

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

15-Jul-2019 09:29:38 AM

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

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	06/28/2019	0.00000 %	31,836,089,570.52	0.00	449,290,617.73	0.00	31,386,798,952.77	449,290,617.73	0.00
1M-1		07/24/2019	3.70438 %	163,082,019.43	503,431.48	17,842,470.89	0.00	145,239,548.54	18,345,902.37	0.00
1M-1H		06/28/2019	0.00000 %	8,583,286.03	0.00	939,079.81	0.00	7,644,206.22	939,079.81	0.00
1M-2	30711XEP5	07/24/2019	5.95438 %	685,905,000.00	3,403,449.18	0.00	0.00	685,905,000.00	3,403,449.18	0.00
1M-2H		06/28/2019	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A		07/24/2019	5.95438 %	228,635,000.00	1,134,483.06	0.00	0.00	228,635,000.00	1,134,483.06	0.00
1M-AH	30711XEL4	06/28/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B		07/24/2019	5.95438 %	228,635,000.00	1,134,483.06	0.00	0.00	228,635,000.00	1,134,483.06	0.00
1M-BH		06/28/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	07/24/2019	5.95438 %	228,635,000.00	1,134,483.06	0.00	0.00	228,635,000.00	1,134,483.06	0.00
1M-CH		06/28/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1		07/24/2019	8.15438 %	207,850,000.00	1,412,406.57	0.00	0.00	207,850,000.00	1,412,406.57	0.00
1B-1H	30711XEQ3	06/28/2019	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		06/28/2019	0.00000 %	218,374,819.53	0.00	0.00	(1,101.44)	218,375,920.97	0.00	414,059.03
1A-I1		07/24/2019	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1A-I2	30711XER1	07/24/2019	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1A-I3	30711XFM1	07/24/2019	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1A-I4	30711XFT6	07/24/2019	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1B-I1	30711XFB5	07/24/2019	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1B-I2	30711XFU3	07/24/2019	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1B-I3	30711XFV1	07/24/2019	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1B-I4	30711XFW9	07/24/2019	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1C-I1	30711XGJ7	07/24/2019	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1C-I2	30711XFX7	07/24/2019	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1C-I3	30711XFY5	07/24/2019	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1C-I4	30711XFZ2	07/24/2019	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1E-A1	30711XES9	07/24/2019	3.65438 %	228,635,000.00	696,265.98	0.00	0.00	228,635,000.00	696,265.98	0.00
1E-A2	30711XET7	07/24/2019	4.15438 %	228,635,000.00	791,530.56	0.00	0.00	228,635,000.00	791,530.56	0.00
1E-A3	30711XEU4	07/24/2019	4.65438 %	228,635,000.00	886,795.14	0.00	0.00	228,635,000.00	886,795.14	0.00
1E-A4	30711XEV2	07/24/2019	5.15438 %	228,635,000.00	982,059.73	0.00	0.00	228,635,000.00	982,059.73	0.00
1E-B1	30711XEX8	07/24/2019	3.65438 %	228,635,000.00	696,265.98	0.00	0.00	228,635,000.00	696,265.98	0.00
1E-B2	30711XEY6	07/24/2019	4.15438 %	228,635,000.00	791,530.56	0.00	0.00	228,635,000.00	791,530.56	0.00
1E-B3	30711XEZ3	07/24/2019	4.65438 %	228,635,000.00	886,795.14	0.00	0.00	228,635,000.00	886,795.14	0.00
1E-B4	30711XFA7	07/24/2019	5.15438 %	228,635,000.00	982,059.73	0.00	0.00	228,635,000.00	982,059.73	0.00
1E-C1	30711XFC3	07/24/2019	3.65438 %	228,635,000.00	696,265.98	0.00	0.00	228,635,000.00	696,265.98	0.00
1E-C2	30711XFD1	07/24/2019	4.15438 %	228,635,000.00	791,530.56	0.00	0.00	228,635,000.00	791,530.56	0.00
1E-C3	30711XFE9	07/24/2019	4.65438 %	228,635,000.00	886,795.14	0.00	0.00	228,635,000.00	886,795.14	0.00
1E-C4	30711XFF6	07/24/2019	5.15438 %	228,635,000.00	982,059.73	0.00	0.00	228,635,000.00	982,059.73	0.00
1E-D1	30711XFG4	07/24/2019	3.65438 %	457,270,000.00	1,392,531.95	0.00	0.00	457,270,000.00	1,392,531.95	0.00
1E-D2	30711XFH2	07/24/2019	4.15438 %	457,270,000.00	1,583,061.12	0.00	0.00	457,270,000.00	1,583,061.12	0.00
1E-D3	30711XFJ8	07/24/2019	4.65438 %	457,270,000.00	1,773,590.29	0.00	0.00	457,270,000.00	1,773,590.29	0.00
1E-D4	30711XFK5	07/24/2019	5.15438 %	457,270,000.00	1,964,119.45	0.00	0.00	457,270,000.00	1,964,119.45	0.00
1E-D5	30711XFL3	07/24/2019	5.95438 %	457,270,000.00	2,268,966.12	0.00	0.00	457,270,000.00	2,268,966.12	0.00

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

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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	07/24/2019	3.65438 %	457,270,000.00	1,392,531.95	0.00	0.00	457,270,000.00	1,392,531.95	0.00
1E-F2	30711XFP4	07/24/2019	4.15438 %	457,270,000.00	1,583,061.12	0.00	0.00	457,270,000.00	1,583,061.12	0.00
1E-F3	30711XFQ2	07/24/2019	4.65438 %	457,270,000.00	1,773,590.29	0.00	0.00	457,270,000.00	1,773,590.29	0.00
1E-F4	30711XFR0	07/24/2019	5.15438 %	457,270,000.00	1,964,119.45	0.00	0.00	457,270,000.00	1,964,119.45	0.00
1E-F5	30711XFS8	07/24/2019	5.95438 %	457,270,000.00	2,268,966.12	0.00	0.00	457,270,000.00	2,268,966.12	0.00
1X-1	30711XGA6	07/24/2019	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1X-2	30711XGB4	07/24/2019	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1X-3	30711XGC2	07/24/2019	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1X-4	30711XGD0	07/24/2019	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
1Y-1	30711XGE8	07/24/2019	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1Y-2	30711XGF5	07/24/2019	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1Y-3	30711XGG3	07/24/2019	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1Y-4	30711XGH1	07/24/2019	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
Totals				41,205,253,543.51	45,026,194.33	468,072,168.43	(1,101.44)	40,737,182,476.50	513,098,362.76	414,059.03

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	31,836,089,570.52	59,832,167.50	389,458,450.23	0.00	0.00	449,290,617.73	31,386,798,952.77	0.74522748	449,290,617.73
1M-1	457,271,000.00	163,082,019.43	2,376,093.07	15,466,377.82	0.00	0.00	17,842,470.89	145,239,548.54	0.31762248	17,842,470.89
1M-1H	24,066,956.00	8,583,286.03	125,057.85	814,021.96	0.00	0.00	939,079.81	7,644,206.22	0.31762248	939,079.81
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	218,374,819.53	0.00	0.00	0.00	(1,101.44)	(1,101.44)	218,375,920.97	0.99810750	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-D1	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D2	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D3	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D4	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D5	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F1	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F3	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F4	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F5	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	51,796,322,965.00	41,205,253,543.51	62,333,318.42	405,738,850.01	0.00	(1,101.44)	468,071,066.99	40,737,182,476.50	0.78648792	468,072,168.43

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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	755.89514365	1.42061558	9.24704495	0.00000000	0.00000000	10.66766053	745.22748312	0.74522748	10.66766053
1M-1	457,271,000.00	356.64194631	5.19624702	33.82322041	0.00000000	0.00000000	39.01946743	317.62247888	0.31762248	39.01946743
1M-1H	24,066,956.00	356.64194633	5.19624709	33.82322052	0.00000000	0.00000000	39.01946761	317.62247872	0.31762248	39.01946761
1M-2	685,905,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	36,101,934.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2A	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	998.10247037	0.00000000	0.00000000	0.00000000	(0.00503423)	(0.00503423)	998.10750460	0.99810750	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
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 %	31,836,089,570.52	0.00	0.00	0.00	0.00	0.00	0.00	31,836,798,952.77
1M-1	06/25/19 - 07/24/19	30	3.70438 %	163,082,019.43	503,431.48	0.00	0.00	0.00	503,431.48	0.00	145,239,548.54
1M-1H	N/A	N/A	0.00000 %	8,583,286.03	0.00	0.00	0.00	0.00	0.00	0.00	7,644,206.22
1M-2	06/25/19 - 07/24/19	30	5.95438 %	685,905,000.00	3,403,449.18	0.00	0.00	0.00	3,403,449.18	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	06/25/19 - 07/24/19	30	5.95438 %	228,635,000.00	1,134,483.06	0.00	0.00	0.00	1,134,483.06	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	06/25/19 - 07/24/19	30	5.95438 %	228,635,000.00	1,134,483.06	0.00	0.00	0.00	1,134,483.06	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	06/25/19 - 07/24/19	30	5.95438 %	228,635,000.00	1,134,483.06	0.00	0.00	0.00	1,134,483.06	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	06/25/19 - 07/24/19	30	8.15438 %	207,850,000.00	1,412,406.57	0.00	0.00	0.00	1,412,406.57	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 %	218,374,819.53	0.00	0.00	0.00	0.00	0.00	0.00	218,375,920.97
1A-I1	06/25/19 - 07/24/19	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1A-I2	06/25/19 - 07/24/19	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1A-I3	06/25/19 - 07/24/19	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1A-I4	06/25/19 - 07/24/19	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1B-I1	06/25/19 - 07/24/19	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1B-I2	06/25/19 - 07/24/19	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1B-I3	06/25/19 - 07/24/19	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1B-I4	06/25/19 - 07/24/19	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1C-I1	06/25/19 - 07/24/19	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1C-I2	06/25/19 - 07/24/19	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1C-I3	06/25/19 - 07/24/19	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1C-I4	06/25/19 - 07/24/19	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1E-A1	06/25/19 - 07/24/19	30	3.65438 %	228,635,000.00	696,265.98	0.00	0.00	0.00	696,265.98	0.00	228,635,000.00
1E-A2	06/25/19 - 07/24/19	30	4.15438 %	228,635,000.00	791,530.56	0.00	0.00	0.00	791,530.56	0.00	228,635,000.00
1E-A3	06/25/19 - 07/24/19	30	4.65438 %	228,635,000.00	886,795.14	0.00	0.00	0.00	886,795.14	0.00	228,635,000.00
1E-A4	06/25/19 - 07/24/19	30	5.15438 %	228,635,000.00	982,059.73	0.00	0.00	0.00	982,059.73	0.00	228,635,000.00
1E-B1	06/25/19 - 07/24/19	30	3.65438 %	228,635,000.00	696,265.98	0.00	0.00	0.00	696,265.98	0.00	228,635,000.00
1E-B2	06/25/19 - 07/24/19	30	4.15438 %	228,635,000.00	791,530.56	0.00	0.00	0.00	791,530.56	0.00	228,635,000.00
1E-B3	06/25/19 - 07/24/19	30	4.65438 %	228,635,000.00	886,795.14	0.00	0.00	0.00	886,795.14	0.00	228,635,000.00
1E-B4	06/25/19 - 07/24/19	30	5.15438 %	228,635,000.00	982,059.73	0.00	0.00	0.00	982,059.73	0.00	228,635,000.00
1E-C1	06/25/19 - 07/24/19	30	3.65438 %	228,635,000.00	696,265.98	0.00	0.00	0.00	696,265.98	0.00	228,635,000.00
1E-C2	06/25/19 - 07/24/19	30	4.15438 %	228,635,000.00	791,530.56	0.00	0.00	0.00	791,530.56	0.00	228,635,000.00
1E-C3	06/25/19 - 07/24/19	30	4.65438 %	228,635,000.00	886,795.14	0.00	0.00	0.00	886,795.14	0.00	228,635,000.00
1E-C4	06/25/19 - 07/24/19	30	5.15438 %	228,635,000.00	982,059.73	0.00	0.00	0.00	982,059.73	0.00	228,635,000.00
1E-D1	06/25/19 - 07/24/19	30	3.65438 %	457,270,000.00	1,392,531.95	0.00	0.00	0.00	1,392,531.95	0.00	457,270,000.00
1E-D2	06/25/19 - 07/24/19	30	4.15438 %	457,270,000.00	1,583,061.12	0.00	0.00	0.00	1,583,061.12	0.00	457,270,000.00
1E-D3	06/25/19 - 07/24/19	30	4.65438 %	457,270,000.00	1,773,590.29	0.00	0.00	0.00	1,773,590.29	0.00	457,270,000.00
1E-D4	06/25/19 - 07/24/19	30	5.15438 %	457,270,000.00	1,964,119.45	0.00	0.00	0.00	1,964,119.45	0.00	457,270,000.00

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

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	06/25/19 - 07/24/19	30	5.95438 %	457,270,000.00	2,268,966.12	0.00	0.00	0.00	2,268,966.12	0.00	457,270,000.00
1E-F1	06/25/19 - 07/24/19	30	3.65438 %	457,270,000.00	1,392,531.95	0.00	0.00	0.00	1,392,531.95	0.00	457,270,000.00
1E-F2	06/25/19 - 07/24/19	30	4.15438 %	457,270,000.00	1,583,061.12	0.00	0.00	0.00	1,583,061.12	0.00	457,270,000.00
1E-F3	06/25/19 - 07/24/19	30	4.65438 %	457,270,000.00	1,773,590.29	0.00	0.00	0.00	1,773,590.29	0.00	457,270,000.00
1E-F4	06/25/19 - 07/24/19	30	5.15438 %	457,270,000.00	1,964,119.45	0.00	0.00	0.00	1,964,119.45	0.00	457,270,000.00
1E-F5	06/25/19 - 07/24/19	30	5.95438 %	457,270,000.00	2,268,966.12	0.00	0.00	0.00	2,268,966.12	0.00	457,270,000.00
1X-1	06/25/19 - 07/24/19	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1X-2	06/25/19 - 07/24/19	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1X-3	06/25/19 - 07/24/19	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1X-4	06/25/19 - 07/24/19	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
1Y-1	06/25/19 - 07/24/19	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1Y-2	06/25/19 - 07/24/19	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1Y-3	06/25/19 - 07/24/19	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1Y-4	06/25/19 - 07/24/19	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
Totals					45,026,194.33	0.00	0.00	0.00	45,026,194.33	0.00	

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

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www.ctslink.com
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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 %	755.89514365	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	745.22748312
1M-1	457,271,000.00	3.70438 %	356.64194631	1.10094775	0.00000000	0.00000000	0.00000000	1.10094775	0.00000000	317.62247888
1M-1H	24,066,956.00	0.00000 %	356.64194633	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	317.62247872
1M-2	685,905,000.00	5.95438 %	1000.00000000	4.96198334	0.00000000	0.00000000	0.00000000	4.96198334	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	5.95438 %	1000.00000000	4.96198334	0.00000000	0.00000000	0.00000000	4.96198334	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	5.95438 %	1000.00000000	4.96198334	0.00000000	0.00000000	0.00000000	4.96198334	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	5.95438 %	1000.00000000	4.96198334	0.00000000	0.00000000	0.00000000	4.96198334	0.00000000	1000.00000000
1M-CH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	8.15438 %	1000.00000000	6.79531667	0.00000000	0.00000000	0.00000000	6.79531667	0.00000000	1000.00000000
1B-1H	10,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	998.10247037	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.10750460
1A-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1A-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1A-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1B-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1E-A1	228,635,000.00	3.65438 %	1000.00000000	3.04531668	0.00000000	0.00000000	0.00000000	3.04531668	0.00000000	1000.00000000
1E-A2	228,635,000.00	4.15438 %	1000.00000000	3.46198334	0.00000000	0.00000000	0.00000000	3.46198334	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.65438 %	1000.00000000	3.87864999	0.00000000	0.00000000	0.00000000	3.87864999	0.00000000	1000.00000000
1E-A4	228,635,000.00	5.15438 %	1000.00000000	4.29531668	0.00000000	0.00000000	0.00000000	4.29531668	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.65438 %	1000.00000000	3.04531668	0.00000000	0.00000000	0.00000000	3.04531668	0.00000000	1000.00000000
1E-B2	228,635,000.00	4.15438 %	1000.00000000	3.46198334	0.00000000	0.00000000	0.00000000	3.46198334	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.65438 %	1000.00000000	3.87864999	0.00000000	0.00000000	0.00000000	3.87864999	0.00000000	1000.00000000
1E-B4	228,635,000.00	5.15438 %	1000.00000000	4.29531668	0.00000000	0.00000000	0.00000000	4.29531668	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.65438 %	1000.00000000	3.04531668	0.00000000	0.00000000	0.00000000	3.04531668	0.00000000	1000.00000000
1E-C2	228,635,000.00	4.15438 %	1000.00000000	3.46198334	0.00000000	0.00000000	0.00000000	3.46198334	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.65438 %	1000.00000000	3.87864999	0.00000000	0.00000000	0.00000000	3.87864999	0.00000000	1000.00000000
1E-C4	228,635,000.00	5.15438 %	1000.00000000	4.29531668	0.00000000	0.00000000	0.00000000	4.29531668	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.65438 %	1000.00000000	3.04531666	0.00000000	0.00000000	0.00000000	3.04531666	0.00000000	1000.00000000
1E-D2	457,270,000.00	4.15438 %	1000.00000000	3.46198334	0.00000000	0.00000000	0.00000000	3.46198334	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.65438 %	1000.00000000	3.87865001	0.00000000	0.00000000	0.00000000	3.87865001	0.00000000	1000.00000000
1E-D4	457,270,000.00	5.15438 %	1000.00000000	4.29531666	0.00000000	0.00000000	0.00000000	4.29531666	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	5.95438 %	1000.00000000	4.96198334	0.00000000	0.00000000	0.00000000	4.96198334	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.65438 %	1000.00000000	3.04531666	0.00000000	0.00000000	0.00000000	3.04531666	0.00000000	1000.00000000
1E-F2	457,270,000.00	4.15438 %	1000.00000000	3.46198334	0.00000000	0.00000000	0.00000000	3.46198334	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.65438 %	1000.00000000	3.87865001	0.00000000	0.00000000	0.00000000	3.87865001	0.00000000	1000.00000000
1E-F4	457,270,000.00	5.15438 %	1000.00000000	4.29531666	0.00000000	0.00000000	0.00000000	4.29531666	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.95438 %	1000.00000000	4.96198334	0.00000000	0.00000000	0.00000000	4.96198334	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
1X-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-3	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
1X-4	0.00	0.80000 %	1000.00000000	0.66666667	0.00000000	0.00000000	0.00000000	0.66666667	0.00000000	1000.00000000
1Y-1	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.66666667	0.00000000	0.00000000	0.00000000	0.66666667	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	22,637,798.83
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	542,024.51
Gains & Subsequent Recoveries (Realized Losses)	1,101.44
Total Deposits	<u>23,180,924.78</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	23,161,758.12
Total Withdrawals (Pool Distribution Amount)	<u>23,180,924.78</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	468,071,066.99
Total Principal Reduction Cumulative	11,059,140,488.49
Scheduled Principal Current	62,333,318.42
Scheduled Principal Cumulative	1,882,620,581.75
Unscheduled Principal Current	405,738,850.02
Unscheduled Principal Cumulative	9,176,105,891.38
Senior Reduction Amount	449,290,617.73
Subordinate Reduction Amount	18,781,550.70
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	1,101.44
Modification Loss Amount	3,972.75
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	144728
Period Reference Pool Removal Loan Count	1700
Period Ending Loan Count	143028
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	32,698,855,544.20
Period PIF Loan Count Current	1699
PIF Loan Count Cumulative	37071
Period PIF Loan UPB Current	385,771,004.52
PIF Loan UPB Cumulative	8,590,697,740.19
Period Partial Prepayment Amount	20,368,945.73
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	67
Repurchase Prior Credit Event UPB Curr	542,024.51
Repurchase Prior Credit Event UPB Cum	17,640,622.76
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	3,583,111.42
Total Active Modified Loan Count	529
Total Active Modified Loan UPB	116,237,830.91
Libor Rate	2.404380%
Structural Reporting	
Senior Percentage	95.987457%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.012543%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.750000%	4.010000%	4.010000%
1M-1	0.00	0.00	2.650000%	3.490000%	3.540000%
1M-1H	0.00	0.00	2.650000%	3.490000%	3.540000%
1M-2	0.00	0.00	1.000000%	1.320000%	1.340000%
1M-2H	0.00	0.00	1.000000%	1.320000%	1.340000%
1B-1	0.00	0.00	0.500000%	0.660000%	0.670000%
1B-1H	0.00	0.00	0.500000%	0.660000%	0.670000%
1B-2H	0.00	1,101.44	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	807	167,479,369.87	0.564225%	0.512187%
60 Days	164	37,241,846.57	0.114663%	0.113893%
90 Days	55	14,225,029.08	0.038454%	0.043503%
120 Days	46	8,993,821.40	0.032162%	0.027505%
150 Days	38	8,772,989.89	0.026568%	0.026830%
180+ Days	127	29,654,650.39	0.088794%	0.090690%
	1237	266,367,707.20	0.864866%	0.814609%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.000%
3 Month Average	0.011%
12 Month Average	0.015%

CDR

Current Month	0.000%
3 Month Average	0.007%
12 Month Average	0.009%

Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$
else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

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

CONNECTICUT AVENUE SECURITIES

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
60	13,443,369.01	3,972.75	0.030	13,443,369.01	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37942938	72,704.37	1.45	0.002	1.45	0.00
37906233	303,737.97	95.12	0.031	95.12	0.00
37962977	221,625.80	55.47	0.025	55.47	0.00
37961723	81,630.58	41.49	0.051	41.49	0.00
37958789	183,808.75	43.28	0.024	43.28	0.00
37958446	365,760.79	18.91	0.005	18.91	0.00
37954359	278,889.16	28.19	0.01	28.19	0.00
37952442	424,890.14	136.97	0.032	136.97	0.00
37951417	92,731.43	3.39	0.004	3.39	0.00
37950387	141,014.36	2.59	0.002	2.59	0.00
37947337	233,309.66	72.91	0.031	72.91	0.00
37945934	186,188.63	3.78	0.002	3.78	0.00
37945192	138,376.02	30.86	0.022	30.86	0.00
37969187	108,097.70	1.66	0.002	1.66	0.00
37943660	83,279.75	36.78	0.044	36.78	0.00
37973976	197,876.42	123.67	0.062	123.67	0.00
37940843	72,448.70	59.60	0.082	59.60	0.00
37936333	304,081.91	89.05	0.029	89.05	0.00
37932832	115,393.45	48.08	0.042	48.08	0.00
37931465	125,045.79	59.40	0.048	59.40	0.00
37931403	364,327.97	37.71	0.01	37.71	0.00
37929890	245,117.49	214.62	0.088	214.62	0.00
37929618	238,372.59	92.37	0.039	92.37	0.00
37929284	169,952.42	5.69	0.003	5.69	0.00
37928948	438,771.65	59.65	0.014	59.65	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37920885	231,548.40	48.24	0.021	48.24	0.00
37919839	198,960.35	6.67	0.003	6.67	0.00
37919500	269,797.99	5.20	0.002	5.20	0.00
37907881	181,241.23	53.76	0.03	53.76	0.00
37943770	249,038.43	3.80	0.002	3.80	0.00
38032384	117,949.94	36.86	0.031	36.86	0.00
38084323	215,635.46	22.46	0.01	22.46	0.00
38083109	65,732.92	22.73	0.035	22.73	0.00
38079114	176,433.10	4.85	0.003	4.85	0.00
38070082	187,187.71	94.34	0.05	94.34	0.00
38067996	143,301.34	74.64	0.052	74.64	0.00
38067003	140,737.09	87.96	0.062	87.96	0.00
38064853	423,487.95	122.50	0.029	122.50	0.00
38063969	225,288.30	68.53	0.03	68.53	0.00
38063724	145,298.60	2.66	0.002	2.66	0.00
38059651	284,970.84	107.33	0.038	107.33	0.00
38053555	93,274.68	34.82	0.037	34.82	0.00
38044822	62,173.92	36.37	0.058	36.37	0.00
37966959	199,028.52	16.79	0.008	16.79	0.00
38040714	395,462.81	131.81	0.033	131.81	0.00
38086689	400,310.07	172.72	0.043	172.72	0.00
38018522	364,109.16	25.61	0.007	25.61	0.00
38008592	406,043.12	226.05	0.056	226.05	0.00
38008406	224,027.84	23.34	0.01	23.34	0.00
38001111	364,009.96	12.20	0.003	12.20	0.00
37992750	115,937.29	83.95	0.072	83.95	0.00
37991764	402,418.56	354.90	0.088	354.90	0.00
37991482	387,702.55	14.10	0.004	14.10	0.00
37983961	143,719.19	66.35	0.046	66.35	0.00
37979354	521,904.38	18.24	0.003	18.24	0.00
37978214	255,851.78	189.89	0.074	189.89	0.00
37977307	227,046.14	150.55	0.066	150.55	0.00
37974222	159,192.34	179.63	0.113	179.63	0.00

CONNECTICUT AVENUE SECURITIES

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37974164	137,378.53	6.46	0.005	6.46	0.00
38043127	139,735.02	103.75	0.074	103.75	0.00

CONNECTICUT AVENUE SECURITIES

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Realized Loss Summary

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

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
6	1,359,466.48	(1,101.44)	113,596.50

Realized Loss Detail

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

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
38010004	406,166.56	(101.20)	50,158.63
37926539	404,982.26	1.64	(14,585.84)
38074900	220,334.53	(1,006.80)	31,254.82
38087265	123,058.57	1.64	2,251.68
37983902	121,781.89	1.64	5,735.64
37950233	83,142.67	1.64	38,781.57

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
21	3,583,111.42	414,059.03	11.556

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37915310	102,133.84	40,117.18	39.279
37919634	78,181.43	25,011.90	31.992
37926539	404,982.26	(14,585.84)	(3.602)
37941853	74,440.41	28,487.09	38.268
37950233	83,142.67	38,781.57	46.645
37963725	242,202.62	48,085.51	19.853
37965121	89,564.05	(289.96)	(0.324)
37965756	141,470.02	(20,489.03)	(14.483)
37983902	121,781.89	5,735.64	4.710
38010004	406,166.56	50,158.63	12.349
38013603	48,130.57	39,023.55	81.079
38015502	401,410.72	38,683.46	9.637
38020294	70,870.54	37,235.82	52.541
38038648	380,341.35	(27,680.95)	(7.278)
38046118	86,010.78	2,366.52	2.751
38063804	49,398.39	19,607.01	39.692
38067236	155,501.07	25,123.27	16.156
38074021	50,121.23	46,302.81	92.382
38074900	220,334.53	31,254.82	14.185
38086031	253,867.92	(1,121.65)	(0.442)
38087265	123,058.57	2,251.68	1.830

**Connecticut Avenue Securities
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Securities Administration Services
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www.ctslink.com
Telephone: 1-866-846-4526

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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	6	471,017.10	(1,101.44)	(0.000 %)	0	0.00	0.00	0.000 %	6	471,017.10	(1,101.44)	(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	0037926539	417,000.00	3.875 %	TX	62.00	360	(14,587.48)	08/31/2018	1.64	(14,585.84)
Summary	0037950233	84,000.00	4.750 %	ME	77.00	360	38,461.53	12/31/2018	1.64	38,781.57
Summary	0037983902	125,000.00	4.250 %	NM	71.00	360	1,521.09	01/31/2019	1.64	5,735.64
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(101.20)	50,158.63
Summary	0038074900	223,000.00	3.875 %	SC	77.00	360	32,261.62	04/30/2019	(1,006.80)	31,254.82
Summary	0038087265	127,000.00	3.750 %	MO	71.00	360	1,041.14	01/31/2019	1.64	2,251.68

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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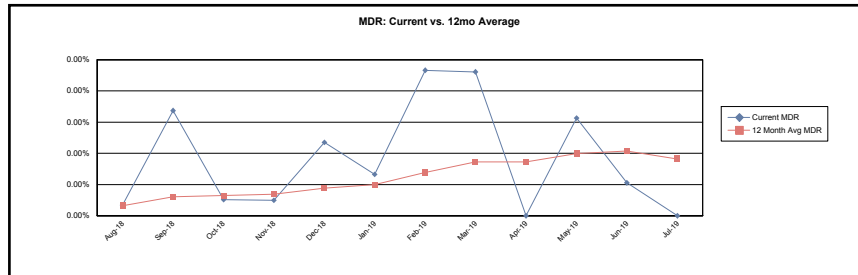
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Realized Loss Report - Collateral

Summary

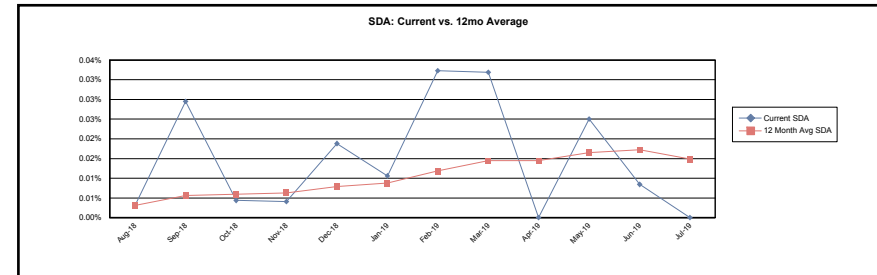
MDR

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



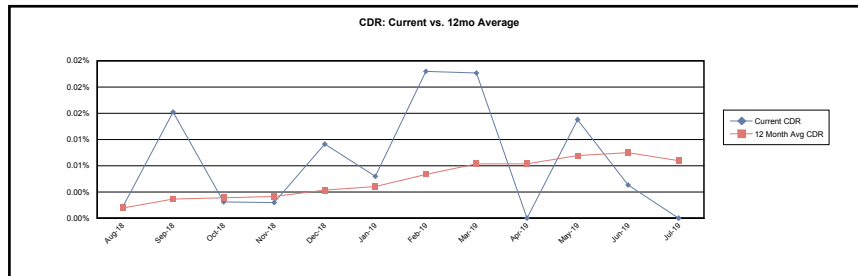
SDA

Current Month 0.000 %
3 Month Average 0.011 %
12 Month Average 0.015 %



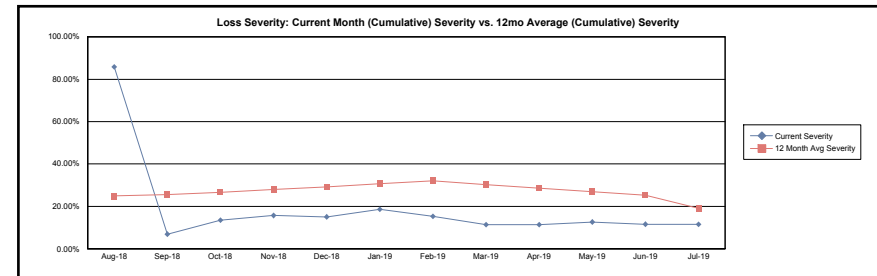
CDR

Current Month 0.000 %
3 Month Average 0.007 %
12 Month Average 0.009 %



Loss Severity

Current Month (Cumulative) 11.556 %
3 Month Average (Cumulative) 11.935 %
12 Month Average (Cumulative) 19.125 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month 1.226 %
3 Month Average 0.967 %
12 Month Average 0.806 %

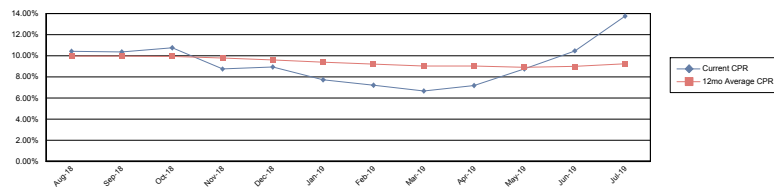
CPR

Current Month 13.755 %
3 Month Average 10.982 %
12 Month Average 9.238 %

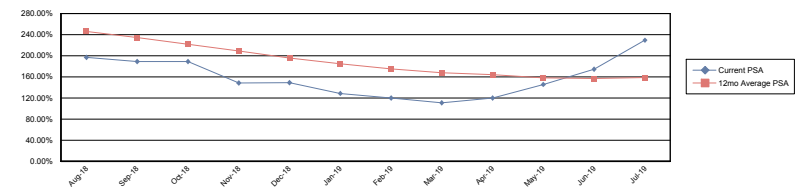
PSA

Current Month 229.258 %
3 Month Average 183.037 %
12 Month Average 158.310 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

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

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

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0037947395	542,024.51	0.00	0.000%	542,024.51
Totals	542,024.51	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.