 %	0.00	294,685.11	0.00	0.00	0.00	294,685.11	0.00
1Y-1	30711XGE8	03/24/2020	2.30000 %	0.00	847,219.69	0.00	0.00	0.00	847,219.69	0.00
1Y-2	30711XGF5	03/24/2020	1.80000 %	0.00	663,041.50	0.00	0.00	0.00	663,041.50	0.00
1Y-3	30711XGG3	03/24/2020	1.30000 %	0.00	478,863.31	0.00	0.00	0.00	478,863.31	0.00
1Y-4	30711XGH1	03/24/2020	0.80000 %	0.00	294,685.11	0.00	0.00	0.00	294,685.11	0.00
Totals				37,200,279,644.70	37,490,853.85	429,435,526.71	192,198.12	36,770,651,919.86	466,926,380.56	1,167,654.92

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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:56 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	27,992,250,913.24	53,074,864.38	318,564,607.02	0.00	0.00	371,639,471.40	27,620,611,441.83	0.65580561	371,639,471.40
1M-1	457,271,000.00	10,535,840.91	1,505,827.12	9,030,013.79	0.00	0.00	10,535,840.91	0.00	0.00000000	10,535,840.91
1M-1H	24,066,956.00	554,519.35	79,254.26	475,265.09	0.00	0.00	554,519.35	0.00	0.00000000	554,519.35
1M-2	685,905,000.00	685,905,000.00	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	681,699,275.75	0.99386836	4,205,724.25
1M-2H	36,101,934.00	36,101,934.00	31,638.30	189,725.85	0.00	0.00	221,364.15	35,880,569.85	0.99386836	221,364.15
1M-2A	228,635,000.00	228,635,000.00	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	224,429,275.75	0.98160507	4,205,724.25
1M-AH	12,033,978.00	12,033,978.00	31,638.30	189,725.85	0.00	0.00	221,364.15	11,812,613.85	0.98160507	221,364.15
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	217,814,523.20	0.00	0.00	0.00	192,198.12	192,198.12	217,622,325.08	0.99466312	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	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	224,429,275.75	0.98160507	4,205,724.25
1E-A2	228,635,000.00	228,635,000.00	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	224,429,275.75	0.98160507	4,205,724.25
1E-A3	228,635,000.00	228,635,000.00	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	224,429,275.75	0.98160507	4,205,724.25
1E-A4	228,635,000.00	228,635,000.00	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	224,429,275.75	0.98160507	4,205,724.25
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:56 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	453,064,275.75	0.99080254	4,205,724.25
1E-D2	457,270,000.00	457,270,000.00	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	453,064,275.75	0.99080254	4,205,724.25
1E-D3	457,270,000.00	457,270,000.00	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	453,064,275.75	0.99080254	4,205,724.25
1E-D4	457,270,000.00	457,270,000.00	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	453,064,275.75	0.99080254	4,205,724.25
1E-D5	457,270,000.00	457,270,000.00	601,099.97	3,604,624.28	0.00	0.00	4,205,724.25	453,064,275.75	0.99080254	4,205,724.25
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
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	37,200,279,644.70	61,335,322.03	368,100,204.68	0.00	192,198.12	429,627,724.83	36,770,651,919.86	0.70990854	429,435,526.71

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:56 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	664.62957011	1.26017462	7.56378822	0.00000000	0.00000000	8.82396285	655.80560726	0.65580561	8.82396285
1M-1	457,271,000.00	23.04069340	3.29307374	19.74761966	0.00000000	0.00000000	23.04069340	0.00000000	0.00000000	23.04069340
1M-1H	24,066,956.00	23.04069322	3.29307371	19.74761952	0.00000000	0.00000000	23.04069322	0.00000000	0.00000000	23.04069322
1M-2	685,905,000.00	1000.00000000	0.87636039	5.25528212	0.00000000	0.00000000	6.13164250	993.86835750	0.99386836	6.13164250
1M-2H	36,101,934.00	1000.00000000	0.87636025	5.25528217	0.00000000	0.00000000	6.13164242	993.86835758	0.99386836	6.13164242
1M-2A	228,635,000.00	1000.00000000	2.62908116	15.76584635	0.00000000	0.00000000	18.39492750	981.60507250	0.98160507	18.39492750
1M-AH	12,033,978.00	1000.00000000	2.62908076	15.76584651	0.00000000	0.00000000	18.39492726	981.60507274	0.98160507	18.39492726
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	995.54158376	0.00000000	0.00000000	0.00000000	0.87845942	0.87845942	994.66312434	0.99466312	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	2.62908116	15.76584635	0.00000000	0.00000000	18.39492750	981.60507250	0.98160507	18.39492750
1E-A2	228,635,000.00	1000.00000000	2.62908116	15.76584635	0.00000000	0.00000000	18.39492750	981.60507250	0.98160507	18.39492750
1E-A3	228,635,000.00	1000.00000000	2.62908116	15.76584635	0.00000000	0.00000000	18.39492750	981.60507250	0.98160507	18.39492750
1E-A4	228,635,000.00	1000.00000000	2.62908116	15.76584635	0.00000000	0.00000000	18.39492750	981.60507250	0.98160507	18.39492750
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:56 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	1.31454058	7.88292317	0.00000000	0.00000000	9.19746375	990.80253625	0.99080254	9.19746375
1E-D2	457,270,000.00	1000.00000000	1.31454058	7.88292317	0.00000000	0.00000000	9.19746375	990.80253625	0.99080254	9.19746375
1E-D3	457,270,000.00	1000.00000000	1.31454058	7.88292317	0.00000000	0.00000000	9.19746375	990.80253625	0.99080254	9.19746375
1E-D4	457,270,000.00	1000.00000000	1.31454058	7.88292317	0.00000000	0.00000000	9.19746375	990.80253625	0.99080254	9.19746375
1E-D5	457,270,000.00	1000.00000000	1.31454058	7.88292317	0.00000000	0.00000000	9.19746375	990.80253625	0.99080254	9.19746375
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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:56 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	27,992,250,913.24	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,620,611,441.83
1M-1	02/25/20 - 03/24/20	29	2.92675 %	10,535,840.91	24,839.93	0.00	0.00	0.00	0.00	24,839.93	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	554,519.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	02/25/20 - 03/24/20	29	5.17675 %	685,905,000.00	2,860,333.40	0.00	0.00	0.00	0.00	2,860,333.40	0.00	681,699,275.75
1M-2H	N/A	N/A	0.00000 %	36,101,934.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	35,880,569.85
1M-2A	02/25/20 - 03/24/20	29	5.17675 %	228,635,000.00	953,444.47	0.00	0.00	0.00	0.00	953,444.47	0.00	224,429,275.75
1M-AH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,812,613.85
1M-2B	02/25/20 - 03/24/20	29	5.17675 %	228,635,000.00	953,444.47	0.00	0.00	0.00	0.00	953,444.47	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	0.00	12,033,978.00
1M-2C	02/25/20 - 03/24/20	29	5.17675 %	228,635,000.00	953,444.47	0.00	0.00	0.00	0.00	953,444.47	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	0.00	12,033,978.00
1B-1	02/25/20 - 03/24/20	29	7.37675 %	207,850,000.00	1,235,124.09	0.00	0.00	0.00	0.00	1,235,124.09	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	0.00	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	217,814,523.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,622,325.08
1A-11	02/25/20 - 03/24/20	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	0.00	423,609.85	0.00	224,429,275.75
1A-12	02/25/20 - 03/24/20	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	0.00	331,520.75	0.00	224,429,275.75
1A-13	02/25/20 - 03/24/20	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	0.00	239,431.65	0.00	224,429,275.75
1A-14	02/25/20 - 03/24/20	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	0.00	147,342.56	0.00	224,429,275.75
1B-11	02/25/20 - 03/24/20	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1B-12	02/25/20 - 03/24/20	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1B-13	02/25/20 - 03/24/20	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1B-14	02/25/20 - 03/24/20	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1C-11	02/25/20 - 03/24/20	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1C-12	02/25/20 - 03/24/20	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1C-13	02/25/20 - 03/24/20	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1C-14	02/25/20 - 03/24/20	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1E-A1	02/25/20 - 03/24/20	29	2.87675 %	228,635,000.00	529,834.62	0.00	0.00	0.00	0.00	529,834.62	0.00	224,429,275.75
1E-A2	02/25/20 - 03/24/20	29	3.37675 %	228,635,000.00	621,923.72	0.00	0.00	0.00	0.00	621,923.72	0.00	224,429,275.75
1E-A3	02/25/20 - 03/24/20	29	3.87675 %	228,635,000.00	714,012.82	0.00	0.00	0.00	0.00	714,012.82	0.00	224,429,275.75
1E-A4	02/25/20 - 03/24/20	29	4.37675 %	228,635,000.00	806,101.91	0.00	0.00	0.00	0.00	806,101.91	0.00	224,429,275.75
1E-B1	02/25/20 - 03/24/20	29	2.87675 %	228,635,000.00	529,834.62	0.00	0.00	0.00	0.00	529,834.62	0.00	228,635,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:56 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	02/25/20 - 03/24/20	29	3.37675 %	228,635,000.00	621,923.72	0.00	0.00	0.00	0.00	621,923.72	0.00	228,635,000.00
1E-B3	02/25/20 - 03/24/20	29	3.87675 %	228,635,000.00	714,012.82	0.00	0.00	0.00	0.00	714,012.82	0.00	228,635,000.00
1E-B4	02/25/20 - 03/24/20	29	4.37675 %	228,635,000.00	806,101.91	0.00	0.00	0.00	0.00	806,101.91	0.00	228,635,000.00
1E-C1	02/25/20 - 03/24/20	29	2.87675 %	228,635,000.00	529,834.62	0.00	0.00	0.00	0.00	529,834.62	0.00	228,635,000.00
1E-C2	02/25/20 - 03/24/20	29	3.37675 %	228,635,000.00	621,923.72	0.00	0.00	0.00	0.00	621,923.72	0.00	228,635,000.00
1E-C3	02/25/20 - 03/24/20	29	3.87675 %	228,635,000.00	714,012.82	0.00	0.00	0.00	0.00	714,012.82	0.00	228,635,000.00
1E-C4	02/25/20 - 03/24/20	29	4.37675 %	228,635,000.00	806,101.91	0.00	0.00	0.00	0.00	806,101.91	0.00	228,635,000.00
1E-D1	02/25/20 - 03/24/20	29	2.87675 %	457,270,000.00	1,059,669.24	0.00	0.00	0.00	0.00	1,059,669.24	0.00	453,064,275.75
1E-D2	02/25/20 - 03/24/20	29	3.37675 %	457,270,000.00	1,243,847.44	0.00	0.00	0.00	0.00	1,243,847.44	0.00	453,064,275.75
1E-D3	02/25/20 - 03/24/20	29	3.87675 %	457,270,000.00	1,428,025.63	0.00	0.00	0.00	0.00	1,428,025.63	0.00	453,064,275.75
1E-D4	02/25/20 - 03/24/20	29	4.37675 %	457,270,000.00	1,612,203.83	0.00	0.00	0.00	0.00	1,612,203.83	0.00	453,064,275.75
1E-D5	02/25/20 - 03/24/20	29	5.17675 %	457,270,000.00	1,906,888.94	0.00	0.00	0.00	0.00	1,906,888.94	0.00	453,064,275.75
1E-F1	02/25/20 - 03/24/20	29	2.87675 %	457,270,000.00	1,059,669.24	0.00	0.00	0.00	0.00	1,059,669.24	0.00	457,270,000.00
1E-F2	02/25/20 - 03/24/20	29	3.37675 %	457,270,000.00	1,243,847.44	0.00	0.00	0.00	0.00	1,243,847.44	0.00	457,270,000.00
1E-F3	02/25/20 - 03/24/20	29	3.87675 %	457,270,000.00	1,428,025.63	0.00	0.00	0.00	0.00	1,428,025.63	0.00	457,270,000.00
1E-F4	02/25/20 - 03/24/20	29	4.37675 %	457,270,000.00	1,612,203.83	0.00	0.00	0.00	0.00	1,612,203.83	0.00	457,270,000.00
1E-F5	02/25/20 - 03/24/20	29	5.17675 %	457,270,000.00	1,906,888.94	0.00	0.00	0.00	0.00	1,906,888.94	0.00	457,270,000.00
1X-1	02/25/20 - 03/24/20	29	2.30000 %	457,270,000.00	847,219.69	0.00	0.00	0.00	0.00	847,219.69	0.00	453,064,275.75
1X-2	02/25/20 - 03/24/20	29	1.80000 %	457,270,000.00	663,041.50	0.00	0.00	0.00	0.00	663,041.50	0.00	453,064,275.75
1X-3	02/25/20 - 03/24/20	29	1.30000 %	457,270,000.00	478,863.31	0.00	0.00	0.00	0.00	478,863.31	0.00	453,064,275.75
1X-4	02/25/20 - 03/24/20	29	0.80000 %	457,270,000.00	294,685.11	0.00	0.00	0.00	0.00	294,685.11	0.00	453,064,275.75
1Y-1	02/25/20 - 03/24/20	29	2.30000 %	457,270,000.00	847,219.69	0.00	0.00	0.00	0.00	847,219.69	0.00	457,270,000.00
1Y-2	02/25/20 - 03/24/20	29	1.80000 %	457,270,000.00	663,041.50	0.00	0.00	0.00	0.00	663,041.50	0.00	457,270,000.00
1Y-3	02/25/20 - 03/24/20	29	1.30000 %	457,270,000.00	478,863.31	0.00	0.00	0.00	0.00	478,863.31	0.00	457,270,000.00
1Y-4	02/25/20 - 03/24/20	29	0.80000 %	457,270,000.00	294,685.11	0.00	0.00	0.00	0.00	294,685.11	0.00	457,270,000.00
Totals					37,490,853.85	0.00	0.00	0.00	0.00	37,490,853.85	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:57 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	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 %	664.62957011	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	655.80560726
1M-1	457,271,000.00	2.92675 %	23.04069340	0.05432212	0.00000000	0.00000000	0.00000000	0.00000000	0.05432212	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	23.04069322	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	685,905,000.00	5.17675 %	1,000.00000000	4.17015972	0.00000000	0.00000000	0.00000000	0.00000000	4.17015972	0.00000000	993.86835750
1M-2H	36,101,934.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.86835758
1M-2A	228,635,000.00	5.17675 %	1,000.00000000	4.17015973	0.00000000	0.00000000	0.00000000	0.00000000	4.17015973	0.00000000	981.60507250
1M-AH	12,033,978.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.60507274
1M-2B	228,635,000.00	5.17675 %	1,000.00000000	4.17015973	0.00000000	0.00000000	0.00000000	0.00000000	4.17015973	0.00000000	1,000.00000000
1M-BH	12,033,978.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	228,635,000.00	5.17675 %	1,000.00000000	4.17015973	0.00000000	0.00000000	0.00000000	0.00000000	4.17015973	0.00000000	1,000.00000000
1M-CH	12,033,978.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-1	207,850,000.00	7.37675 %	1,000.00000000	5.94238196	0.00000000	0.00000000	0.00000000	0.00000000	5.94238196	0.00000000	1,000.00000000
1B-1H	10,939,980.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	218,789,980.00	0.00000 %	995.54158376	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.66312434
1A-I1	0.00	2.30000 %	1,000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	981.60507250
1A-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	981.60507250
1A-I3	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	981.60507250
1A-I4	0.00	0.80000 %	1,000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	981.60507250
1B-I1	0.00	2.30000 %	1,000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1,000.00000000
1B-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-I3	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1,000.00000000
1B-I4	0.00	0.80000 %	1,000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1,000.00000000
1C-I1	0.00	2.30000 %	1,000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1,000.00000000
1C-I2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-I3	0.00	1.30000 %	1,000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1,000.00000000
1C-I4	0.00	0.80000 %	1,000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1,000.00000000
1E-A1	228,635,000.00	2.87675 %	1,000.00000000	2.31738194	0.00000000	0.00000000	0.00000000	0.00000000	2.31738194	0.00000000	981.60507250
1E-A2	228,635,000.00	3.37675 %	1,000.00000000	2.72015973	0.00000000	0.00000000	0.00000000	0.00000000	2.72015973	0.00000000	981.60507250
1E-A3	228,635,000.00	3.87675 %	1,000.00000000	3.12293752	0.00000000	0.00000000	0.00000000	0.00000000	3.12293752	0.00000000	981.60507250
1E-A4	228,635,000.00	4.37675 %	1,000.00000000	3.52571527	0.00000000	0.00000000	0.00000000	0.00000000	3.52571527	0.00000000	981.60507250
1E-B1	228,635,000.00	2.87675 %	1,000.00000000	2.31738194	0.00000000	0.00000000	0.00000000	0.00000000	2.31738194	0.00000000	1,000.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:57 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	228,635,000.00	3.37675 %	1,000.00000000	2.72015973	0.00000000	0.00000000	0.00000000	0.00000000	2.72015973	0.00000000	1,000.00000000
1E-B3	228,635,000.00	3.87675 %	1,000.00000000	3.12293752	0.00000000	0.00000000	0.00000000	0.00000000	3.12293752	0.00000000	1,000.00000000
1E-B4	228,635,000.00	4.37675 %	1,000.00000000	3.52571527	0.00000000	0.00000000	0.00000000	0.00000000	3.52571527	0.00000000	1,000.00000000
1E-C1	228,635,000.00	2.87675 %	1,000.00000000	2.31738194	0.00000000	0.00000000	0.00000000	0.00000000	2.31738194	0.00000000	1,000.00000000
1E-C2	228,635,000.00	3.37675 %	1,000.00000000	2.72015973	0.00000000	0.00000000	0.00000000	0.00000000	2.72015973	0.00000000	1,000.00000000
1E-C3	228,635,000.00	3.87675 %	1,000.00000000	3.12293752	0.00000000	0.00000000	0.00000000	0.00000000	3.12293752	0.00000000	1,000.00000000
1E-C4	228,635,000.00	4.37675 %	1,000.00000000	3.52571527	0.00000000	0.00000000	0.00000000	0.00000000	3.52571527	0.00000000	1,000.00000000
1E-D1	457,270,000.00	2.87675 %	1,000.00000000	2.31738194	0.00000000	0.00000000	0.00000000	0.00000000	2.31738194	0.00000000	990.80253625
1E-D2	457,270,000.00	3.37675 %	1,000.00000000	2.72015973	0.00000000	0.00000000	0.00000000	0.00000000	2.72015973	0.00000000	990.80253625
1E-D3	457,270,000.00	3.87675 %	1,000.00000000	3.12293750	0.00000000	0.00000000	0.00000000	0.00000000	3.12293750	0.00000000	990.80253625
1E-D4	457,270,000.00	4.37675 %	1,000.00000000	3.52571529	0.00000000	0.00000000	0.00000000	0.00000000	3.52571529	0.00000000	990.80253625
1E-D5	457,270,000.00	5.17675 %	1,000.00000000	4.17015973	0.00000000	0.00000000	0.00000000	0.00000000	4.17015973	0.00000000	990.80253625
1E-F1	457,270,000.00	2.87675 %	1,000.00000000	2.31738194	0.00000000	0.00000000	0.00000000	0.00000000	2.31738194	0.00000000	1,000.00000000
1E-F2	457,270,000.00	3.37675 %	1,000.00000000	2.72015973	0.00000000	0.00000000	0.00000000	0.00000000	2.72015973	0.00000000	1,000.00000000
1E-F3	457,270,000.00	3.87675 %	1,000.00000000	3.12293750	0.00000000	0.00000000	0.00000000	0.00000000	3.12293750	0.00000000	1,000.00000000
1E-F4	457,270,000.00	4.37675 %	1,000.00000000	3.52571529	0.00000000	0.00000000	0.00000000	0.00000000	3.52571529	0.00000000	1,000.00000000
1E-F5	457,270,000.00	5.17675 %	1,000.00000000	4.17015973	0.00000000	0.00000000	0.00000000	0.00000000	4.17015973	0.00000000	1,000.00000000
1X-1	0.00	2.30000 %	1,000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	990.80253625
1X-2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	990.80253625
1X-3	0.00	1.30000 %	1,000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	990.80253625
1X-4	0.00	0.80000 %	1,000.00000000	0.64444444	0.00000000	0.00000000	0.00000000	0.00000000	0.64444444	0.00000000	990.80253625
1Y-1	0.00	2.30000 %	1,000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1,000.00000000
1Y-2	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1Y-3	0.00	1.30000 %	1,000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1,000.00000000
1Y-4	0.00	0.80000 %	1,000.00000000	0.64444444	0.00000000	0.00000000	0.00000000	0.00000000	0.64444444	0.00000000	1,000.00000000

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

NOTE: All classes per \$1,000 denomination.

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

Distribution Date: 25-Mar-2020
 10-Mar-2020 3:43:57 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	19,073,227.36
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(192,198.12)
Total Deposits	18,881,029.24
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,861,862.58
Total Withdrawals (Pool Distribution Amount)	18,881,029.24
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:57 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	387,349,118.20
Total Principal Reduction Cumulative	14,983,392,438.50
Scheduled Principal Current	55,292,684.04
Scheduled Principal Cumulative	2,340,437,321.60
Unscheduled Principal Current	331,864,236.04
Unscheduled Principal Cumulative	12,641,787,505.65
Senior Reduction Amount	371,639,471.40
Subordinate Reduction Amount	15,517,448.68
Calculated Tranche Write-down Amount	192,198.12
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,496.11
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	130449
Period Reference Pool Removal Loan Count	1348
Period Ending Loan Count	129101
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	28,774,603,594.19
Period PIF Loan Count Current	1344
PIF Loan Count Cumulative	50971
Period PIF Loan UPB Current	310,719,671.02
PIF Loan UPB Cumulative	11,912,817,340.07
Period Partial Prepayment Amount	21,685,617.62
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	72
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,218,526.10
Credit Event Amount Current	482,051.02
Credit Event Amount Cumulative	6,786,411.07
Total Active Modified Loan Count	608
Total Active Modified Loan UPB	136,006,319.37
Libor Rate	1.626750%

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

Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:57 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.988946%
Subordinate Percentage	4.011054%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
 10-Mar-2020 3:43:57 PM

Reference Tranche Performance - Deal Level

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 %	3.970000 %	4.010000 %
1M-1H	0.00	0.00	2.650000 %	3.970000 %	4.010000 %
1M-2	0.00	0.00	1.000000 %	1.500000 %	1.520000 %
1M-2H	0.00	0.00	1.000000 %	1.500000 %	1.520000 %
1M-2A	0.00	0.00	2.100000 %	3.150000 %	3.190000 %
1M-2B	0.00	0.00	1.550000 %	2.320000 %	2.350000 %
1M-2C	0.00	0.00	1.000000 %	1.500000 %	1.520000 %
1B-1	0.00	0.00	0.500000 %	0.750000 %	0.760000 %
1B-1H	0.00	0.00	0.500000 %	0.750000 %	0.760000 %
1B-2H	192,198.12	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:57 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Rep and Warranty Settlement Reporting - Deal Level

	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

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

Distribution Date: 25-Mar-2020
 10-Mar-2020 3:43:57 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	763	157,043,247.38	0.591010 %	0.545770 %
60 Days	178	37,951,819.97	0.137877 %	0.131893 %
90 Days	87	19,890,006.99	0.067389 %	0.069123 %
120 Days	57	10,736,994.86	0.044151 %	0.037314 %
150 Days	48	8,956,684.17	0.037180 %	0.031127 %
180+ Days	137	29,828,758.27	0.106118 %	0.103663 %
Totals	1270	264,407,511.64	0.983726 %	0.918892 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
 10-Mar-2020 3:43:57 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	64	14,680,601.57	4,496.11	0.030626

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	302,589.74	95.12	0.031435
Summary	0037919500	266,793.59	5.20	0.001949
Summary	0037919839	196,298.03	6.67	0.003398
Summary	0037920885	228,452.91	47.59	0.020831
Summary	0037928948	436,075.29	59.65	0.013679
Summary	0037929284	167,684.89	5.69	0.003393
Summary	0037929618	234,678.56	90.94	0.038751
Summary	0037929890	244,005.34	214.16	0.087769
Summary	0037931403	362,056.52	37.71	0.010416
Summary	0037931465	124,155.12	59.03	0.047545
Summary	0037932832	115,087.01	47.95	0.041664
Summary	0037936333	301,840.37	89.05	0.029502
Summary	0037938423	253,381.13	55.78	0.022014
Summary	0037940843	71,949.66	59.24	0.082335
Summary	0037942938	71,810.11	1.45	0.002019
Summary	0037943660	82,715.40	36.78	0.044466
Summary	0037943770	245,568.55	3.80	0.001547
Summary	0037945192	137,520.72	30.86	0.022440
Summary	0037945934	185,115.77	3.78	0.002042
Summary	0037947337	229,963.45	71.86	0.031248
Summary	0037950387	139,209.74	2.59	0.001861
Summary	0037951417	91,694.92	3.39	0.003697
Summary	0037952442	420,460.40	136.51	0.032467
Summary	0037957412	325,352.54	262.15	0.080574
Summary	0037958446	363,504.68	18.91	0.005202

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
 10-Mar-2020 3:43:57 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037958789	183,808.75	43.28	0.023546
Summary	0037960508	80,359.14	25.99	0.032342
Summary	0037961723	80,730.97	41.11	0.050922
Summary	0037962977	220,152.33	55.47	0.025196
Summary	0037966959	197,697.40	16.79	0.008493
Summary	0037967788	98,807.97	8.92	0.009028
Summary	0037969187	107,523.49	1.66	0.001544
Summary	0037973976	201,503.01	125.94	0.062500
Summary	0037974164	136,689.66	6.46	0.004726
Summary	0037974222	158,405.22	179.47	0.113298
Summary	0037977307	225,549.87	149.93	0.066473
Summary	0037978214	254,354.58	188.95	0.074286
Summary	0037979354	515,125.04	18.24	0.003541
Summary	0037983263	380,950.45	62.93	0.016519
Summary	0037983961	142,901.17	66.35	0.046431
Summary	0037991482	384,861.52	14.10	0.003664
Summary	0037991764	400,219.51	354.90	0.088676
Summary	0037992750	114,907.64	83.95	0.073059
Summary	0037999501	339,981.78	179.83	0.052894
Summary	0038001111	359,139.22	12.20	0.003397
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008592	403,534.02	224.74	0.055693
Summary	0038018522	360,297.83	25.61	0.007108
Summary	0038032384	116,317.35	36.35	0.031251
Summary	0038043127	138,599.14	102.92	0.074257
Summary	0038044822	61,843.94	36.37	0.058809
Summary	0038053555	92,745.40	34.82	0.037544
Summary	0038059651	283,012.61	107.33	0.037924
Summary	0038063724	143,448.95	2.66	0.001854
Summary	0038063969	223,703.70	68.20	0.030487
Summary	0038064853	421,103.50	122.50	0.029090
Summary	0038067003	136,677.42	85.42	0.062498
Summary	0038067996	141,274.43	73.58	0.052083
Summary	0038070082	186,078.67	94.34	0.050699

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

Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:57 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038078626	315,880.74	98.71	0.031249
Summary	0038083109	65,613.65	22.70	0.034596
Summary	0038084012	572,574.14	59.64	0.010416
Summary	0038084323	214,350.43	22.33	0.010418
Summary	0038086689	397,884.65	172.22	0.043284

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

Distribution Date: 25-Mar-2020
10-Mar-2020 3:43:58 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	482,051.02	166,776.90	34.597

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037978060	110,416.51	25,700.99	23.276
0037999612	53,462.73	53,792.15	100.616
0038014054	53,521.59	14,341.94	26.797
0038080841	264,650.19	72,941.82	27.562

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	863,285.42	25,421.22	46,110.33	5.341

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0037927398	76,777.51	25.00	(549.17)	(0.715)
0038010004	406,166.56	(101.20)	48,843.03	12.025
0038038648	380,341.35	25,497.42	(2,183.53)	(0.574)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
 10-Mar-2020 3:43:59 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43	6,786,411.07	1,167,654.92	17.206

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037919634	78,181.43	25,011.90	31.992
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(549.17)	(0.715)
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	8,183.78	2.196
0037941853	74,440.41	28,487.09	38.268
0037942822	101,753.18	59,152.29	58.133
0037950233	83,142.67	38,781.57	46.645
0037963725	242,202.62	48,085.51	19.853
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037978060	110,416.51	25,700.99	23.276
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
 10-Mar-2020 3:44:00 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	48,843.03	12.025
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038021637	119,784.11	2,728.52	2.278
0038026559	143,606.62	23,070.89	16.065
0038030027	370,199.84	76,730.25	20.727
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	9,892.08	13.845
0038044228	103,043.28	(223.04)	(0.216)
0038046118	86,010.78	2,366.52	2.751
0038054212	85,954.35	10,767.81	12.527
0038063668	110,337.72	91,003.27	82.477
0038063804	49,398.39	19,607.01	39.692
0038067236	155,501.07	25,125.26	16.158
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
10-Mar-2020 3:44:02 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	7	550,840.98	192,198.12	0.001 %	0	0.00	0.00	0.000 %	7	550,840.98	192,198.12	0.001 %

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

Group	Loan Number	Securitized 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	0037927398	86,000.00	3.990 %	NC	80.00	360	(574.17)	01/31/2020	25.00	(549.17)
Summary	0037978060	116,000.00	4.625 %	IL	80.00	360	25,700.99	02/29/2020	25,700.99	25,700.99
Summary	0037999612	55,000.00	4.375 %	IL	78.00	360	53,792.15	02/29/2020	53,792.15	53,792.15
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(101.20)	48,843.03
Summary	0038014054	56,000.00	4.750 %	AL	79.00	360	14,341.94	02/29/2020	14,341.94	14,341.94
Summary	0038038648	388,000.00	4.250 %	CA	75.00	360	(27,680.95)	02/28/2019	25,497.42	(2,183.53)
Summary	0038080841	270,000.00	3.875 %	NH	70.00	360	72,941.82	02/29/2020	72,941.82	72,941.82

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.

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

Distribution Date: 25-Mar-2020
10-Mar-2020 3:44:05 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



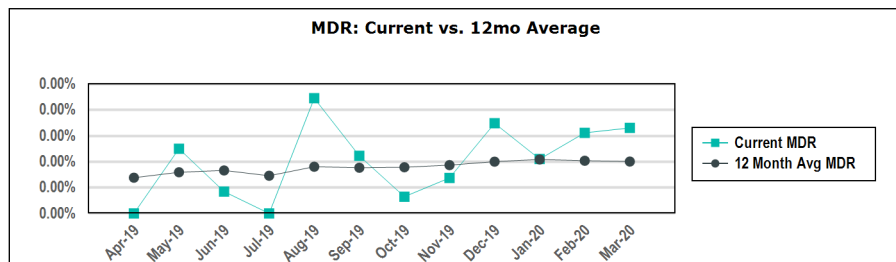
Distribution Date: 25-Mar-2020
10-Mar-2020 3:44:05 PM

Realized Loss Report - Collateral

Summary

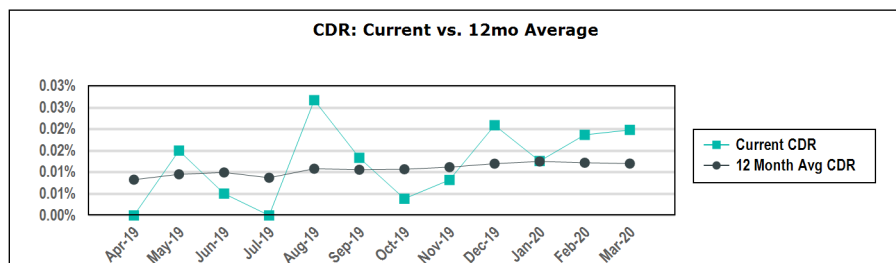
MDR

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



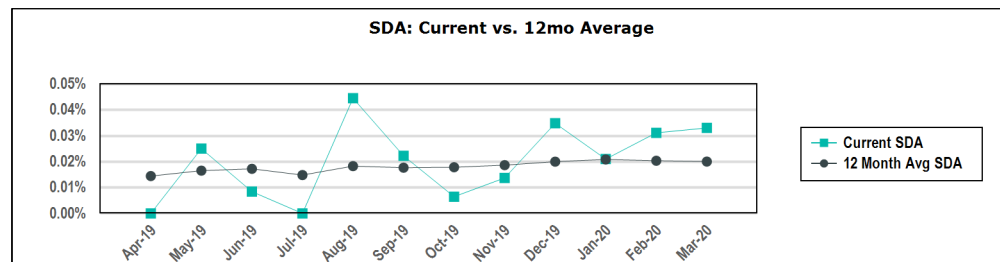
CDR

Current Month 0.020 %
3 Month Average 0.017 %
12 Month Average 0.012 %



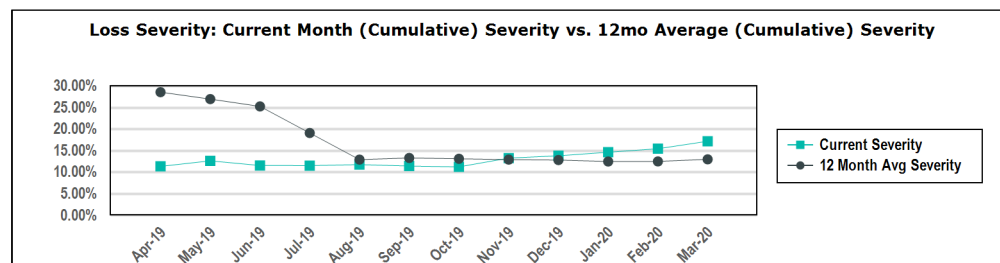
SDA

Current Month 0.033 %
3 Month Average 0.028 %
12 Month Average 0.020 %



Loss Severity

Current Month (Cumulative) 17.206 %
3 Month Average (Cumulative) 15.780 %
12 Month Average (Cumulative) 13.016 %



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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
 10-Mar-2020 3:44:06 PM

Prepayment Rates

Summary

SMM

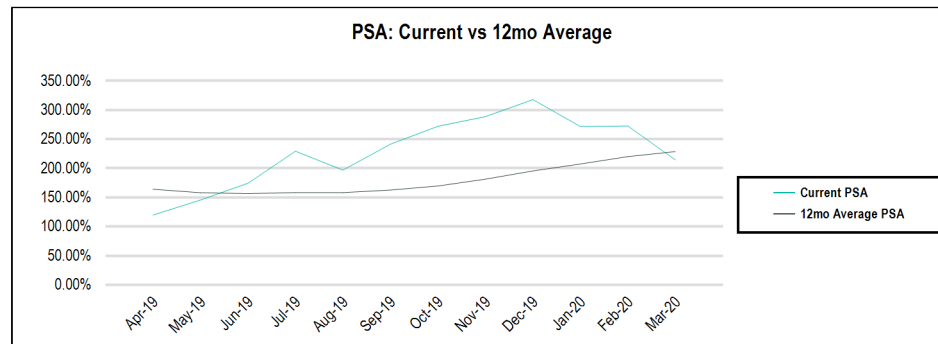
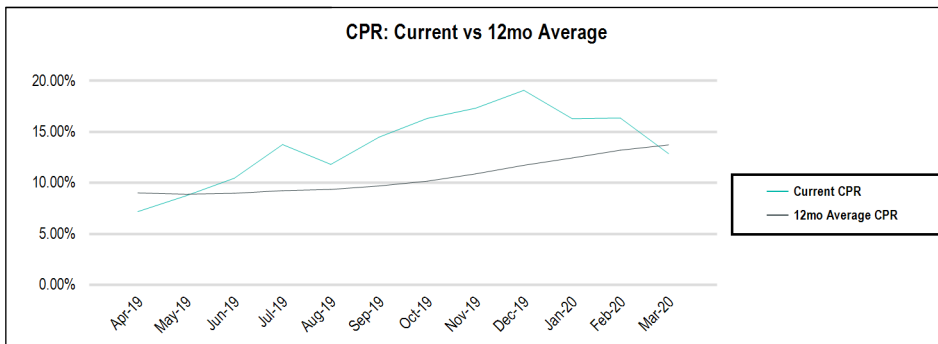
Current Month	1.141 %
3 Month Average	1.363 %
12 Month Average	1.229 %

CPR

Current Month	12.863 %
3 Month Average	15.174 %
12 Month Average	13.722 %

PSA

Current Month	214.380 %
3 Month Average	252.892 %
12 Month Average	228.705 %



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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Mar-2020
 10-Mar-2020 3:44:07 PM

Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
72	19,218,526.10

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

Distribution Date: 25-Mar-2020
10-Mar-2020 3:44:07 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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

Distribution Date: 25-Mar-2020
10-Mar-2020 3:44:07 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



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.