

**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

06-Feb-2020 08:39:06 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		01/31/2020	0.00000 %	28,467,002,390.13	0.00	474,751,476.91	0.00	27,992,250,913.24	474,751,476.91	0.00
1M-1	30711XEK6	02/24/2020	2.96088 %	29,370,241.06	70,052.53	18,834,400.15	0.00	10,535,840.91	18,904,452.68	0.00
1M-1H		01/31/2020	0.00000 %	1,545,806.10	0.00	991,286.74	0.00	554,519.35	991,286.74	0.00
1M-2	30711XEP5	02/24/2020	5.21088 %	685,905,000.00	2,879,191.41	0.00	0.00	685,905,000.00	2,879,191.41	0.00
1M-2H		01/31/2020	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	02/24/2020	5.21088 %	228,635,000.00	959,730.47	0.00	0.00	228,635,000.00	959,730.47	0.00
1M-AH		01/31/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	02/24/2020	5.21088 %	228,635,000.00	959,730.47	0.00	0.00	228,635,000.00	959,730.47	0.00
1M-BH		01/31/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	02/24/2020	5.21088 %	228,635,000.00	959,730.47	0.00	0.00	228,635,000.00	959,730.47	0.00
1M-CH		01/31/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	02/24/2020	7.41088 %	207,850,000.00	1,240,838.63	0.00	0.00	207,850,000.00	1,240,838.63	0.00
1B-1H		01/31/2020	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		01/31/2020	0.00000 %	217,933,449.99	0.00	0.00	118,926.79	217,814,523.20	0.00	975,456.80
1A-I1	30711XEW0	02/24/2020	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1A-I2	30711XER1	02/24/2020	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1A-I3	30711XFM1	02/24/2020	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1A-I4	30711XFT6	02/24/2020	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1B-I1	30711XFB5	02/24/2020	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1B-I2	30711XFU3	02/24/2020	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1B-I3	30711XFV1	02/24/2020	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1B-I4	30711XFW9	02/24/2020	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1C-I1	30711XGJ7	02/24/2020	2.30000 %	0.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00
1C-I2	30711XFX7	02/24/2020	1.80000 %	0.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00
1C-I3	30711XFY5	02/24/2020	1.30000 %	0.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00
1C-I4	30711XFZ2	02/24/2020	0.80000 %	0.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00
1E-A1	30711XES9	02/24/2020	2.91088 %	228,635,000.00	536,120.62	0.00	0.00	228,635,000.00	536,120.62	0.00
1E-A2	30711XET7	02/24/2020	3.41088 %	228,635,000.00	628,209.72	0.00	0.00	228,635,000.00	628,209.72	0.00
1E-A3	30711XEU4	02/24/2020	3.91088 %	228,635,000.00	720,298.82	0.00	0.00	228,635,000.00	720,298.82	0.00
1E-A4	30711XEV2	02/24/2020	4.41088 %	228,635,000.00	812,387.91	0.00	0.00	228,635,000.00	812,387.91	0.00
1E-B1	30711XEX8	02/24/2020	2.91088 %	228,635,000.00	536,120.62	0.00	0.00	228,635,000.00	536,120.62	0.00
1E-B2	30711XEY6	02/24/2020	3.41088 %	228,635,000.00	628,209.72	0.00	0.00	228,635,000.00	628,209.72	0.00
1E-B3	30711XEZ3	02/24/2020	3.91088 %	228,635,000.00	720,298.82	0.00	0.00	228,635,000.00	720,298.82	0.00
1E-B4	30711XFA7	02/24/2020	4.41088 %	228,635,000.00	812,387.91	0.00	0.00	228,635,000.00	812,387.91	0.00
1E-C1	30711XFC3	02/24/2020	2.91088 %	228,635,000.00	536,120.62	0.00	0.00	228,635,000.00	536,120.62	0.00
1E-C2	30711XFD1	02/24/2020	3.41088 %	228,635,000.00	628,209.72	0.00	0.00	228,635,000.00	628,209.72	0.00
1E-C3	30711XFE9	02/24/2020	3.91088 %	228,635,000.00	720,298.82	0.00	0.00	228,635,000.00	720,298.82	0.00
1E-C4	30711XFF6	02/24/2020	4.41088 %	228,635,000.00	812,387.91	0.00	0.00	228,635,000.00	812,387.91	0.00
1E-D1	30711XFG4	02/24/2020	2.91088 %	457,270,000.00	1,072,241.25	0.00	0.00	457,270,000.00	1,072,241.25	0.00
1E-D2	30711XFH2	02/24/2020	3.41088 %	457,270,000.00	1,256,419.44	0.00	0.00	457,270,000.00	1,256,419.44	0.00
1E-D3	30711XFJ8	02/24/2020	3.91088 %	457,270,000.00	1,440,597.63	0.00	0.00	457,270,000.00	1,440,597.63	0.00
1E-D4	30711XFK5	02/24/2020	4.41088 %	457,270,000.00	1,624,775.83	0.00	0.00	457,270,000.00	1,624,775.83	0.00
1E-D5	30711XFL3	02/24/2020	5.21088 %	457,270,000.00	1,919,460.94	0.00	0.00	457,270,000.00	1,919,460.94	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2020

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Series 2017-C01**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XFN9	02/24/2020	2.91088 %	457,270,000.00	1,072,241.25	0.00	0.00	457,270,000.00	1,072,241.25	0.00
1E-F2	30711XFP4	02/24/2020	3.41088 %	457,270,000.00	1,256,419.44	0.00	0.00	457,270,000.00	1,256,419.44	0.00
1E-F3	30711XFQ2	02/24/2020	3.91088 %	457,270,000.00	1,440,597.63	0.00	0.00	457,270,000.00	1,440,597.63	0.00
1E-F4	30711XFR0	02/24/2020	4.41088 %	457,270,000.00	1,624,775.83	0.00	0.00	457,270,000.00	1,624,775.83	0.00
1E-F5	30711XFS8	02/24/2020	5.21088 %	457,270,000.00	1,919,460.94	0.00	0.00	457,270,000.00	1,919,460.94	0.00
1X-1	30711XGA6	02/24/2020	2.30000 %	0.00	847,219.69	0.00	0.00	0.00	847,219.69	0.00
1X-2	30711XGB4	02/24/2020	1.80000 %	0.00	663,041.50	0.00	0.00	0.00	663,041.50	0.00
1X-3	30711XGC2	02/24/2020	1.30000 %	0.00	478,863.31	0.00	0.00	0.00	478,863.31	0.00
1X-4	30711XGD0	02/24/2020	0.80000 %	0.00	294,685.11	0.00	0.00	0.00	294,685.11	0.00
1Y-1	30711XGE8	02/24/2020	2.30000 %	0.00	847,219.69	0.00	0.00	0.00	847,219.69	0.00
1Y-2	30711XGF5	02/24/2020	1.80000 %	0.00	663,041.50	0.00	0.00	0.00	663,041.50	0.00
1Y-3	30711XGG3	02/24/2020	1.30000 %	0.00	478,863.31	0.00	0.00	0.00	478,863.31	0.00
1Y-4	30711XGH1	02/24/2020	0.80000 %	0.00	294,685.11	0.00	0.00	0.00	294,685.11	0.00
Totals				37,694,975,735.28	37,780,649.02	494,577,163.80	118,926.79	37,200,279,644.70	532,357,812.82	975,456.80

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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Series 2017-C01**

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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	28,467,002,390.13	55,072,624.10	419,678,852.81	0.00	0.00	474,751,476.91	27,992,250,913.24	0.66462957	474,751,476.91
1M-1	457,271,000.00	29,370,241.06	2,186,429.52	16,647,970.63	0.00	0.00	18,834,400.15	10,535,840.91	0.02304069	18,834,400.15
1M-1H	24,066,956.00	1,545,806.10	115,075.53	876,211.21	0.00	0.00	991,286.74	554,519.35	0.02304069	991,286.74
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	217,933,449.99	0.00	0.00	0.00	118,926.79	118,926.79	217,814,523.20	0.99554158	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-D1	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D2	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D3	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D4	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D5	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F1	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F3	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F4	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F5	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	51,796,322,965.00	37,694,975,735.28	57,374,129.15	437,203,034.65	0.00	118,926.79	494,696,090.59	37,200,279,644.70	0.71820310	494,577,163.80

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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	675.90175651	1.30760812	9.96457828	0.00000000	0.00000000	11.27218640	664.62957011	0.66462957	11.27218640
1M-1	457,271,000.00	64.22939802	4.78147427	36.40723035	0.00000000	0.00000000	41.18870462	23.04069340	0.02304069	41.18870462
1M-1H	24,066,956.00	64.22939818	4.78147423	36.40723031	0.00000000	0.00000000	41.18870455	23.04069322	0.02304069	41.18870455
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	996.08514974	0.00000000	0.00000000	0.00000000	0.54356598	0.54356598	995.54158376	0.99554158	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.
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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 %	28,467,002,390.13	0.00	0.00	0.00	0.00	0.00	0.00	27,992,250,913.24
1M-1	01/27/20 - 02/24/20	29	2.96088 %	29,370,241.06	70,052.53	0.00	0.00	0.00	70,052.53	0.00	10,535,840.91
1M-1H	N/A	N/A	0.00000 %	1,545,806.10	0.00	0.00	0.00	0.00	0.00	0.00	554,519.35
1M-2	01/27/20 - 02/24/20	29	5.21088 %	685,905,000.00	2,879,191.41	0.00	0.00	0.00	2,879,191.41	0.00	685,905,000.00
1M-2H	N/A	N/A	0.00000 %	36,101,934.00	0.00	0.00	0.00	0.00	0.00	0.00	36,101,934.00
1M-2A	01/27/20 - 02/24/20	29	5.21088 %	228,635,000.00	959,730.47	0.00	0.00	0.00	959,730.47	0.00	228,635,000.00
1M-AH	N/A	N/A	0.00000 %	12,033,978.00	0.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00
1M-2B	01/27/20 - 02/24/20	29	5.21088 %	228,635,000.00	959,730.47	0.00	0.00	0.00	959,730.47	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	12,033,978.00
1M-2C	01/27/20 - 02/24/20	29	5.21088 %	228,635,000.00	959,730.47	0.00	0.00	0.00	959,730.47	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	12,033,978.00
1B-1	01/27/20 - 02/24/20	29	7.41088 %	207,850,000.00	1,240,838.63	0.00	0.00	0.00	1,240,838.63	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 %	217,933,449.99	0.00	0.00	0.00	0.00	0.00	0.00	217,814,523.20
1A-I1	01/27/20 - 02/24/20	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1A-I2	01/27/20 - 02/24/20	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1A-I3	01/27/20 - 02/24/20	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1A-I4	01/27/20 - 02/24/20	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1B-I1	01/27/20 - 02/24/20	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1B-I2	01/27/20 - 02/24/20	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1B-I3	01/27/20 - 02/24/20	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1B-I4	01/27/20 - 02/24/20	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1C-I1	01/27/20 - 02/24/20	29	2.30000 %	228,635,000.00	423,609.85	0.00	0.00	0.00	423,609.85	0.00	228,635,000.00
1C-I2	01/27/20 - 02/24/20	29	1.80000 %	228,635,000.00	331,520.75	0.00	0.00	0.00	331,520.75	0.00	228,635,000.00
1C-I3	01/27/20 - 02/24/20	29	1.30000 %	228,635,000.00	239,431.65	0.00	0.00	0.00	239,431.65	0.00	228,635,000.00
1C-I4	01/27/20 - 02/24/20	29	0.80000 %	228,635,000.00	147,342.56	0.00	0.00	0.00	147,342.56	0.00	228,635,000.00
1E-A1	01/27/20 - 02/24/20	29	2.91088 %	228,635,000.00	536,120.62	0.00	0.00	0.00	536,120.62	0.00	228,635,000.00
1E-A2	01/27/20 - 02/24/20	29	3.41088 %	228,635,000.00	628,209.72	0.00	0.00	0.00	628,209.72	0.00	228,635,000.00
1E-A3	01/27/20 - 02/24/20	29	3.91088 %	228,635,000.00	720,298.82	0.00	0.00	0.00	720,298.82	0.00	228,635,000.00
1E-A4	01/27/20 - 02/24/20	29	4.41088 %	228,635,000.00	812,387.91	0.00	0.00	0.00	812,387.91	0.00	228,635,000.00
1E-B1	01/27/20 - 02/24/20	29	2.91088 %	228,635,000.00	536,120.62	0.00	0.00	0.00	536,120.62	0.00	228,635,000.00
1E-B2	01/27/20 - 02/24/20	29	3.41088 %	228,635,000.00	628,209.72	0.00	0.00	0.00	628,209.72	0.00	228,635,000.00
1E-B3	01/27/20 - 02/24/20	29	3.91088 %	228,635,000.00	720,298.82	0.00	0.00	0.00	720,298.82	0.00	228,635,000.00
1E-B4	01/27/20 - 02/24/20	29	4.41088 %	228,635,000.00	812,387.91	0.00	0.00	0.00	812,387.91	0.00	228,635,000.00
1E-C1	01/27/20 - 02/24/20	29	2.91088 %	228,635,000.00	536,120.62	0.00	0.00	0.00	536,120.62	0.00	228,635,000.00
1E-C2	01/27/20 - 02/24/20	29	3.41088 %	228,635,000.00	628,209.72	0.00	0.00	0.00	628,209.72	0.00	228,635,000.00
1E-C3	01/27/20 - 02/24/20	29	3.91088 %	228,635,000.00	720,298.82	0.00	0.00	0.00	720,298.82	0.00	228,635,000.00
1E-C4	01/27/20 - 02/24/20	29	4.41088 %	228,635,000.00	812,387.91	0.00	0.00	0.00	812,387.91	0.00	228,635,000.00
1E-D1	01/27/20 - 02/24/20	29	2.91088 %	457,270,000.00	1,072,241.25	0.00	0.00	0.00	1,072,241.25	0.00	457,270,000.00
1E-D2	01/27/20 - 02/24/20	29	3.41088 %	457,270,000.00	1,256,419.44	0.00	0.00	0.00	1,256,419.44	0.00	457,270,000.00
1E-D3	01/27/20 - 02/24/20	29	3.91088 %	457,270,000.00	1,440,597.63	0.00	0.00	0.00	1,440,597.63	0.00	457,270,000.00
1E-D4	01/27/20 - 02/24/20	29	4.41088 %	457,270,000.00	1,624,775.83	0.00	0.00	0.00	1,624,775.83	0.00	457,270,000.00

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Telephone: 1-866-846-4526

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	01/27/20 - 02/24/20	29	5.21088 %	457,270,000.00	1,919,460.94	0.00	0.00	0.00	1,919,460.94	0.00	457,270,000.00
1E-F1	01/27/20 - 02/24/20	29	2.91088 %	457,270,000.00	1,072,241.25	0.00	0.00	0.00	1,072,241.25	0.00	457,270,000.00
1E-F2	01/27/20 - 02/24/20	29	3.41088 %	457,270,000.00	1,256,419.44	0.00	0.00	0.00	1,256,419.44	0.00	457,270,000.00
1E-F3	01/27/20 - 02/24/20	29	3.91088 %	457,270,000.00	1,440,597.63	0.00	0.00	0.00	1,440,597.63	0.00	457,270,000.00
1E-F4	01/27/20 - 02/24/20	29	4.41088 %	457,270,000.00	1,624,775.83	0.00	0.00	0.00	1,624,775.83	0.00	457,270,000.00
1E-F5	01/27/20 - 02/24/20	29	5.21088 %	457,270,000.00	1,919,460.94	0.00	0.00	0.00	1,919,460.94	0.00	457,270,000.00
1X-1	01/27/20 - 02/24/20	29	2.30000 %	457,270,000.00	847,219.69	0.00	0.00	0.00	847,219.69	0.00	457,270,000.00
1X-2	01/27/20 - 02/24/20	29	1.80000 %	457,270,000.00	663,041.50	0.00	0.00	0.00	663,041.50	0.00	457,270,000.00
1X-3	01/27/20 - 02/24/20	29	1.30000 %	457,270,000.00	478,863.31	0.00	0.00	0.00	478,863.31	0.00	457,270,000.00
1X-4	01/27/20 - 02/24/20	29	0.80000 %	457,270,000.00	294,685.11	0.00	0.00	0.00	294,685.11	0.00	457,270,000.00
1Y-1	01/27/20 - 02/24/20	29	2.30000 %	457,270,000.00	847,219.69	0.00	0.00	0.00	847,219.69	0.00	457,270,000.00
1Y-2	01/27/20 - 02/24/20	29	1.80000 %	457,270,000.00	663,041.50	0.00	0.00	0.00	663,041.50	0.00	457,270,000.00
1Y-3	01/27/20 - 02/24/20	29	1.30000 %	457,270,000.00	478,863.31	0.00	0.00	0.00	478,863.31	0.00	457,270,000.00
1Y-4	01/27/20 - 02/24/20	29	0.80000 %	457,270,000.00	294,685.11	0.00	0.00	0.00	294,685.11	0.00	457,270,000.00
Totals					37,780,649.02	0.00	0.00	0.00	37,780,649.02	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	42,117,071,181.00	0.00000 %	675.90175651	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	664.62957011
1M-1	457,271,000.00	2.96088 %	64.22939802	0.15319697	0.00000000	0.00000000	0.00000000	0.15319697	0.00000000	23.04069340
1M-1H	24,066,956.00	0.00000 %	64.22939818	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	23.04069322
1M-2	685,905,000.00	5.21088 %	1000.00000000	4.19765333	0.00000000	0.00000000	0.00000000	4.19765333	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	5.21088 %	1000.00000000	4.19765333	0.00000000	0.00000000	0.00000000	4.19765333	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	5.21088 %	1000.00000000	4.19765333	0.00000000	0.00000000	0.00000000	4.19765333	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	5.21088 %	1000.00000000	4.19765333	0.00000000	0.00000000	0.00000000	4.19765333	0.00000000	1000.00000000
1M-CH	12,033,978.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	7.41088 %	1000.00000000	5.96987554	0.00000000	0.00000000	0.00000000	5.96987554	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 %	996.08514974	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.54158376
1A-I1	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
1A-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1A-I3	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
1A-I4	0.00	0.80000 %	1000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1000.00000000
1B-I1	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.85277779	0.00000000	0.00000000	0.00000000	1.85277779	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.04722221	0.00000000	0.00000000	0.00000000	1.04722221	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.64444446	0.00000000	0.00000000	0.00000000	0.64444446	0.00000000	1000.00000000
1E-A1	228,635,000.00	2.91088 %	1000.00000000	2.34487554	0.00000000	0.00000000	0.00000000	2.34487554	0.00000000	1000.00000000
1E-A2	228,635,000.00	3.41088 %	1000.00000000	2.74765333	0.00000000	0.00000000	0.00000000	2.74765333	0.00000000	1000.00000000
1E-A3	228,635,000.00	3.91088 %	1000.00000000	3.15043112	0.00000000	0.00000000	0.00000000	3.15043112	0.00000000	1000.00000000
1E-A4	228,635,000.00	4.41088 %	1000.00000000	3.55320887	0.00000000	0.00000000	0.00000000	3.55320887	0.00000000	1000.00000000
1E-B1	228,635,000.00	2.91088 %	1000.00000000	2.34487554	0.00000000	0.00000000	0.00000000	2.34487554	0.00000000	1000.00000000
1E-B2	228,635,000.00	3.41088 %	1000.00000000	2.74765333	0.00000000	0.00000000	0.00000000	2.74765333	0.00000000	1000.00000000
1E-B3	228,635,000.00	3.91088 %	1000.00000000	3.15043112	0.00000000	0.00000000	0.00000000	3.15043112	0.00000000	1000.00000000
1E-B4	228,635,000.00	4.41088 %	1000.00000000	3.55320887	0.00000000	0.00000000	0.00000000	3.55320887	0.00000000	1000.00000000
1E-C1	228,635,000.00	2.91088 %	1000.00000000	2.34487554	0.00000000	0.00000000	0.00000000	2.34487554	0.00000000	1000.00000000
1E-C2	228,635,000.00	3.41088 %	1000.00000000	2.74765333	0.00000000	0.00000000	0.00000000	2.74765333	0.00000000	1000.00000000
1E-C3	228,635,000.00	3.91088 %	1000.00000000	3.15043112	0.00000000	0.00000000	0.00000000	3.15043112	0.00000000	1000.00000000
1E-C4	228,635,000.00	4.41088 %	1000.00000000	3.55320887	0.00000000	0.00000000	0.00000000	3.55320887	0.00000000	1000.00000000
1E-D1	457,270,000.00	2.91088 %	1000.00000000	2.34487557	0.00000000	0.00000000	0.00000000	2.34487557	0.00000000	1000.00000000
1E-D2	457,270,000.00	3.41088 %	1000.00000000	2.74765333	0.00000000	0.00000000	0.00000000	2.74765333	0.00000000	1000.00000000
1E-D3	457,270,000.00	3.91088 %	1000.00000000	3.15043110	0.00000000	0.00000000	0.00000000	3.15043110	0.00000000	1000.00000000
1E-D4	457,270,000.00	4.41088 %	1000.00000000	3.55320889	0.00000000	0.00000000	0.00000000	3.55320889	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	5.21088 %	1000.00000000	4.19765333	0.00000000	0.00000000	0.00000000	4.19765333	0.00000000	1000.00000000
1E-F1	457,270,000.00	2.91088 %	1000.00000000	2.34487557	0.00000000	0.00000000	0.00000000	2.34487557	0.00000000	1000.00000000
1E-F2	457,270,000.00	3.41088 %	1000.00000000	2.74765333	0.00000000	0.00000000	0.00000000	2.74765333	0.00000000	1000.00000000
1E-F3	457,270,000.00	3.91088 %	1000.00000000	3.15043110	0.00000000	0.00000000	0.00000000	3.15043110	0.00000000	1000.00000000
1E-F4	457,270,000.00	4.41088 %	1000.00000000	3.55320889	0.00000000	0.00000000	0.00000000	3.55320889	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.21088 %	1000.00000000	4.19765333	0.00000000	0.00000000	0.00000000	4.19765333	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	1000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1000.00000000
1X-2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1X-3	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
1X-4	0.00	0.80000 %	1000.00000000	0.64444444	0.00000000	0.00000000	0.00000000	0.64444444	0.00000000	1000.00000000
1Y-1	0.00	2.30000 %	1000.00000000	1.85277777	0.00000000	0.00000000	0.00000000	1.85277777	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.04722223	0.00000000	0.00000000	0.00000000	1.04722223	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.64444444	0.00000000	0.00000000	0.00000000	0.64444444	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	22,825,043.70
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	337,532.47
Gains & Subsequent Recoveries (Realized Losses)	(118,926.79)
Total Deposits	<u>23,043,649.38</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	23,024,482.72
Total Withdrawals (Pool Distribution Amount)	<u>23,043,649.38</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	494,696,090.59
Total Principal Reduction Cumulative	14,596,043,320.30
Scheduled Principal Current	57,374,129.15
Scheduled Principal Cumulative	2,285,144,637.56
Unscheduled Principal Current	437,203,034.65
Unscheduled Principal Cumulative	12,309,923,269.61
Senior Reduction Amount	474,751,476.91
Subordinate Reduction Amount	19,825,686.89
Calculated Tranche Write-down Amount	118,926.79
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,399.78
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	132195
Period Reference Pool Removal Loan Count	1746
Period Ending Loan Count	130449
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	29,161,952,712.39
Period PIF Loan Count Current	1743
PIF Loan Count Cumulative	49627
Period PIF Loan UPB Current	418,120,247.77
PIF Loan UPB Cumulative	11,602,097,669.05
Period Partial Prepayment Amount	19,527,652.50
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	72
Repurchase Prior Credit Event UPB Curr	337,532.47
Repurchase Prior Credit Event UPB Cum	19,218,526.10
Credit Event Amount Current	462,319.05
Credit Event Amount Cumulative	6,304,360.05
Total Active Modified Loan Count	602
Total Active Modified Loan UPB	134,198,335.02
Libor Rate	1.660880%
Structural Reporting	
Senior Percentage	95.988601%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.011399%
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%	3.910000%	3.970000%
1M-1H	0.00	0.00	2.650000%	3.910000%	3.970000%
1M-2	0.00	0.00	1.000000%	1.470000%	1.500000%
1M-2H	0.00	0.00	1.000000%	1.470000%	1.500000%
1B-1	0.00	0.00	0.500000%	0.730000%	0.750000%
1B-1H	0.00	0.00	0.500000%	0.730000%	0.750000%
1B-2H	118,926.79	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	850	176,726,788.73	0.651596%	0.606018%
60 Days	216	46,734,009.45	0.165582%	0.160257%
90 Days	86	16,382,977.28	0.065926%	0.056179%
120 Days	54	10,378,277.30	0.041395%	0.035588%
150 Days	37	8,264,688.03	0.028364%	0.028341%
180+ Days	132	28,850,046.16	0.101189%	0.098930%
	1375	287,336,786.95	1.054052%	0.985314%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.031%
3 Month Average	0.029%
12 Month Average	0.020%

CDR

Current Month	0.019%
3 Month Average	0.017%
12 Month Average	0.012%

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
63	14,379,566.01	4,399.78	0.031	14,379,566.01	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37942938	71,810.11	1.45	0.002	1.45	0.00
37966959	197,865.80	16.79	0.008	16.79	0.00
37962977	220,338.60	55.47	0.025	55.47	0.00
37961723	80,804.93	41.14	0.051	41.14	0.00
37960508	80,417.90	26.00	0.032	26.00	0.00
37958789	183,808.75	43.28	0.024	43.28	0.00
37958446	363,790.30	18.91	0.005	18.91	0.00
37957412	325,582.45	262.27	0.081	262.27	0.00
37952442	422,505.51	136.72	0.032	136.72	0.00
37951417	91,844.66	3.39	0.004	3.39	0.00
37950387	139,438.28	2.59	0.002	2.59	0.00
37947337	230,386.61	72.00	0.031	72.00	0.00
37945934	185,251.79	3.78	0.002	3.78	0.00
37945192	137,628.96	30.86	0.022	30.86	0.00
37906233	302,783.06	95.12	0.031	95.12	0.00
37931403	362,344.08	37.71	0.01	37.71	0.00
37919500	266,793.59	5.20	0.002	5.20	0.00
37919839	196,634.95	6.67	0.003	6.67	0.00
37920885	228,844.51	47.68	0.021	47.68	0.00
37928948	436,416.64	59.65	0.014	59.65	0.00
37929284	167,971.85	5.69	0.003	5.69	0.00
37943770	246,007.34	3.80	0.002	3.80	0.00
37929890	244,166.06	214.22	0.088	214.22	0.00
37943660	82,778.94	36.78	0.044	36.78	0.00
37931465	124,267.75	59.08	0.048	59.08	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37932832	115,087.01	47.95	0.042	47.95	0.00
37936333	302,103.07	89.05	0.029	89.05	0.00
37938423	253,381.13	55.78	0.022	55.78	0.00
37940843	72,062.01	59.32	0.082	59.32	0.00
37973976	201,677.72	126.05	0.063	126.05	0.00
37929618	235,145.71	91.12	0.039	91.12	0.00
38064853	421,103.50	122.50	0.029	122.50	0.00
37967788	98,895.92	8.92	0.009	8.92	0.00
38043127	138,742.58	103.02	0.074	103.02	0.00
38044822	61,891.52	36.37	0.059	36.37	0.00
38053555	92,815.10	34.82	0.038	34.82	0.00
38059651	283,234.43	107.33	0.038	107.33	0.00
38018522	360,597.16	25.61	0.007	25.61	0.00
38063969	223,904.09	68.24	0.03	68.24	0.00
38008592	403,851.78	224.91	0.056	224.91	0.00
38067003	137,190.81	85.74	0.062	85.74	0.00
38067996	141,530.85	73.71	0.052	73.71	0.00
38070082	186,218.92	94.34	0.051	94.34	0.00
38083109	65,613.65	22.70	0.035	22.70	0.00
38084012	573,101.79	59.70	0.01	59.70	0.00
38084323	214,513.23	22.35	0.01	22.35	0.00
38063724	143,683.20	2.66	0.002	2.66	0.00
37983961	142,901.17	66.35	0.046	66.35	0.00
38086689	398,191.70	172.28	0.043	172.28	0.00
37974164	136,689.66	6.46	0.005	6.46	0.00
37974222	158,604.03	179.51	0.113	179.51	0.00
37977307	225,739.09	150.01	0.066	150.01	0.00
37978214	254,570.67	189.09	0.074	189.09	0.00
38032384	116,523.81	36.41	0.031	36.41	0.00
37983263	381,243.01	62.93	0.017	62.93	0.00
37969187	107,523.49	1.66	0.002	1.66	0.00
37991482	385,220.67	14.10	0.004	14.10	0.00
37991764	400,484.99	354.90	0.089	354.90	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37992750	115,038.18	83.95	0.073	83.95	0.00
37999501	340,240.19	179.91	0.053	179.91	0.00
38001111	359,755.62	12.20	0.003	12.20	0.00
38008406	224,027.84	23.34	0.01	23.34	0.00
37979354	515,983.29	18.24	0.004	18.24	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	462,319.05	119,024.57	25.745

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
3	525,748.18	(97.78)	97,861.57

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37927398	76,777.51	(574.17)	(0.748)
38075911	385,541.54	119,598.74	31.021

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
38010004	406,166.56	(101.20)	48,944.23
38040312	71,451.05	1.71	9,892.08
38013603	48,130.57	1.71	39,025.26

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
39	6,304,360.05	975,456.80	15.473

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37906063	335,200.88	(1,240.37)	(0.370)
37910161	69,493.29	28,818.01	41.469
37911603	52,871.77	1,293.96	2.447
37915310	102,133.84	40,117.18	39.279
37919634	78,181.43	25,011.90	31.992
37926539	404,982.26	39,980.57	9.872
37927398	76,777.51	(574.17)	(0.748)
37932292	23,239.70	18,959.91	81.584
37932621	372,738.31	8,183.78	2.196
37941853	74,440.41	28,487.09	38.268
37942822	101,753.18	59,152.29	58.133
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	(20,485.34)	(14.480)
37980309	36,003.78	12,848.31	35.686
37983902	121,781.89	5,735.64	4.710
37985127	92,829.75	47,938.46	51.641
37993032	170,421.95	(912.32)	(0.535)
38010004	406,166.56	48,944.23	12.050
38013603	48,130.57	39,025.26	81.082
38015502	401,410.72	38,683.46	9.637
38020294	70,870.54	37,235.82	52.541
38021637	119,784.11	2,728.52	2.278
38026559	143,606.62	23,070.89	16.065
38030027	370,199.84	76,730.25	20.727

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/6/2020

**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
Fax: 240-586-8675

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38038648	380,341.35	(27,680.95)	(7.278)
38040312	71,451.05	9,892.08	13.845
38044228	103,043.28	(223.04)	(0.216)
38046118	86,010.78	2,366.52	2.751
38054212	85,954.35	10,767.81	12.527
38063668	110,337.72	91,003.27	82.477
38063804	49,398.39	19,607.01	39.692
38067236	155,501.07	25,125.26	16.158
38074021	50,121.23	46,302.81	92.382
38074900	220,334.53	31,256.81	14.186
38075911	385,541.54	119,598.74	31.021
38086031	253,867.92	(1,121.65)	(0.442)
38087265	123,058.57	2,251.68	1.830

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	580,257.69	118,926.79	0.000 %	0	0.00	0.00	0.000 %	5	580,257.69	118,926.79	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	0037927398	86,000.00	3.990 %	NC	80.00	360	(574.17)	01/31/2020	(574.17)	(574.17)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(101.20)	48,944.23
Summary	0038013603	50,000.00	4.375 %	IL	80.00	360	39,023.55	04/30/2019	1.71	39,025.26
Summary	0038040312	72,000.00	4.750 %	IN	75.00	360	9,890.37	12/31/2019	1.71	9,892.08
Summary	0038075911	396,000.00	4.500 %	TX	80.00	360	119,598.74	01/31/2020	119,598.74	119,598.74

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
Credit-Linked Notes
Series 2017-C01**

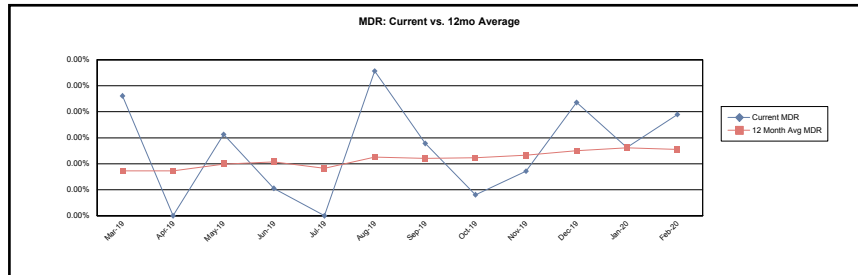
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Realized Loss Report - Collateral

Summary

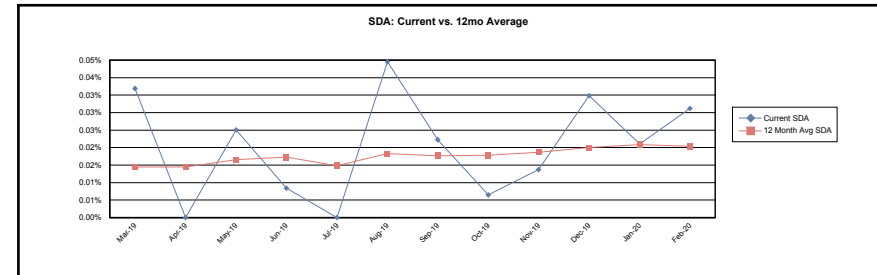
MDR

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



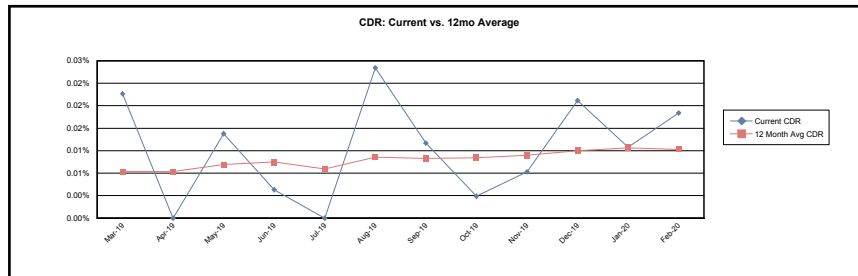
SDA

Current Month 0.031 %
3 Month Average 0.029 %
12 Month Average 0.020 %



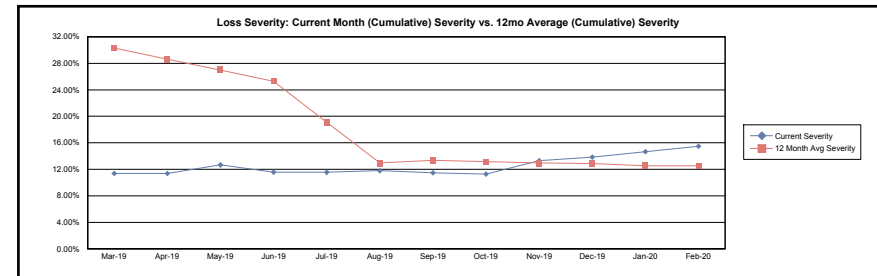
CDR

Current Month 0.019 %
3 Month Average 0.017 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 15.473 %
3 Month Average (Cumulative) 14.657 %
12 Month Average (Cumulative) 12.531 %



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 1.477 %
3 Month Average 1.566 %
12 Month Average 1.181 %

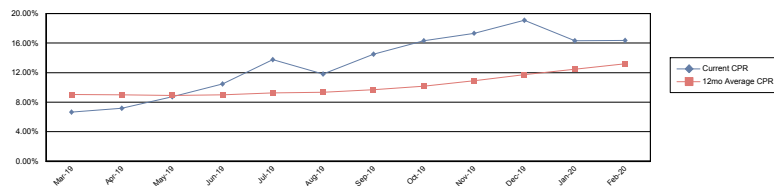
CPR

Current Month 16.358 %
3 Month Average 17.244 %
12 Month Average 13.205 %

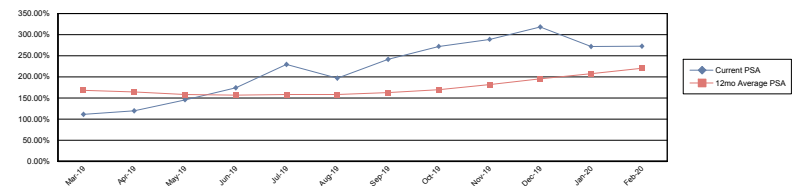
PSA

Current Month 272.627 %
3 Month Average 287.405 %
12 Month Average 220.082 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities
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Distribution Date: 25-Feb-2020

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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
0037925205	337,532.47	0.00	0.000%	337,532.47
Totals	337,532.47	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.