

**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

11-Jun-2018 11:45:37 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		05/31/2018	0.00000 %	36,064,961,669.53	0.00	354,036,622.79	0.00	35,710,925,046.72	354,036,622.79	0.00
1M-1	30711XEK6	06/22/2018	3.25969 %	330,906,449.07	928,839.60	14,062,234.94	0.00	316,844,214.13	14,991,074.54	0.00
1M-1H		05/31/2018	0.00000 %	17,416,173.23	0.00	740,119.51	0.00	16,676,053.72	740,119.51	0.00
1M-2	30711XEP5	06/22/2018	5.50969 %	685,905,000.00	3,254,245.60	0.00	0.00	685,905,000.00	3,254,245.60	0.00
1M-2H		05/31/2018	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	06/22/2018	5.50969 %	228,635,000.00	1,084,748.53	0.00	0.00	228,635,000.00	1,084,748.53	0.00
1M-AH		05/31/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	06/22/2018	5.50969 %	228,635,000.00	1,084,748.53	0.00	0.00	228,635,000.00	1,084,748.53	0.00
1M-BH		05/31/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	06/22/2018	5.50969 %	228,635,000.00	1,084,748.53	0.00	0.00	228,635,000.00	1,084,748.53	0.00
1M-CH		05/31/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	06/22/2018	7.70969 %	207,850,000.00	1,379,895.31	0.00	0.00	207,850,000.00	1,379,895.31	0.00
1B-1H		05/31/2018	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		05/31/2018	0.00000 %	218,764,990.23	0.00	0.00	0.00	218,764,990.23	0.00	24,989.77
1A-I1	30711XEW0	06/22/2018	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1A-I2	30711XER1	06/22/2018	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1A-I3	30711XFM1	06/22/2018	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1A-I4	30711XFT6	06/22/2018	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1B-I1	30711XFB5	06/22/2018	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1B-I2	30711XFU3	06/22/2018	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1B-I3	30711XFV1	06/22/2018	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1B-I4	30711XFW9	06/22/2018	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1C-I1	30711XGJ7	06/22/2018	2.30000 %	0.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00
1C-I2	30711XFX7	06/22/2018	1.80000 %	0.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00
1C-I3	30711XFY5	06/22/2018	1.30000 %	0.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00
1C-I4	30711XFZ2	06/22/2018	0.80000 %	0.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00
1E-A1	30711XES9	06/22/2018	3.20969 %	228,635,000.00	631,924.21	0.00	0.00	228,635,000.00	631,924.21	0.00
1E-A2	30711XET7	06/22/2018	3.70969 %	228,635,000.00	730,364.28	0.00	0.00	228,635,000.00	730,364.28	0.00
1E-A3	30711XEU4	06/22/2018	4.20969 %	228,635,000.00	828,804.35	0.00	0.00	228,635,000.00	828,804.35	0.00
1E-A4	30711XEV2	06/22/2018	4.70969 %	228,635,000.00	927,244.42	0.00	0.00	228,635,000.00	927,244.42	0.00
1E-B1	30711XEX8	06/22/2018	3.20969 %	228,635,000.00	631,924.21	0.00	0.00	228,635,000.00	631,924.21	0.00
1E-B2	30711XEY6	06/22/2018	3.70969 %	228,635,000.00	730,364.28	0.00	0.00	228,635,000.00	730,364.28	0.00
1E-B3	30711XEZ3	06/22/2018	4.20969 %	228,635,000.00	828,804.35	0.00	0.00	228,635,000.00	828,804.35	0.00
1E-B4	30711XFA7	06/22/2018	4.70969 %	228,635,000.00	927,244.42	0.00	0.00	228,635,000.00	927,244.42	0.00
1E-C1	30711XFC3	06/22/2018	3.20969 %	228,635,000.00	631,924.21	0.00	0.00	228,635,000.00	631,924.21	0.00
1E-C2	30711XFD1	06/22/2018	3.70969 %	228,635,000.00	730,364.28	0.00	0.00	228,635,000.00	730,364.28	0.00
1E-C3	30711XFE9	06/22/2018	4.20969 %	228,635,000.00	828,804.35	0.00	0.00	228,635,000.00	828,804.35	0.00
1E-C4	30711XFF6	06/22/2018	4.70969 %	228,635,000.00	927,244.42	0.00	0.00	228,635,000.00	927,244.42	0.00
1E-D1	30711XFG4	06/22/2018	3.20969 %	457,270,000.00	1,263,848.43	0.00	0.00	457,270,000.00	1,263,848.43	0.00
1E-D2	30711XFH2	06/22/2018	3.70969 %	457,270,000.00	1,460,728.56	0.00	0.00	457,270,000.00	1,460,728.56	0.00
1E-D3	30711XFJ8	06/22/2018	4.20969 %	457,270,000.00	1,657,608.70	0.00	0.00	457,270,000.00	1,657,608.70	0.00
1E-D4	30711XFK5	06/22/2018	4.70969 %	457,270,000.00	1,854,488.84	0.00	0.00	457,270,000.00	1,854,488.84	0.00
1E-D5	30711XFL3	06/22/2018	5.50969 %	457,270,000.00	2,169,497.06	0.00	0.00	457,270,000.00	2,169,497.06	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jun-2018

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Series 2017-C01**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XFN9	06/22/2018	3.20969 %	457,270,000.00	1,263,848.43	0.00	0.00	457,270,000.00	1,263,848.43	0.00
1E-F2	30711XFP4	06/22/2018	3.70969 %	457,270,000.00	1,460,728.56	0.00	0.00	457,270,000.00	1,460,728.56	0.00
1E-F3	30711XFQ2	06/22/2018	4.20969 %	457,270,000.00	1,657,608.70	0.00	0.00	457,270,000.00	1,657,608.70	0.00
1E-F4	30711XFR0	06/22/2018	4.70969 %	457,270,000.00	1,854,488.84	0.00	0.00	457,270,000.00	1,854,488.84	0.00
1E-F5	30711XFS8	06/22/2018	5.50969 %	457,270,000.00	2,169,497.06	0.00	0.00	457,270,000.00	2,169,497.06	0.00
1X-1	30711XGA6	06/22/2018	2.30000 %	0.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00
1X-2	30711XGB4	06/22/2018	1.80000 %	0.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00
1X-3	30711XGC2	06/22/2018	1.30000 %	0.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00
1X-4	30711XGD0	06/22/2018	0.80000 %	0.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00
1Y-1	30711XGE8	06/22/2018	2.30000 %	0.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00
1Y-2	30711XGF5	06/22/2018	1.80000 %	0.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00
1Y-3	30711XGG3	06/22/2018	1.30000 %	0.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00
1Y-4	30711XGH1	06/22/2018	0.80000 %	0.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00
Totals				45,611,173,130.06	43,529,179.08	368,838,977.24	0.00	45,242,334,152.80	412,368,156.32	24,989.77

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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Telephone: 1-866-846-4526

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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	36,064,961,669.53	57,803,181.09	296,233,441.70	0.00	0.00	354,036,622.79	35,710,925,046.72	0.84789669	354,036,622.79
1M-1	457,271,000.00	330,906,449.07	2,295,926.07	11,766,308.87	0.00	0.00	14,062,234.94	316,844,214.13	0.69290249	14,062,234.94
1M-1H	24,066,956.00	17,416,173.23	120,838.52	619,280.99	0.00	0.00	740,119.51	16,676,053.72	0.69290249	740,119.51
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	218,764,990.23	0.00	0.00	0.00	0.00	0.00	218,764,990.23	0.99988578	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	45,611,173,130.06	60,219,945.68	308,619,031.56	0.00	0.00	368,838,977.24	45,242,334,152.80	0.87346614	368,838,977.24

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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	856.30269765	1.37244066	7.03357174	0.00000000	0.00000000	8.40601240	847.89668525	0.84789669	8.40601240
1M-1	457,271,000.00	723.65500780	5.02093085	25.73158777	0.00000000	0.00000000	30.75251862	692.90248918	0.69290249	30.75251862
1M-1H	24,066,956.00	723.65500772	5.02093077	25.73158774	0.00000000	0.00000000	30.75251852	692.90248921	0.69290249	30.75251852
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	999.88578193	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.88578193	0.99988578	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.

**Connecticut Avenue Securities
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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
1A-H	N/A	N/A	0.00000 %	36,064,961,669.53	0.00	0.00	0.00	0.00	0.00	0.00	35,710,925,046.72
1M-1	05/25/18 - 06/24/18	31	3.25969 %	330,906,449.07	928,839.60	0.00	0.00	0.00	928,839.60	0.00	316,844,214.13
1M-1H	N/A	N/A	0.00000 %	17,416,173.23	0.00	0.00	0.00	0.00	0.00	0.00	16,676,053.72
1M-2	05/25/18 - 06/24/18	31	5.50969 %	685,905,000.00	3,254,245.60	0.00	0.00	0.00	3,254,245.60	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	05/25/18 - 06/24/18	31	5.50969 %	228,635,000.00	1,084,748.53	0.00	0.00	0.00	1,084,748.53	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	05/25/18 - 06/24/18	31	5.50969 %	228,635,000.00	1,084,748.53	0.00	0.00	0.00	1,084,748.53	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	05/25/18 - 06/24/18	31	5.50969 %	228,635,000.00	1,084,748.53	0.00	0.00	0.00	1,084,748.53	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	05/25/18 - 06/24/18	31	7.70969 %	207,850,000.00	1,379,895.31	0.00	0.00	0.00	1,379,895.31	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 %	218,764,990.23	0.00	0.00	0.00	0.00	0.00	0.00	218,764,990.23
1A-I1	05/25/18 - 06/24/18	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1A-I2	05/25/18 - 06/24/18	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1A-I3	05/25/18 - 06/24/18	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1A-I4	05/25/18 - 06/24/18	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1B-I1	05/25/18 - 06/24/18	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1B-I2	05/25/18 - 06/24/18	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1B-I3	05/25/18 - 06/24/18	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1B-I4	05/25/18 - 06/24/18	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1C-I1	05/25/18 - 06/24/18	31	2.30000 %	228,635,000.00	452,824.32	0.00	0.00	0.00	452,824.32	0.00	228,635,000.00
1C-I2	05/25/18 - 06/24/18	31	1.80000 %	228,635,000.00	354,384.25	0.00	0.00	0.00	354,384.25	0.00	228,635,000.00
1C-I3	05/25/18 - 06/24/18	31	1.30000 %	228,635,000.00	255,944.18	0.00	0.00	0.00	255,944.18	0.00	228,635,000.00
1C-I4	05/25/18 - 06/24/18	31	0.80000 %	228,635,000.00	157,504.11	0.00	0.00	0.00	157,504.11	0.00	228,635,000.00
1E-A1	05/25/18 - 06/24/18	31	3.20969 %	228,635,000.00	631,924.21	0.00	0.00	0.00	631,924.21	0.00	228,635,000.00
1E-A2	05/25/18 - 06/24/18	31	3.70969 %	228,635,000.00	730,364.28	0.00	0.00	0.00	730,364.28	0.00	228,635,000.00
1E-A3	05/25/18 - 06/24/18	31	4.20969 %	228,635,000.00	828,804.35	0.00	0.00	0.00	828,804.35	0.00	228,635,000.00
1E-A4	05/25/18 - 06/24/18	31	4.70969 %	228,635,000.00	927,244.42	0.00	0.00	0.00	927,244.42	0.00	228,635,000.00
1E-B1	05/25/18 - 06/24/18	31	3.20969 %	228,635,000.00	631,924.21	0.00	0.00	0.00	631,924.21	0.00	228,635,000.00
1E-B2	05/25/18 - 06/24/18	31	3.70969 %	228,635,000.00	730,364.28	0.00	0.00	0.00	730,364.28	0.00	228,635,000.00
1E-B3	05/25/18 - 06/24/18	31	4.20969 %	228,635,000.00	828,804.35	0.00	0.00	0.00	828,804.35	0.00	228,635,000.00
1E-B4	05/25/18 - 06/24/18	31	4.70969 %	228,635,000.00	927,244.42	0.00	0.00	0.00	927,244.42	0.00	228,635,000.00
1E-C1	05/25/18 - 06/24/18	31	3.20969 %	228,635,000.00	631,924.21	0.00	0.00	0.00	631,924.21	0.00	228,635,000.00
1E-C2	05/25/18 - 06/24/18	31	3.70969 %	228,635,000.00	730,364.28	0.00	0.00	0.00	730,364.28	0.00	228,635,000.00
1E-C3	05/25/18 - 06/24/18	31	4.20969 %	228,635,000.00	828,804.35	0.00	0.00	0.00	828,804.35	0.00	228,635,000.00
1E-C4	05/25/18 - 06/24/18	31	4.70969 %	228,635,000.00	927,244.42	0.00	0.00	0.00	927,244.42	0.00	228,635,000.00
1E-D1	05/25/18 - 06/24/18	31	3.20969 %	457,270,000.00	1,263,848.43	0.00	0.00	0.00	1,263,848.43	0.00	457,270,000.00
1E-D2	05/25/18 - 06/24/18	31	3.70969 %	457,270,000.00	1,460,728.56	0.00	0.00	0.00	1,460,728.56	0.00	457,270,000.00
1E-D3	05/25/18 - 06/24/18	31	4.20969 %	457,270,000.00	1,657,608.70	0.00	0.00	0.00	1,657,608.70	0.00	457,270,000.00
1E-D4	05/25/18 - 06/24/18	31	4.70969 %	457,270,000.00	1,854,488.84	0.00	0.00	0.00	1,854,488.84	0.00	457,270,000.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jun-2018

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Frederick, MD 21701-4747
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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	05/25/18 - 06/24/18	31	5.50969 %	457,270,000.00	2,169,497.06	0.00	0.00	0.00	2,169,497.06	0.00	457,270,000.00
1E-F1	05/25/18 - 06/24/18	31	3.20969 %	457,270,000.00	1,263,848.43	0.00	0.00	0.00	1,263,848.43	0.00	457,270,000.00
1E-F2	05/25/18 - 06/24/18	31	3.70969 %	457,270,000.00	1,460,728.56	0.00	0.00	0.00	1,460,728.56	0.00	457,270,000.00
1E-F3	05/25/18 - 06/24/18	31	4.20969 %	457,270,000.00	1,657,608.70	0.00	0.00	0.00	1,657,608.70	0.00	457,270,000.00
1E-F4	05/25/18 - 06/24/18	31	4.70969 %	457,270,000.00	1,854,488.84	0.00	0.00	0.00	1,854,488.84	0.00	457,270,000.00
1E-F5	05/25/18 - 06/24/18	31	5.50969 %	457,270,000.00	2,169,497.06	0.00	0.00	0.00	2,169,497.06	0.00	457,270,000.00
1X-1	05/25/18 - 06/24/18	31	2.30000 %	457,270,000.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00	457,270,000.00
1X-2	05/25/18 - 06/24/18	31	1.80000 %	457,270,000.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00	457,270,000.00
1X-3	05/25/18 - 06/24/18	31	1.30000 %	457,270,000.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00	457,270,000.00
1X-4	05/25/18 - 06/24/18	31	0.80000 %	457,270,000.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00	457,270,000.00
1Y-1	05/25/18 - 06/24/18	31	2.30000 %	457,270,000.00	905,648.64	0.00	0.00	0.00	905,648.64	0.00	457,270,000.00
1Y-2	05/25/18 - 06/24/18	31	1.80000 %	457,270,000.00	708,768.50	0.00	0.00	0.00	708,768.50	0.00	457,270,000.00
1Y-3	05/25/18 - 06/24/18	31	1.30000 %	457,270,000.00	511,888.36	0.00	0.00	0.00	511,888.36	0.00	457,270,000.00
1Y-4	05/25/18 - 06/24/18	31	0.80000 %	457,270,000.00	315,008.22	0.00	0.00	0.00	315,008.22	0.00	457,270,000.00
Totals					43,529,179.08	0.00	0.00	0.00	43,529,179.08	0.00	

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

**Connecticut Avenue Securities
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Series 2017-C01**

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Telephone: 1-866-846-4526

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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 %	856.30269765	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	847.89668525
1M-1	457,271,000.00	3.25969 %	723.65500780	2.03126724	0.00000000	0.00000000	0.00000000	2.03126724	0.00000000	692.90248918
1M-1H	24,066,956.00	0.00000 %	723.65500772	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	692.90248921
1M-2	685,905,000.00	5.50969 %	1000.00000000	4.74445528	0.00000000	0.00000000	0.00000000	4.74445528	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	5.50969 %	1000.00000000	4.74445527	0.00000000	0.00000000	0.00000000	4.74445527	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	5.50969 %	1000.00000000	4.74445527	0.00000000	0.00000000	0.00000000	4.74445527	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	5.50969 %	1000.00000000	4.74445527	0.00000000	0.00000000	0.00000000	4.74445527	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	7.70969 %	1000.00000000	6.63889974	0.00000000	0.00000000	0.00000000	6.63889974	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 %	999.88578193	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.88578193
1A-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1A-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1A-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1B-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1E-A1	228,635,000.00	3.20969 %	1000.00000000	2.76389971	0.00000000	0.00000000	0.00000000	2.76389971	0.00000000	1000.00000000
1E-A2	228,635,000.00	3.70969 %	1000.00000000	3.19445527	0.00000000	0.00000000	0.00000000	3.19445527	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.20969 %	1000.00000000	3.62501083	0.00000000	0.00000000	0.00000000	3.62501083	0.00000000	1000.00000000
1E-A4	228,635,000.00	4.70969 %	1000.00000000	4.05556638	0.00000000	0.00000000	0.00000000	4.05556638	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.20969 %	1000.00000000	2.76389971	0.00000000	0.00000000	0.00000000	2.76389971	0.00000000	1000.00000000
1E-B2	228,635,000.00	3.70969 %	1000.00000000	3.19445527	0.00000000	0.00000000	0.00000000	3.19445527	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.20969 %	1000.00000000	3.62501083	0.00000000	0.00000000	0.00000000	3.62501083	0.00000000	1000.00000000
1E-B4	228,635,000.00	4.70969 %	1000.00000000	4.05556638	0.00000000	0.00000000	0.00000000	4.05556638	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.20969 %	1000.00000000	2.76389971	0.00000000	0.00000000	0.00000000	2.76389971	0.00000000	1000.00000000
1E-C2	228,635,000.00	3.70969 %	1000.00000000	3.19445527	0.00000000	0.00000000	0.00000000	3.19445527	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.20969 %	1000.00000000	3.62501083	0.00000000	0.00000000	0.00000000	3.62501083	0.00000000	1000.00000000
1E-C4	228,635,000.00	4.70969 %	1000.00000000	4.05556638	0.00000000	0.00000000	0.00000000	4.05556638	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.20969 %	1000.00000000	2.76389973	0.00000000	0.00000000	0.00000000	2.76389973	0.00000000	1000.00000000
1E-D2	457,270,000.00	3.70969 %	1000.00000000	3.19445527	0.00000000	0.00000000	0.00000000	3.19445527	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.20969 %	1000.00000000	3.62501083	0.00000000	0.00000000	0.00000000	3.62501083	0.00000000	1000.00000000
1E-D4	457,270,000.00	4.70969 %	1000.00000000	4.05556638	0.00000000	0.00000000	0.00000000	4.05556638	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	5.50969 %	1000.00000000	4.74445527	0.00000000	0.00000000	0.00000000	4.74445527	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.20969 %	1000.00000000	2.76389973	0.00000000	0.00000000	0.00000000	2.76389973	0.00000000	1000.00000000
1E-F2	457,270,000.00	3.70969 %	1000.00000000	3.19445527	0.00000000	0.00000000	0.00000000	3.19445527	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.20969 %	1000.00000000	3.62501083	0.00000000	0.00000000	0.00000000	3.62501083	0.00000000	1000.00000000
1E-F4	457,270,000.00	4.70969 %	1000.00000000	4.05556638	0.00000000	0.00000000	0.00000000	4.05556638	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.50969 %	1000.00000000	4.74445527	0.00000000	0.00000000	0.00000000	4.74445527	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1X-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1X-3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1X-4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.68888888	0.00000000	1000.00000000
1Y-1	0.00	2.30000 %	1000.00000000	1.98055556	0.00000000	0.00000000	0.00000000	1.98055556	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.11944444	0.00000000	0.00000000	0.00000000	1.11944444	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.68888888	0.00000000	0.00000000	0.00000000	0.68888888	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	19,644,382.11
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	19,644,382.11
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,625,215.45
Total Withdrawals (Pool Distribution Amount)	19,644,382.11
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	368,838,977.24
Total Principal Reduction Cumulative	6,553,988,812.25
Scheduled Principal Current	60,219,945.68
Scheduled Principal Cumulative	1,092,331,234.92
Unscheduled Principal Current	308,619,031.56
Unscheduled Principal Cumulative	5,461,632,587.56
Senior Reduction Amount	354,036,622.79
Subordinate Reduction Amount	14,802,354.45
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	492.86
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	160260
Period Reference Pool Removal Loan Count	1305
Period Ending Loan Count	158955
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	37,204,007,220.44
Period PIF Loan Count Current	1305
PIF Loan Count Cumulative	21171
Period PIF Loan UPB Current	289,821,287.19
PIF Loan UPB Cumulative	5,118,202,432.51
Period Partial Prepayment Amount	19,456,731.48
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	60
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	14,722,523.12
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	78,181.43
Total Active Modified Loan Count	115
Total Active Modified Loan UPB	27,173,250.65
LIBOR	1.959690%
Structural Reporting	
Senior Percentage	95.986771%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.013229%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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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%	3.090000%	3.120000%
1M-1H	0.00	0.00	2.650000%	3.090000%	3.120000%
1M-2	0.00	0.00	1.000000%	1.160000%	1.180000%
1M-2H	0.00	0.00	1.000000%	1.160000%	1.180000%
1B-1	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-1H	0.00	0.00	0.500000%	0.500000%	0.510000%
1B-2H	0.00	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

Credit-Linked Notes

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	849	198,483,052.93	0.534113%	0.533499%
60 Days	168	35,930,654.25	0.105690%	0.096577%
90 Days	98	21,598,674.00	0.061653%	0.058055%
120 Days	142	29,777,696.54	0.089333%	0.080039%
150 Days	97	20,936,716.96	0.061024%	0.056275%
180+ Days	204	44,280,489.64	0.128338%	0.119021%
	1558	351,007,284.32	0.980151%	0.943466%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

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

CDR

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

Calculation Methodology:

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

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

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

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

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
16	3,189,135.21	492.84	0.015	3,188,642.35	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37951417	94,724.73	3.39	0.004	3.39	0.00
37919839	203,129.19	6.67	0.003	6.67	0.00
37929284	173,609.67	5.69	0.003	5.69	0.00
37933178	256,267.23	48.50	0.019	48.50	0.00
37936333	307,829.04	89.05	0.029	89.05	0.00
37942938	74,098.56	1.45	0.002	1.45	0.00
37915917	145,357.68	2.97	0.002	2.97	0.00
37950387	143,621.97	2.59	0.002	2.59	0.00
38064104	97,864.05	42.66	0.044	42.66	0.00
37969187	111,560.28	1.66	0.001	1.66	0.00
37974801	378,625.53	6.49	0.002	6.49	0.00
37992654	340,183.94	112.29	0.033	112.29	0.00
38008406	225,446.30	23.48	0.01	23.48	0.00
38053555	94,064.37	34.82	0.037	34.82	0.00
38059651	288,268.56	107.33	0.037	107.33	0.00
37943770	254,484.11	3.80	0.001	3.80	0.00

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Realized Loss Summary

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

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments This Period		

Realized Loss Detail

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

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments this Period		0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	78,181.43	24,989.77	31.964

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37919634	78,181.43	24,989.77	31.964

Telephone: 1 866 846 4526

	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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %

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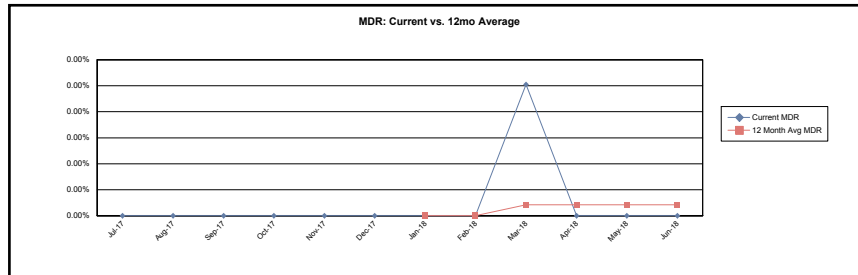
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Realized Loss Report - Collateral

Summary

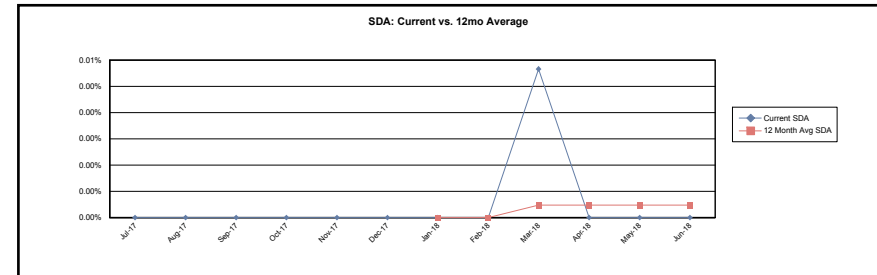
MDR

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



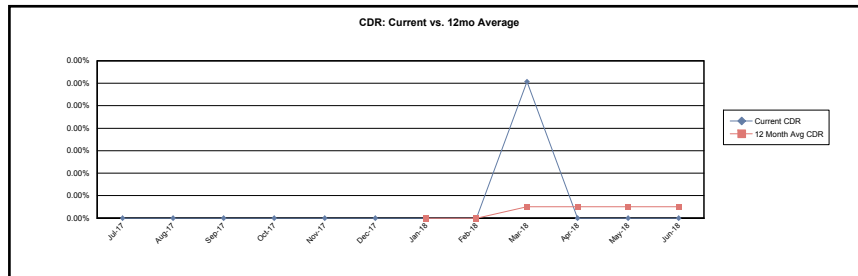
SDA

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



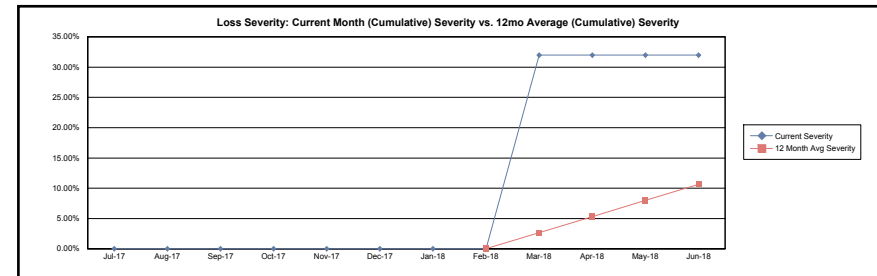
CDR

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



Loss Severity

Current Month (Cumulative) 31.964 %
3 Month Average (Cumulative) 31.964 %
12 Month Average (Cumulative) 10.655 %



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	0.823 %
3 Month Average	0.785 %
12 Month Average	0.861 %

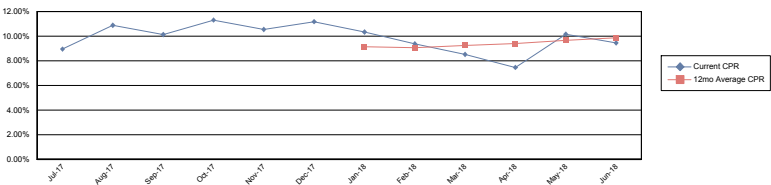
CPR

Current Month	9.438 %
3 Month Average	9.018 %
12 Month Average	9.852 %

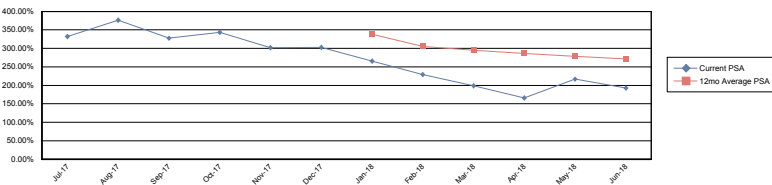
PSA

Current Month	193.081 %
3 Month Average	191.979 %
12 Month Average	271.173 %

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						

**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

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
No Repurchases Due to Breaches this Period				

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.