

**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-Oct-2018 04:51:03 PM

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		09/28/2018	0.00000 %	34,563,298,202.42	0.00	386,182,468.87	0.00	34,177,121,879.60	386,182,468.87	0.00
1M-1	30711XEK6	10/24/2018	3.51581 %	271,307,634.86	794,888.41	15,339,058.75	0.00	255,968,576.11	16,133,947.16	0.00
1M-1H		09/28/2018	0.00000 %	14,279,385.55	0.00	807,320.94	0.00	13,472,064.62	807,320.94	0.00
1M-2	30711XEP5	10/24/2018	5.76581 %	685,905,000.00	3,295,664.92	0.00	0.00	685,905,000.00	3,295,664.92	0.00
1M-2H		09/28/2018	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	10/24/2018	5.76581 %	228,635,000.00	1,098,554.97	0.00	0.00	228,635,000.00	1,098,554.97	0.00
1M-AH		09/28/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	10/24/2018	5.76581 %	228,635,000.00	1,098,554.97	0.00	0.00	228,635,000.00	1,098,554.97	0.00
1M-BH		09/28/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	10/24/2018	5.76581 %	228,635,000.00	1,098,554.97	0.00	0.00	228,635,000.00	1,098,554.97	0.00
1M-CH		09/28/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	10/24/2018	7.96581 %	207,850,000.00	1,379,744.67	0.00	0.00	207,850,000.00	1,379,744.67	0.00
1B-1H		09/28/2018	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		09/28/2018	0.00000 %	218,715,676.13	0.00	0.00	80,586.47	218,635,089.66	0.00	154,890.34
1A-I1	30711XEW0	10/24/2018	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1A-I2	30711XER1	10/24/2018	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1A-I3	30711XFM1	10/24/2018	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1A-I4	30711XFT6	10/24/2018	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1B-I1	30711XFB5	10/24/2018	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1B-I2	30711XFU3	10/24/2018	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1B-I3	30711XFV1	10/24/2018	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1B-I4	30711XFW9	10/24/2018	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1C-I1	30711XGJ7	10/24/2018	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1C-I2	30711XFX7	10/24/2018	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1C-I3	30711XFY5	10/24/2018	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1C-I4	30711XFZ2	10/24/2018	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1E-A1	30711XES9	10/24/2018	3.46581 %	228,635,000.00	660,337.89	0.00	0.00	228,635,000.00	660,337.89	0.00
1E-A2	30711XET7	10/24/2018	3.96581 %	228,635,000.00	755,602.47	0.00	0.00	228,635,000.00	755,602.47	0.00
1E-A3	30711XEU4	10/24/2018	4.46581 %	228,635,000.00	850,867.06	0.00	0.00	228,635,000.00	850,867.06	0.00
1E-A4	30711XEV2	10/24/2018	4.96581 %	228,635,000.00	946,131.64	0.00	0.00	228,635,000.00	946,131.64	0.00
1E-B1	30711XEX8	10/24/2018	3.46581 %	228,635,000.00	660,337.89	0.00	0.00	228,635,000.00	660,337.89	0.00
1E-B2	30711XEY6	10/24/2018	3.96581 %	228,635,000.00	755,602.47	0.00	0.00	228,635,000.00	755,602.47	0.00
1E-B3	30711XEZ3	10/24/2018	4.46581 %	228,635,000.00	850,867.06	0.00	0.00	228,635,000.00	850,867.06	0.00
1E-B4	30711XFA7	10/24/2018	4.96581 %	228,635,000.00	946,131.64	0.00	0.00	228,635,000.00	946,131.64	0.00
1E-C1	30711XFC3	10/24/2018	3.46581 %	228,635,000.00	660,337.89	0.00	0.00	228,635,000.00	660,337.89	0.00
1E-C2	30711XFD1	10/24/2018	3.96581 %	228,635,000.00	755,602.47	0.00	0.00	228,635,000.00	755,602.47	0.00
1E-C3	30711XFE9	10/24/2018	4.46581 %	228,635,000.00	850,867.06	0.00	0.00	228,635,000.00	850,867.06	0.00
1E-C4	30711XFF6	10/24/2018	4.96581 %	228,635,000.00	946,131.64	0.00	0.00	228,635,000.00	946,131.64	0.00
1E-D1	30711XFG4	10/24/2018	3.46581 %	457,270,000.00	1,320,675.78	0.00	0.00	457,270,000.00	1,320,675.78	0.00
1E-D2	30711XFH2	10/24/2018	3.96581 %	457,270,000.00	1,511,204.95	0.00	0.00	457,270,000.00	1,511,204.95	0.00
1E-D3	30711XFJ8	10/24/2018	4.46581 %	457,270,000.00	1,701,734.12	0.00	0.00	457,270,000.00	1,701,734.12	0.00
1E-D4	30711XFK5	10/24/2018	4.96581 %	457,270,000.00	1,892,263.28	0.00	0.00	457,270,000.00	1,892,263.28	0.00
1E-D5	30711XFL3	10/24/2018	5.76581 %	457,270,000.00	2,197,109.95	0.00	0.00	457,270,000.00	2,197,109.95	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Oct-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	10/24/2018	3.46581 %	457,270,000.00	1,320,675.78	0.00	0.00	457,270,000.00	1,320,675.78	0.00
1E-F2	30711XFP4	10/24/2018	3.96581 %	457,270,000.00	1,511,204.95	0.00	0.00	457,270,000.00	1,511,204.95	0.00
1E-F3	30711XFQ2	10/24/2018	4.46581 %	457,270,000.00	1,701,734.12	0.00	0.00	457,270,000.00	1,701,734.12	0.00
1E-F4	30711XFR0	10/24/2018	4.96581 %	457,270,000.00	1,892,263.28	0.00	0.00	457,270,000.00	1,892,263.28	0.00
1E-F5	30711XFS8	10/24/2018	5.76581 %	457,270,000.00	2,197,109.95	0.00	0.00	457,270,000.00	2,197,109.95	0.00
1X-1	30711XGA6	10/24/2018	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1X-2	30711XGB4	10/24/2018	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1X-3	30711XGC2	10/24/2018	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1X-4	30711XGD0	10/24/2018	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
1Y-1	30711XGE8	10/24/2018	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1Y-2	30711XGF5	10/24/2018	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1Y-3	30711XGG3	10/24/2018	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1Y-4	30711XGH1	10/24/2018	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
Totals				44,046,724,746.96	43,919,722.08	402,328,848.56	80,586.47	43,644,321,457.99	446,248,570.64	154,890.34

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Series 2017-C01**

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Telephone: 1-866-846-4526

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	34,563,298,202.42	61,195,170.72	324,987,298.16	0.00	0.00	386,182,468.87	34,177,121,879.60	0.81147907	386,182,468.87
1M-1	457,271,000.00	271,307,634.86	2,430,654.92	12,908,403.83	0.00	0.00	15,339,058.75	255,968,576.11	0.55977435	15,339,058.75
1M-1H	24,066,956.00	14,279,385.55	127,929.53	679,391.40	0.00	0.00	807,320.94	13,472,064.62	0.55977435	807,320.94
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	218,715,676.13	0.00	0.00	0.00	80,586.47	80,586.47	218,635,089.66	0.99929206	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	44,046,724,746.96	63,753,755.17	338,575,093.39	0.00	80,586.47	402,409,435.03	43,644,321,457.99	0.84261428	402,328,848.56

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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	820.64818928	1.45297783	7.71628437	0.00000000	0.00000000	9.16926220	811.47907300	0.81147907	9.16926220
1M-1	457,271,000.00	593.31913649	5.31556762	28.22922037	0.00000000	0.00000000	33.54478799	559.77434849	0.55977435	33.54478799
1M-1H	24,066,956.00	593.31913641	5.31556754	28.22922018	0.00000000	0.00000000	33.54478813	559.77434870	0.55977435	33.54478813
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	999.66038724	0.00000000	0.00000000	0.00000000	0.36832797	0.36832797	999.29205926	0.99929206	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
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8480 Stagecoach Circle
Frederick, MD 21701-4747
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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 %	34,563,298,202.42	0.00	0.00	0.00	0.00	0.00	0.00	34,177,121,879.60
1M-1	09/25/18 - 10/24/18	30	3.51581 %	271,307,634.86	794,888.41	0.00	0.00	0.00	794,888.41	0.00	255,968,576.11
1M-1H	N/A	N/A	0.00000 %	14,279,385.55	0.00	0.00	0.00	0.00	0.00	0.00	13,472,064.62
1M-2	09/25/18 - 10/24/18	30	5.76581 %	685,905,000.00	3,295,664.92	0.00	0.00	0.00	3,295,664.92	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	09/25/18 - 10/24/18	30	5.76581 %	228,635,000.00	1,098,554.97	0.00	0.00	0.00	1,098,554.97	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	09/25/18 - 10/24/18	30	5.76581 %	228,635,000.00	1,098,554.97	0.00	0.00	0.00	1,098,554.97	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	09/25/18 - 10/24/18	30	5.76581 %	228,635,000.00	1,098,554.97	0.00	0.00	0.00	1,098,554.97	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	09/25/18 - 10/24/18	30	7.96581 %	207,850,000.00	1,379,744.67	0.00	0.00	0.00	1,379,744.67	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 %	218,715,676.13	0.00	0.00	0.00	0.00	0.00	0.00	218,635,089.66
1A-I1	09/25/18 - 10/24/18	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1A-I2	09/25/18 - 10/24/18	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1A-I3	09/25/18 - 10/24/18	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1A-I4	09/25/18 - 10/24/18	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1B-I1	09/25/18 - 10/24/18	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1B-I2	09/25/18 - 10/24/18	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1B-I3	09/25/18 - 10/24/18	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1B-I4	09/25/18 - 10/24/18	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1C-I1	09/25/18 - 10/24/18	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1C-I2	09/25/18 - 10/24/18	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1C-I3	09/25/18 - 10/24/18	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1C-I4	09/25/18 - 10/24/18	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1E-A1	09/25/18 - 10/24/18	30	3.46581 %	228,635,000.00	660,337.89	0.00	0.00	0.00	660,337.89	0.00	228,635,000.00
1E-A2	09/25/18 - 10/24/18	30	3.96581 %	228,635,000.00	755,602.47	0.00	0.00	0.00	755,602.47	0.00	228,635,000.00
1E-A3	09/25/18 - 10/24/18	30	4.46581 %	228,635,000.00	850,867.06	0.00	0.00	0.00	850,867.06	0.00	228,635,000.00
1E-A4	09/25/18 - 10/24/18	30	4.96581 %	228,635,000.00	946,131.64	0.00	0.00	0.00	946,131.64	0.00	228,635,000.00
1E-B1	09/25/18 - 10/24/18	30	3.46581 %	228,635,000.00	660,337.89	0.00	0.00	0.00	660,337.89	0.00	228,635,000.00
1E-B2	09/25/18 - 10/24/18	30	3.96581 %	228,635,000.00	755,602.47	0.00	0.00	0.00	755,602.47	0.00	228,635,000.00
1E-B3	09/25/18 - 10/24/18	30	4.46581 %	228,635,000.00	850,867.06	0.00	0.00	0.00	850,867.06	0.00	228,635,000.00
1E-B4	09/25/18 - 10/24/18	30	4.96581 %	228,635,000.00	946,131.64	0.00	0.00	0.00	946,131.64	0.00	228,635,000.00
1E-C1	09/25/18 - 10/24/18	30	3.46581 %	228,635,000.00	660,337.89	0.00	0.00	0.00	660,337.89	0.00	228,635,000.00
1E-C2	09/25/18 - 10/24/18	30	3.96581 %	228,635,000.00	755,602.47	0.00	0.00	0.00	755,602.47	0.00	228,635,000.00
1E-C3	09/25/18 - 10/24/18	30	4.46581 %	228,635,000.00	850,867.06	0.00	0.00	0.00	850,867.06	0.00	228,635,000.00
1E-C4	09/25/18 - 10/24/18	30	4.96581 %	228,635,000.00	946,131.64	0.00	0.00	0.00	946,131.64	0.00	228,635,000.00
1E-D1	09/25/18 - 10/24/18	30	3.46581 %	457,270,000.00	1,320,675.78	0.00	0.00	0.00	1,320,675.78	0.00	457,270,000.00
1E-D2	09/25/18 - 10/24/18	30	3.96581 %	457,270,000.00	1,511,204.95	0.00	0.00	0.00	1,511,204.95	0.00	457,270,000.00
1E-D3	09/25/18 - 10/24/18	30	4.46581 %	457,270,000.00	1,701,734.12	0.00	0.00	0.00	1,701,734.12	0.00	457,270,000.00
1E-D4	09/25/18 - 10/24/18	30	4.96581 %	457,270,000.00	1,892,263.28	0.00	0.00	0.00	1,892,263.28	0.00	457,270,000.00

**Connecticut Avenue Securities
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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	09/25/18 - 10/24/18	30	5.76581 %	457,270,000.00	2,197,109.95	0.00	0.00	0.00	2,197,109.95	0.00	457,270,000.00
1E-F1	09/25/18 - 10/24/18	30	3.46581 %	457,270,000.00	1,320,675.78	0.00	0.00	0.00	1,320,675.78	0.00	457,270,000.00
1E-F2	09/25/18 - 10/24/18	30	3.96581 %	457,270,000.00	1,511,204.95	0.00	0.00	0.00	1,511,204.95	0.00	457,270,000.00
1E-F3	09/25/18 - 10/24/18	30	4.46581 %	457,270,000.00	1,701,734.12	0.00	0.00	0.00	1,701,734.12	0.00	457,270,000.00
1E-F4	09/25/18 - 10/24/18	30	4.96581 %	457,270,000.00	1,892,263.28	0.00	0.00	0.00	1,892,263.28	0.00	457,270,000.00
1E-F5	09/25/18 - 10/24/18	30	5.76581 %	457,270,000.00	2,197,109.95	0.00	0.00	0.00	2,197,109.95	0.00	457,270,000.00
1X-1	09/25/18 - 10/24/18	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1X-2	09/25/18 - 10/24/18	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1X-3	09/25/18 - 10/24/18	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1X-4	09/25/18 - 10/24/18	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
1Y-1	09/25/18 - 10/24/18	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1Y-2	09/25/18 - 10/24/18	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1Y-3	09/25/18 - 10/24/18	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1Y-4	09/25/18 - 10/24/18	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
Totals					43,919,722.08	0.00	0.00	0.00	43,919,722.08	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 %	820.64818928	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	811.47907300
1M-1	457,271,000.00	3.51581 %	593.31913649	1.73833112	0.00000000	0.00000000	0.00000000	1.73833112	0.00000000	559.77434849
1M-1H	24,066,956.00	0.00000 %	593.31913641	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	559.77434870
1M-2	685,905,000.00	5.76581 %	1000.00000000	4.80484166	0.00000000	0.00000000	0.00000000	4.80484166	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	5.76581 %	1000.00000000	4.80484165	0.00000000	0.00000000	0.00000000	4.80484165	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	5.76581 %	1000.00000000	4.80484165	0.00000000	0.00000000	0.00000000	4.80484165	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	5.76581 %	1000.00000000	4.80484165	0.00000000	0.00000000	0.00000000	4.80484165	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	7.96581 %	1000.00000000	6.63817498	0.00000000	0.00000000	0.00000000	6.63817498	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 %	999.66038724	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.29205926
1A-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1A-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1A-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1B-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1B-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1B-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	0.00000000	0.00000000	1.91666665	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	0.00000000	0.00000000	1.08333335	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.66666665	0.00000000	0.00000000	0.00000000	0.66666665	0.00000000	1000.00000000
1E-A1	228,635,000.00	3.46581 %	1000.00000000	2.88817500	0.00000000	0.00000000	0.00000000	2.88817500	0.00000000	1000.00000000
1E-A2	228,635,000.00	3.96581 %	1000.00000000	3.30484165	0.00000000	0.00000000	0.00000000	3.30484165	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.46581 %	1000.00000000	3.72150834	0.00000000	0.00000000	0.00000000	3.72150834	0.00000000	1000.00000000
1E-A4	228,635,000.00	4.96581 %	1000.00000000	4.13817500	0.00000000	0.00000000	0.00000000	4.13817500	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.46581 %	1000.00000000	2.88817500	0.00000000	0.00000000	0.00000000	2.88817500	0.00000000	1000.00000000
1E-B2	228,635,000.00	3.96581 %	1000.00000000	3.30484165	0.00000000	0.00000000	0.00000000	3.30484165	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.46581 %	1000.00000000	3.72150834	0.00000000	0.00000000	0.00000000	3.72150834	0.00000000	1000.00000000
1E-B4	228,635,000.00	4.96581 %	1000.00000000	4.13817500	0.00000000	0.00000000	0.00000000	4.13817500	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.46581 %	1000.00000000	2.88817500	0.00000000	0.00000000	0.00000000	2.88817500	0.00000000	1000.00000000
1E-C2	228,635,000.00	3.96581 %	1000.00000000	3.30484165	0.00000000	0.00000000	0.00000000	3.30484165	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.46581 %	1000.00000000	3.72150834	0.00000000	0.00000000	0.00000000	3.72150834	0.00000000	1000.00000000
1E-C4	228,635,000.00	4.96581 %	1000.00000000	4.13817500	0.00000000	0.00000000	0.00000000	4.13817500	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.46581 %	1000.00000000	2.88817500	0.00000000	0.00000000	0.00000000	2.88817500	0.00000000	1000.00000000
1E-D2	457,270,000.00	3.96581 %	1000.00000000	3.30484167	0.00000000	0.00000000	0.00000000	3.30484167	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.46581 %	1000.00000000	3.72150834	0.00000000	0.00000000	0.00000000	3.72150834	0.00000000	1000.00000000
1E-D4	457,270,000.00	4.96581 %	1000.00000000	4.13817500	0.00000000	0.00000000	0.00000000	4.13817500	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	5.76581 %	1000.00000000	4.80484167	0.00000000	0.00000000	0.00000000	4.80484167	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.46581 %	1000.00000000	2.88817500	0.00000000	0.00000000	0.00000000	2.88817500	0.00000000	1000.00000000
1E-F2	457,270,000.00	3.96581 %	1000.00000000	3.30484167	0.00000000	0.00000000	0.00000000	3.30484167	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.46581 %	1000.00000000	3.72150834	0.00000000	0.00000000	0.00000000	3.72150834	0.00000000	1000.00000000
1E-F4	457,270,000.00	4.96581 %	1000.00000000	4.13817500	0.00000000	0.00000000	0.00000000	4.13817500	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.76581 %	1000.00000000	4.80484167	0.00000000	0.00000000	0.00000000	4.80484167	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
1X-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1X-3	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
1X-4	0.00	0.80000 %	1000.00000000	0.66666667	0.00000000	0.00000000	0.00000000	0.66666667	0.00000000	1000.00000000
1Y-1	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	0.00000000	0.00000000	1.91666667	0.00000000	1000.00000000
1Y-2	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	0.00000000	0.00000000	1.08333333	0.00000000	1000.00000000
1Y-4	0.00	0.80000 %	1000.00000000	0.66666667	0.00000000	0.00000000	0.00000000	0.66666667	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	20,909,109.88
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(80,586.47)
Total Deposits	<u>20,828,523.41</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,809,356.75
Total Withdrawals (Pool Distribution Amount)	<u>20,828,523.41</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	402,403,288.97
Total Principal Reduction Cumulative	8,152,001,507.05
Scheduled Principal Current	63,753,755.17
Scheduled Principal Cumulative	1,341,845,152.94
Unscheduled Principal Current	338,568,947.33
Unscheduled Principal Cumulative	6,810,001,507.43
Senior Reduction Amount	386,176,322.81
Subordinate Reduction Amount	16,146,379.69
Calculated Tranche Write-Down Amount	80,586.47
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,302.18
Recovery Principal on Previously Liquidated Loan Current	6,146.06
Recovery Principal on Previously Liquidated Loan Cumulative	6,146.06
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	154673
Period Reference Pool Removal Loan Count	1492
Period Ending Loan Count	153181
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	35,605,994,525.64
Period PIF Loan Count Current	1491
PIF Loan Count Cumulative	26937
Period PIF Loan UPB Current	321,590,674.60
PIF Loan UPB Cumulative	6,393,319,524.43
Period Partial Prepayment Amount	17,738,070.94
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	62
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	15,697,719.51
Credit Event Amount Current	74,440.41
Credit Event Amount Cumulative	1,149,301.06
Total Active Modified Loan Count	368
Total Active Modified Loan UPB	82,543,153.55
LIBOR	2.215810%
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

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	Calculated	Calculated			
	Write-down Amount	Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000%	4.010000%	4.010000%
1M-1	0.00	0.00	2.650000%	3.220000%	3.260000%
1M-1H	0.00	0.00	2.650000%	3.220000%	3.260000%
1M-2	0.00	0.00	1.000000%	1.220000%	1.230000%
1M-2H	0.00	0.00	1.000000%	1.220000%	1.230000%
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	80,586.47	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	750	162,002,552.55	0.489617%	0.454987%
60 Days	145	31,176,733.28	0.094659%	0.087560%
90 Days	68	16,036,503.19	0.044392%	0.045039%
120 Days	61	12,076,345.52	0.039822%	0.033917%
150 Days	41	8,303,405.76	0.026766%	0.023320%
180+ Days	169	37,408,237.83	0.110327%	0.105062%
	1234	267,003,778.13	0.805583%	0.749884%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.004%
3 Month Average	0.012%
12 Month Average	0.006%

CDR

Current Month	0.002%
3 Month Average	0.007%
12 Month Average	0.003%

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
39	8,130,573.17	2,302.18	0.028	8,130,573.17	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37936333	306,351.90	89.05	0.029	89.05	0.00
37969187	109,786.43	1.66	0.002	1.66	0.00
37966959	200,337.92	16.79	0.008	16.79	0.00
37961723	82,300.13	41.77	0.051	41.77	0.00
37951417	94,024.80	3.39	0.004	3.39	0.00
37950387	142,981.02	2.59	0.002	2.59	0.00
37947337	237,773.55	74.30	0.031	74.30	0.00
37945934	187,380.56	3.78	0.002	3.78	0.00
37919500	273,952.07	5.20	0.002	5.20	0.00
37942938	73,570.79	1.45	0.002	1.45	0.00
37974801	375,798.04	6.49	0.002	6.49	0.00
37933178	255,440.63	199.89	0.078	199.89	0.00
37932832	116,195.81	48.41	0.042	48.41	0.00
37931465	126,019.86	59.81	0.047	59.81	0.00
37929618	242,412.51	93.93	0.039	93.93	0.00
37929284	172,536.01	5.69	0.003	5.69	0.00
37920885	234,930.73	48.94	0.021	48.94	0.00
37919839	201,866.82	6.67	0.003	6.67	0.00
37943770	252,833.48	3.80	0.002	3.80	0.00
38032384	119,735.39	37.42	0.031	37.42	0.00
38083109	66,804.13	23.07	0.035	23.07	0.00
38067003	145,441.11	90.90	0.063	90.90	0.00
38064104	97,447.14	42.53	0.044	42.53	0.00
38063969	227,022.25	68.89	0.03	68.89	0.00
38063724	147,314.33	2.66	0.002	2.66	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
38059651	287,450.23	107.33	0.037	107.33	0.00
38053555	93,827.73	34.82	0.037	34.82	0.00
37973976	199,510.11	124.69	0.062	124.69	0.00
38043127	140,981.67	104.66	0.074	104.66	0.00
37974222	160,146.35	179.83	0.112	179.83	0.00
38008406	224,597.66	23.40	0.01	23.40	0.00
38001111	369,327.37	12.20	0.003	12.20	0.00
37991764	405,497.30	354.90	0.088	354.90	0.00
37991482	390,812.32	14.10	0.004	14.10	0.00
37983961	144,416.22	66.35	0.046	66.35	0.00
37979354	529,298.92	18.24	0.003	18.24	0.00
37977307	228,861.34	151.31	0.066	151.31	0.00
38086689	402,955.56	94.87	0.024	94.87	0.00
38044822	62,632.98	36.37	0.058	36.37	0.00

CONNECTICUT AVENUE SECURITIES

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	74,440.41	26,842.13	36.059

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
3	534,469.22	53,744.34	120,666.30

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37941853	74,440.41	26,842.13	36.059

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
38010004	406,166.56	51,519.30	49,364.20
37919634	78,181.43	4.39	25,002.00
38074021	50,121.23	2,220.65	46,300.10

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	1,149,301.06	154,890.34	13.477

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37919634	78,181.43	25,002.00	31.979
37926539	404,982.26	(14,587.48)	(3.602)
37941853	74,440.41	26,842.13	36.059
38010004	406,166.56	49,364.20	12.154
38046118	86,010.78	2,364.91	2.750
38063804	49,398.39	19,604.48	39.686
38074021	50,121.23	46,300.10	92.376

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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	508,230.55	80,586.47	0.000 %	0	0.00	0.00	0.000 %	4	508,230.55	80,586.47	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	0037919634	79,000.00	4.750 %	MO	67.00	360	24,989.77	02/01/2018	4.39	25,002.00
Summary	0037941853	76,000.00	4.875 %	TX	80.00	360	26,842.13	09/30/2018	26,842.13	26,842.13
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	51,519.30	49,364.20
Summary	0038074021	51,000.00	4.125 %	IL	75.00	360	44,079.45	07/31/2018	2,220.65	46,300.10

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**

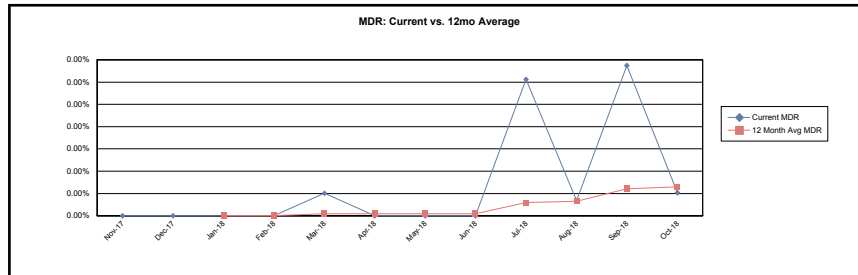
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

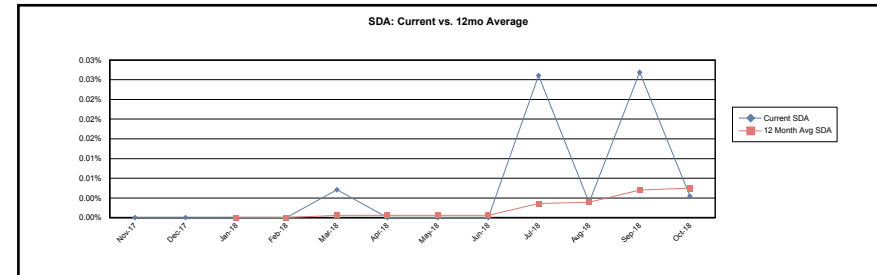
MDR

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



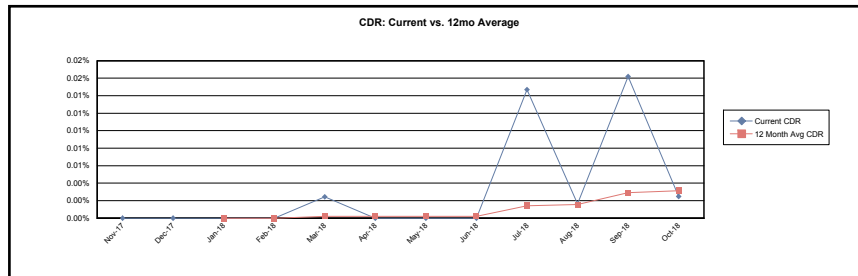
SDA

Current Month	0.004 %
3 Month Average	0.012 %
12 Month Average	0.006 %



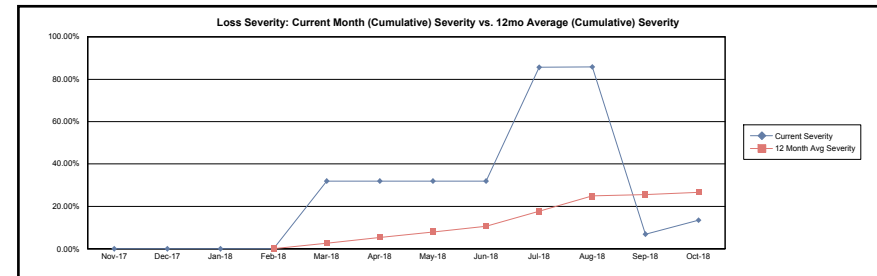
CDR

Current Month	0.002 %
3 Month Average	0.007 %
12 Month Average	0.003 %



Loss Severity

Current Month (Cumulative)	13.477 %
3 Month Average (Cumulative)	35.401 %
12 Month Average (Cumulative)	26.639 %



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

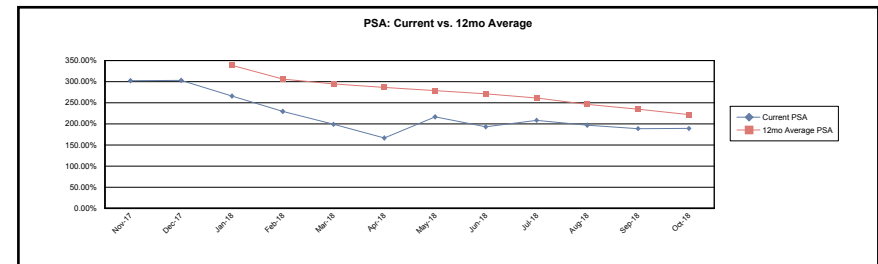
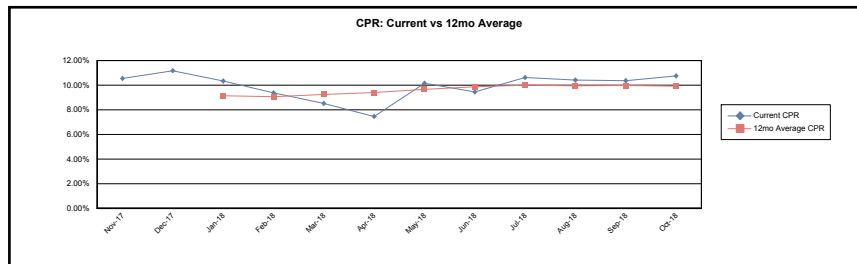
Current Month 0.942 %
3 Month Average 0.920 %
12 Month Average 0.868 %

CPR

Current Month 10.738 %
3 Month Average 10.501 %
12 Month Average 9.925 %

PSA

Current Month 188.793 %
3 Month Average 191.448 %
12 Month Average 221.444 %



Calculation Methodology:

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

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

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

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

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

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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
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				

Connecticut Avenue Securities
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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.