

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		12/31/2019	0.00000 %	28,946,703,066.46	0.00	479,700,676.31	0.00	28,467,002,390.13	479,700,676.31	0.00
1M-1	30711XEK6	01/24/2020	3.09200 %	48,407,158.83	133,044.39	19,036,917.77	0.00	29,370,241.06	19,169,962.16	0.00
1M-1H		12/31/2019	0.00000 %	2,547,751.69	0.00	1,001,945.59	0.00	1,545,806.10	1,001,945.59	0.00
1M-2	30711XEP5	01/24/2020	5.34200 %	685,905,000.00	3,256,981.79	0.00	0.00	685,905,000.00	3,256,981.79	0.00
1M-2H		12/31/2019	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	01/24/2020	5.34200 %	228,635,000.00	1,085,660.60	0.00	0.00	228,635,000.00	1,085,660.60	0.00
1M-AH		12/31/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	01/24/2020	5.34200 %	228,635,000.00	1,085,660.60	0.00	0.00	228,635,000.00	1,085,660.60	0.00
1M-BH		12/31/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	01/24/2020	5.34200 %	228,635,000.00	1,085,660.60	0.00	0.00	228,635,000.00	1,085,660.60	0.00
1M-CH		12/31/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	01/24/2020	7.54200 %	207,850,000.00	1,393,426.40	0.00	0.00	207,850,000.00	1,393,426.40	0.00
1B-1H		12/31/2019	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		12/31/2019	0.00000 %	218,025,462.34	0.00	0.00	92,012.35	217,933,449.99	0.00	856,530.01
1A-I1	30711XEW0	01/24/2020	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1A-I2	30711XER1	01/24/2020	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1A-I3	30711XFM1	01/24/2020	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1A-I4	30711XFT6	01/24/2020	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1B-I1	30711XFB5	01/24/2020	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1B-I2	30711XFU3	01/24/2020	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1B-I3	30711XFV1	01/24/2020	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1B-I4	30711XFW9	01/24/2020	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1C-I1	30711XGJ7	01/24/2020	2.30000 %	0.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00
1C-I2	30711XFX7	01/24/2020	1.80000 %	0.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00
1C-I3	30711XFY5	01/24/2020	1.30000 %	0.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00
1C-I4	30711XFZ2	01/24/2020	0.80000 %	0.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00
1E-A1	30711XES9	01/24/2020	3.04200 %	228,635,000.00	618,229.04	0.00	0.00	228,635,000.00	618,229.04	0.00
1E-A2	30711XET7	01/24/2020	3.54200 %	228,635,000.00	719,844.60	0.00	0.00	228,635,000.00	719,844.60	0.00
1E-A3	30711XEU4	01/24/2020	4.04200 %	228,635,000.00	821,460.15	0.00	0.00	228,635,000.00	821,460.15	0.00
1E-A4	30711XEV2	01/24/2020	4.54200 %	228,635,000.00	923,075.71	0.00	0.00	228,635,000.00	923,075.71	0.00
1E-B1	30711XEX8	01/24/2020	3.04200 %	228,635,000.00	618,229.04	0.00	0.00	228,635,000.00	618,229.04	0.00
1E-B2	30711XEY6	01/24/2020	3.54200 %	228,635,000.00	719,844.60	0.00	0.00	228,635,000.00	719,844.60	0.00
1E-B3	30711XEZ3	01/24/2020	4.04200 %	228,635,000.00	821,460.15	0.00	0.00	228,635,000.00	821,460.15	0.00
1E-B4	30711XFA7	01/24/2020	4.54200 %	228,635,000.00	923,075.71	0.00	0.00	228,635,000.00	923,075.71	0.00
1E-C1	30711XFC3	01/24/2020	3.04200 %	228,635,000.00	618,229.04	0.00	0.00	228,635,000.00	618,229.04	0.00
1E-C2	30711XFD1	01/24/2020	3.54200 %	228,635,000.00	719,844.60	0.00	0.00	228,635,000.00	719,844.60	0.00
1E-C3	30711XFE9	01/24/2020	4.04200 %	228,635,000.00	821,460.15	0.00	0.00	228,635,000.00	821,460.15	0.00
1E-C4	30711XFF6	01/24/2020	4.54200 %	228,635,000.00	923,075.71	0.00	0.00	228,635,000.00	923,075.71	0.00
1E-D1	30711XFG4	01/24/2020	3.04200 %	457,270,000.00	1,236,458.08	0.00	0.00	457,270,000.00	1,236,458.08	0.00
1E-D2	30711XFH2	01/24/2020	3.54200 %	457,270,000.00	1,439,689.19	0.00	0.00	457,270,000.00	1,439,689.19	0.00
1E-D3	30711XFJ8	01/24/2020	4.04200 %	457,270,000.00	1,642,920.30	0.00	0.00	457,270,000.00	1,642,920.30	0.00
1E-D4	30711XFK5	01/24/2020	4.54200 %	457,270,000.00	1,846,151.41	0.00	0.00	457,270,000.00	1,846,151.41	0.00
1E-D5	30711XFL3	01/24/2020	5.34200 %	457,270,000.00	2,171,321.19	0.00	0.00	457,270,000.00	2,171,321.19	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Jan-2020

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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	01/24/2020	3.04200 %	457,270,000.00	1,236,458.08	0.00	0.00	457,270,000.00	1,236,458.08	0.00
1E-F2	30711XFP4	01/24/2020	3.54200 %	457,270,000.00	1,439,689.19	0.00	0.00	457,270,000.00	1,439,689.19	0.00
1E-F3	30711XFQ2	01/24/2020	4.04200 %	457,270,000.00	1,642,920.30	0.00	0.00	457,270,000.00	1,642,920.30	0.00
1E-F4	30711XFR0	01/24/2020	4.54200 %	457,270,000.00	1,846,151.41	0.00	0.00	457,270,000.00	1,846,151.41	0.00
1E-F5	30711XFS8	01/24/2020	5.34200 %	457,270,000.00	2,171,321.19	0.00	0.00	457,270,000.00	2,171,321.19	0.00
1X-1	30711XGA6	01/24/2020	2.30000 %	0.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00
1X-2	30711XGB4	01/24/2020	1.80000 %	0.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00
1X-3	30711XGC2	01/24/2020	1.30000 %	0.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00
1X-4	30711XGD0	01/24/2020	0.80000 %	0.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00
1Y-1	30711XGE8	01/24/2020	2.30000 %	0.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00
1Y-2	30711XGF5	01/24/2020	1.80000 %	0.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00
1Y-3	30711XGG3	01/24/2020	1.30000 %	0.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00
1Y-4	30711XGH1	01/24/2020	0.80000 %	0.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00
Totals				38,194,807,287.32	42,781,573.45	499,739,539.67	92,012.35	37,694,975,735.28	542,521,113.12	856,530.01

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	28,946,703,066.46	54,533,642.51	425,167,033.80	0.00	0.00	479,700,676.31	28,467,002,390.13	0.67590176	479,700,676.31
1M-1	457,271,000.00	48,407,158.83	2,165,181.85	16,871,735.92	0.00	0.00	19,036,917.77	29,370,241.06	0.06422940	19,036,917.77
1M-1H	24,066,956.00	2,547,751.69	113,957.23	887,988.36	0.00	0.00	1,001,945.59	1,545,806.10	0.06422940	1,001,945.59
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	218,025,462.34	0.00	0.00	0.00	92,012.35	92,012.35	217,933,449.99	0.99608515	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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Credit-Linked Notes
Distribution Date: 27-Jan-2020

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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	38,194,807,287.32	56,812,781.59	442,926,758.08	0.00	92,012.35	499,831,552.02	37,694,975,735.28	0.72775389	499,739,539.67

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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	687.29145344	1.29481089	10.09488604	0.00000000	0.00000000	11.38969693	675.90175651	0.67590176	11.38969693
1M-1	457,271,000.00	105.86098578	4.73500801	36.89657975	0.00000000	0.00000000	41.63158777	64.22939802	0.06422940	41.63158777
1M-1H	24,066,956.00	105.86098591	4.73500803	36.89657969	0.00000000	0.00000000	41.63158773	64.22939818	0.06422940	41.63158773
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	996.50570076	0.00000000	0.00000000	0.00000000	0.42055102	0.42055102	996.08514974	0.99608515	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 %	28,946,703,066.46	0.00	0.00	0.00	0.00	0.00	0.00	28,467,002,390.13
1M-1	12/26/19 - 01/26/20	32	3.09200 %	48,407,158.83	133,044.39	0.00	0.00	0.00	133,044.39	0.00	29,370,241.06
1M-1H	N/A	N/A	0.00000 %	2,547,751.69	0.00	0.00	0.00	0.00	0.00	0.00	1,545,806.10
1M-2	12/26/19 - 01/26/20	32	5.34200 %	685,905,000.00	3,256,981.79	0.00	0.00	0.00	3,256,981.79	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	12/26/19 - 01/26/20	32	5.34200 %	228,635,000.00	1,085,660.60	0.00	0.00	0.00	1,085,660.60	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	12/26/19 - 01/26/20	32	5.34200 %	228,635,000.00	1,085,660.60	0.00	0.00	0.00	1,085,660.60	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	12/26/19 - 01/26/20	32	5.34200 %	228,635,000.00	1,085,660.60	0.00	0.00	0.00	1,085,660.60	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	12/26/19 - 01/26/20	32	7.54200 %	207,850,000.00	1,393,426.40	0.00	0.00	0.00	1,393,426.40	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 %	218,025,462.34	0.00	0.00	0.00	0.00	0.00	0.00	217,933,449.99
1A-I1	12/26/19 - 01/26/20	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1A-I2	12/26/19 - 01/26/20	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1A-I3	12/26/19 - 01/26/20	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1A-I4	12/26/19 - 01/26/20	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1B-I1	12/26/19 - 01/26/20	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1B-I2	12/26/19 - 01/26/20	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1B-I3	12/26/19 - 01/26/20	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1B-I4	12/26/19 - 01/26/20	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1C-I1	12/26/19 - 01/26/20	32	2.30000 %	228,635,000.00	467,431.56	0.00	0.00	0.00	467,431.56	0.00	228,635,000.00
1C-I2	12/26/19 - 01/26/20	32	1.80000 %	228,635,000.00	365,816.00	0.00	0.00	0.00	365,816.00	0.00	228,635,000.00
1C-I3	12/26/19 - 01/26/20	32	1.30000 %	228,635,000.00	264,200.44	0.00	0.00	0.00	264,200.44	0.00	228,635,000.00
1C-I4	12/26/19 - 01/26/20	32	0.80000 %	228,635,000.00	162,584.89	0.00	0.00	0.00	162,584.89	0.00	228,635,000.00
1E-A1	12/26/19 - 01/26/20	32	3.04200 %	228,635,000.00	618,229.04	0.00	0.00	0.00	618,229.04	0.00	228,635,000.00
1E-A2	12/26/19 - 01/26/20	32	3.54200 %	228,635,000.00	719,844.60	0.00	0.00	0.00	719,844.60	0.00	228,635,000.00
1E-A3	12/26/19 - 01/26/20	32	4.04200 %	228,635,000.00	821,460.15	0.00	0.00	0.00	821,460.15	0.00	228,635,000.00
1E-A4	12/26/19 - 01/26/20	32	4.54200 %	228,635,000.00	923,075.71	0.00	0.00	0.00	923,075.71	0.00	228,635,000.00
1E-B1	12/26/19 - 01/26/20	32	3.04200 %	228,635,000.00	618,229.04	0.00	0.00	0.00	618,229.04	0.00	228,635,000.00
1E-B2	12/26/19 - 01/26/20	32	3.54200 %	228,635,000.00	719,844.60	0.00	0.00	0.00	719,844.60	0.00	228,635,000.00
1E-B3	12/26/19 - 01/26/20	32	4.04200 %	228,635,000.00	821,460.15	0.00	0.00	0.00	821,460.15	0.00	228,635,000.00
1E-B4	12/26/19 - 01/26/20	32	4.54200 %	228,635,000.00	923,075.71	0.00	0.00	0.00	923,075.71	0.00	228,635,000.00
1E-C1	12/26/19 - 01/26/20	32	3.04200 %	228,635,000.00	618,229.04	0.00	0.00	0.00	618,229.04	0.00	228,635,000.00
1E-C2	12/26/19 - 01/26/20	32	3.54200 %	228,635,000.00	719,844.60	0.00	0.00	0.00	719,844.60	0.00	228,635,000.00
1E-C3	12/26/19 - 01/26/20	32	4.04200 %	228,635,000.00	821,460.15	0.00	0.00	0.00	821,460.15	0.00	228,635,000.00
1E-C4	12/26/19 - 01/26/20	32	4.54200 %	228,635,000.00	923,075.71	0.00	0.00	0.00	923,075.71	0.00	228,635,000.00
1E-D1	12/26/19 - 01/26/20	32	3.04200 %	457,270,000.00	1,236,458.08	0.00	0.00	0.00	1,236,458.08	0.00	457,270,000.00
1E-D2	12/26/19 - 01/26/20	32	3.54200 %	457,270,000.00	1,439,689.19	0.00	0.00	0.00	1,439,689.19	0.00	457,270,000.00
1E-D3	12/26/19 - 01/26/20	32	4.04200 %	457,270,000.00	1,642,920.30	0.00	0.00	0.00	1,642,920.30	0.00	457,270,000.00
1E-D4	12/26/19 - 01/26/20	32	4.54200 %	457,270,000.00	1,846,151.41	0.00	0.00	0.00	1,846,151.41	0.00	457,270,000.00

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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	12/26/19 - 01/26/20	32	5.34200 %	457,270,000.00	2,171,321.19	0.00	0.00	0.00	2,171,321.19	0.00	457,270,000.00
1E-F1	12/26/19 - 01/26/20	32	3.04200 %	457,270,000.00	1,236,458.08	0.00	0.00	0.00	1,236,458.08	0.00	457,270,000.00
1E-F2	12/26/19 - 01/26/20	32	3.54200 %	457,270,000.00	1,439,689.19	0.00	0.00	0.00	1,439,689.19	0.00	457,270,000.00
1E-F3	12/26/19 - 01/26/20	32	4.04200 %	457,270,000.00	1,642,920.30	0.00	0.00	0.00	1,642,920.30	0.00	457,270,000.00
1E-F4	12/26/19 - 01/26/20	32	4.54200 %	457,270,000.00	1,846,151.41	0.00	0.00	0.00	1,846,151.41	0.00	457,270,000.00
1E-F5	12/26/19 - 01/26/20	32	5.34200 %	457,270,000.00	2,171,321.19	0.00	0.00	0.00	2,171,321.19	0.00	457,270,000.00
1X-1	12/26/19 - 01/26/20	32	2.30000 %	457,270,000.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00	457,270,000.00
1X-2	12/26/19 - 01/26/20	32	1.80000 %	457,270,000.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00	457,270,000.00
1X-3	12/26/19 - 01/26/20	32	1.30000 %	457,270,000.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00	457,270,000.00
1X-4	12/26/19 - 01/26/20	32	0.80000 %	457,270,000.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00	457,270,000.00
1Y-1	12/26/19 - 01/26/20	32	2.30000 %	457,270,000.00	934,863.11	0.00	0.00	0.00	934,863.11	0.00	457,270,000.00
1Y-2	12/26/19 - 01/26/20	32	1.80000 %	457,270,000.00	731,632.00	0.00	0.00	0.00	731,632.00	0.00	457,270,000.00
1Y-3	12/26/19 - 01/26/20	32	1.30000 %	457,270,000.00	528,400.89	0.00	0.00	0.00	528,400.89	0.00	457,270,000.00
1Y-4	12/26/19 - 01/26/20	32	0.80000 %	457,270,000.00	325,169.78	0.00	0.00	0.00	325,169.78	0.00	457,270,000.00
Totals					42,781,573.45	0.00	0.00	0.00	42,781,573.45	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 %	687.29145344	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	675.90175651
1M-1	457,271,000.00	3.09200 %	105.86098578	0.29095305	0.00000000	0.00000000	0.00000000	0.29095305	0.00000000	64.22939802
1M-1H	24,066,956.00	0.00000 %	105.86098591	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	64.22939818
1M-2	685,905,000.00	5.34200 %	1000.00000000	4.74844445	0.00000000	0.00000000	0.00000000	4.74844445	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	5.34200 %	1000.00000000	4.74844446	0.00000000	0.00000000	0.00000000	4.74844446	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	5.34200 %	1000.00000000	4.74844446	0.00000000	0.00000000	0.00000000	4.74844446	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	5.34200 %	1000.00000000	4.74844446	0.00000000	0.00000000	0.00000000	4.74844446	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	7.54200 %	1000.00000000	6.70400000	0.00000000	0.00000000	0.00000000	6.70400000	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 %	996.50570076	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.08514974
1A-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1A-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1A-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1B-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	2.04444446	0.00000000	0.00000000	0.00000000	2.04444446	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.15555554	0.00000000	0.00000000	0.00000000	1.15555554	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1E-A1	228,635,000.00	3.04200 %	1000.00000000	2.70400000	0.00000000	0.00000000	0.00000000	2.70400000	0.00000000	1000.00000000
1E-A2	228,635,000.00	3.54200 %	1000.00000000	3.14844446	0.00000000	0.00000000	0.00000000	3.14844446	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.04200 %	1000.00000000	3.59288888	0.00000000	0.00000000	0.00000000	3.59288888	0.00000000	1000.00000000
1E-A4	228,635,000.00	4.54200 %	1000.00000000	4.03733335	0.00000000	0.00000000	0.00000000	4.03733335	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.04200 %	1000.00000000	2.70400000	0.00000000	0.00000000	0.00000000	2.70400000	0.00000000	1000.00000000
1E-B2	228,635,000.00	3.54200 %	1000.00000000	3.14844446	0.00000000	0.00000000	0.00000000	3.14844446	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.04200 %	1000.00000000	3.59288888	0.00000000	0.00000000	0.00000000	3.59288888	0.00000000	1000.00000000
1E-B4	228,635,000.00	4.54200 %	1000.00000000	4.03733335	0.00000000	0.00000000	0.00000000	4.03733335	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.04200 %	1000.00000000	2.70400000	0.00000000	0.00000000	0.00000000	2.70400000	0.00000000	1000.00000000
1E-C2	228,635,000.00	3.54200 %	1000.00000000	3.14844446	0.00000000	0.00000000	0.00000000	3.14844446	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.04200 %	1000.00000000	3.59288888	0.00000000	0.00000000	0.00000000	3.59288888	0.00000000	1000.00000000
1E-C4	228,635,000.00	4.54200 %	1000.00000000	4.03733335	0.00000000	0.00000000	0.00000000	4.03733335	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.04200 %	1000.00000000	2.70400000	0.00000000	0.00000000	0.00000000	2.70400000	0.00000000	1000.00000000
1E-D2	457,270,000.00	3.54200 %	1000.00000000	3.14844444	0.00000000	0.00000000	0.00000000	3.14844444	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.04200 %	1000.00000000	3.59288888	0.00000000	0.00000000	0.00000000	3.59288888	0.00000000	1000.00000000
1E-D4	457,270,000.00	4.54200 %	1000.00000000	4.03733333	0.00000000	0.00000000	0.00000000	4.03733333	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	5.34200 %	1000.00000000	4.74844444	0.00000000	0.00000000	0.00000000	4.74844444	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.04200 %	1000.00000000	2.70400000	0.00000000	0.00000000	0.00000000	2.70400000	0.00000000	1000.00000000
1E-F2	457,270,000.00	3.54200 %	1000.00000000	3.14844444	0.00000000	0.00000000	0.00000000	3.14844444	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.04200 %	1000.00000000	3.59288888	0.00000000	0.00000000	0.00000000	3.59288888	0.00000000	1000.00000000
1E-F4	457,270,000.00	4.54200 %	1000.00000000	4.03733333	0.00000000	0.00000000	0.00000000	4.03733333	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.34200 %	1000.00000000	4.74844444	0.00000000	0.00000000	0.00000000	4.74844444	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
1X-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1X-3	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
1X-4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	0.00000000	1000.00000000
1Y-1	0.00	2.30000 %	1000.00000000	2.04444444	0.00000000	0.00000000	0.00000000	2.04444444	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.15555556	0.00000000	0.00000000	0.00000000	1.15555556	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.71111112	0.00000000	0.00000000	0.00000000	0.71111112	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	22,837,809.71
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,093,739.65
Gains & Subsequent Recoveries (Realized Losses)	(92,012.35)
Total Deposits	<u>23,839,537.01</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	23,820,370.35
Total Withdrawals (Pool Distribution Amount)	<u>23,839,537.01</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	499,831,552.02
Total Principal Reduction Cumulative	14,101,347,229.71
Scheduled Principal Current	56,812,781.59
Scheduled Principal Cumulative	2,227,770,508.41
Unscheduled Principal Current	442,926,758.08
Unscheduled Principal Cumulative	11,872,720,234.96
Senior Reduction Amount	479,700,676.31
Subordinate Reduction Amount	20,038,863.36
Calculated Tranche Write-down Amount	92,012.35
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,351.20
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	133968
Period Reference Pool Removal Loan Count	1773
Period Ending Loan Count	132195
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	29,656,648,802.98
Period PIF Loan Count Current	1767
PIF Loan Count Cumulative	47884
Period PIF Loan UPB Current	425,775,928.90
PIF Loan UPB Cumulative	11,183,977,421.28
Period Partial Prepayment Amount	16,948,707.42
Repurchase Prior CE Loan Count Curr	3
Repurchase Prior CE Loan Count Cum	71
Repurchase Prior Credit Event UPB Curr	1,093,739.65
Repurchase Prior Credit Event UPB Cum	18,880,993.63
Credit Event Amount Current	316,810.85
Credit Event Amount Cumulative	5,842,041.00
Total Active Modified Loan Count	597
Total Active Modified Loan UPB	132,581,693.10
Libor Rate	1.792000%
Structural Reporting	
Senior Percentage	95.988334%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.011666%
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%	3.840000%	3.910000%
1M-1H	0.00	0.00	2.650000%	3.840000%	3.910000%
1M-2	0.00	0.00	1.000000%	1.450000%	1.470000%
1M-2H	0.00	0.00	1.000000%	1.450000%	1.470000%
1B-1	0.00	0.00	0.500000%	0.720000%	0.730000%
1B-1H	0.00	0.00	0.500000%	0.720000%	0.730000%
1B-2H	92,012.35	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	906	184,680,349.31	0.685351%	0.622728%
60 Days	197	41,715,123.75	0.149022%	0.140660%
90 Days	97	20,086,439.51	0.073376%	0.067730%
120 Days	36	6,956,426.09	0.027232%	0.023457%
150 Days	34	6,790,609.89	0.025720%	0.022897%
180+ Days	136	31,109,299.84	0.102878%	0.104898%
	1406	291,338,248.39	1.063580%	0.982371%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.021%
3 Month Average	0.023%
12 Month Average	0.021%

CDR

Current Month	0.013%
3 Month Average	0.014%
12 Month Average	0.013%

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	14,316,189.40	4,351.20	0.030	14,316,189.40	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37943660	82,842.27	36.78	0.044	36.78	0.00
37967788	98,983.60	8.92	0.009	8.92	0.00
37966959	198,033.62	16.79	0.008	16.79	0.00
37962977	220,524.27	55.47	0.025	55.47	0.00
37961723	80,804.93	41.14	0.051	41.14	0.00
37960508	80,476.44	26.01	0.032	26.01	0.00
37958789	183,808.75	43.28	0.024	43.28	0.00
37958446	364,074.88	18.91	0.005	18.91	0.00
37957412	326,039.69	262.51	0.081	262.51	0.00
37952442	422,849.44	136.76	0.032	136.76	0.00
37951417	91,993.84	3.39	0.004	3.39	0.00
37950387	139,665.97	2.59	0.002	2.59	0.00
37947337	230,808.37	72.13	0.031	72.13	0.00
37945934	185,387.26	3.78	0.002	3.78	0.00
37906233	302,975.59	95.12	0.031	95.12	0.00
37931403	362,630.60	37.71	0.01	37.71	0.00
37919500	267,227.76	5.20	0.002	5.20	0.00
37919839	196,970.68	6.67	0.003	6.67	0.00
37920885	229,234.77	47.76	0.021	47.76	0.00
37928948	436,756.75	59.65	0.014	59.65	0.00
37929284	168,257.80	5.69	0.003	5.69	0.00
37945192	137,736.82	30.86	0.022	30.86	0.00
37929890	244,326.16	214.29	0.088	214.29	0.00
37943770	246,444.68	3.80	0.002	3.80	0.00
37931465	124,491.90	59.17	0.048	59.17	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	302,364.93	89.05	0.029	89.05	0.00
37940843	72,062.01	59.32	0.082	59.32	0.00
37942938	71,923.44	1.45	0.002	1.45	0.00
37974164	136,805.46	6.46	0.005	6.46	0.00
37929618	235,611.31	91.30	0.039	91.30	0.00
38067003	137,702.49	86.06	0.062	86.06	0.00
37969187	107,523.49	1.66	0.002	1.66	0.00
38044822	61,891.52	36.37	0.059	36.37	0.00
38053555	92,878.72	34.82	0.037	34.82	0.00
38059651	283,455.45	107.33	0.038	107.33	0.00
38063724	143,916.57	2.66	0.002	2.66	0.00
38032384	116,729.58	36.48	0.031	36.48	0.00
38064853	421,447.44	122.50	0.029	122.50	0.00
38018522	360,995.09	25.61	0.007	25.61	0.00
38067996	141,786.39	73.85	0.052	73.85	0.00
38070082	186,358.70	94.34	0.051	94.34	0.00
38079114	175,614.10	4.85	0.003	4.85	0.00
38083109	65,613.65	22.70	0.035	22.70	0.00
38084012	573,491.87	59.74	0.01	59.74	0.00
38084323	214,675.41	22.36	0.01	22.36	0.00
38063969	224,103.81	68.28	0.03	68.28	0.00
37991482	385,578.66	14.10	0.004	14.10	0.00
38086689	398,497.64	172.35	0.043	172.35	0.00
37974222	158,702.92	179.53	0.113	179.53	0.00
37977307	225,927.68	150.08	0.066	150.08	0.00
37978214	255,000.64	189.36	0.074	189.36	0.00
37979354	516,838.42	18.24	0.004	18.24	0.00
38043127	138,885.60	103.13	0.074	103.13	0.00
37983961	143,004.69	66.35	0.046	66.35	0.00
37973976	201,851.85	126.16	0.063	126.16	0.00
37991764	400,749.59	354.90	0.089	354.90	0.00
37992750	115,168.19	83.95	0.073	83.95	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37999501	340,497.66	179.99	0.053	179.99	0.00
38001111	360,369.85	12.20	0.003	12.20	0.00
38008406	224,027.84	23.34	0.01	23.34	0.00
38008592	404,168.36	225.07	0.056	225.07	0.00
37983263	381,534.53	62.93	0.016	62.93	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	316,810.85	92,113.55	29.075

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	406,166.56	(101.20)	49,045.43

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38026559	143,606.62	23,070.89	16.065
37942822	101,753.18	59,152.29	58.133
38040312	71,451.05	9,890.37	13.842

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
38010004	406,166.56	(101.20)	49,045.43

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37	5,842,041.00	856,530.01	14.661

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
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	49,045.43	12.075
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
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
38038648	380,341.35	(27,680.95)	(7.278)

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/13/2020

**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
38040312	71,451.05	9,890.37	13.842
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
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	4	504,432.75	92,012.35	0.000 %	0	0.00	0.00	0.000 %	4	504,432.75	92,012.35	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	0037942822	106,000.00	4.500 %	NC	80.00	348	59,152.29	12/31/2019	59,152.29	59,152.29
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(101.20)	49,045.43
Summary	0038026559	146,000.00	4.750 %	FL	75.00	360	23,070.89	12/31/2019	23,070.89	23,070.89
Summary	0038040312	72,000.00	4.750 %	IN	75.00	360	9,890.37	12/31/2019	9,890.37	9,890.37

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**

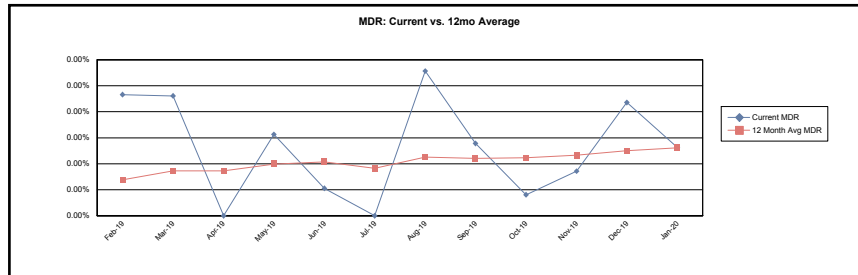
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Realized Loss Report - Collateral

Summary

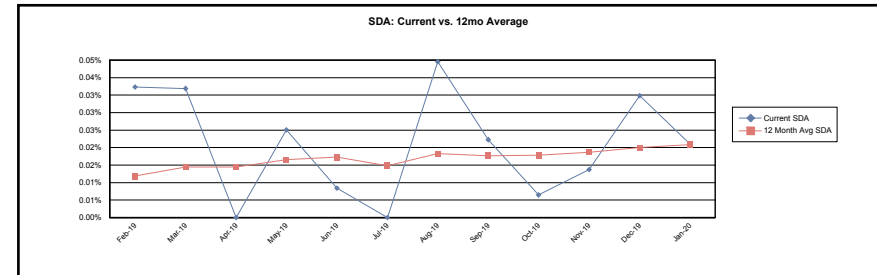
MDR

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



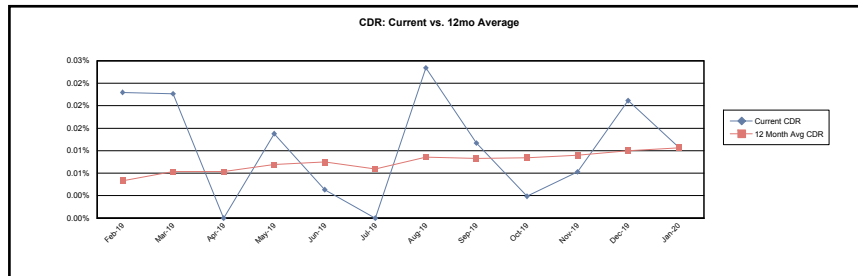
SDA

Current Month 0.021 %
3 Month Average 0.023 %
12 Month Average 0.021 %



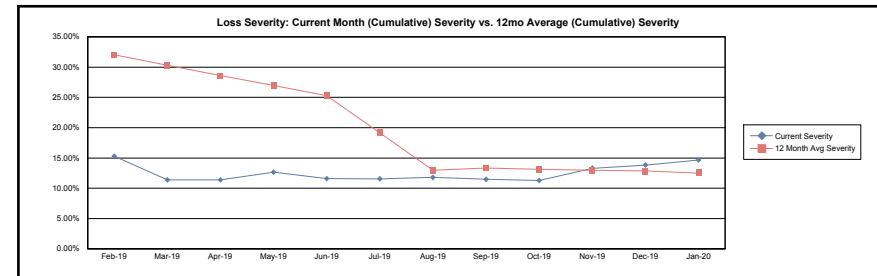
CDR

Current Month 0.013 %
3 Month Average 0.014 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 14.661 %
3 Month Average (Cumulative) 13.936 %
12 Month Average (Cumulative) 12.516 %



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 1.472 %
3 Month Average 1.598 %
12 Month Average 1.110 %

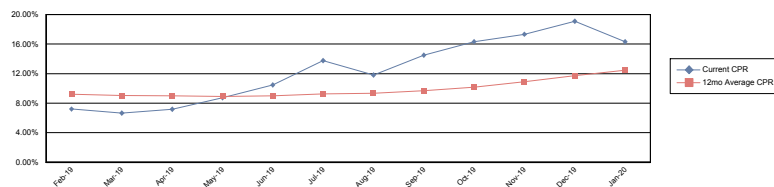
CPR

Current Month 16.300 %
3 Month Average 17.566 %
12 Month Average 12.442 %

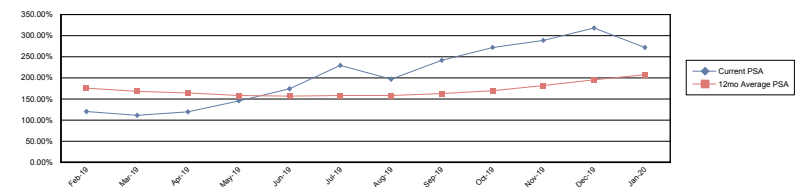
PSA

Current Month 271.670 %
3 Month Average 292.765 %
12 Month Average 207.362 %

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
0038038317	140,798.81	0.00	0.000%	140,798.81
0038057287	485,419.97	0.00	0.000%	485,419.97
0038070488	467,520.87	0.00	0.000%	467,520.87
Totals	1,093,739.65	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.