

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		09/30/2019	0.00000 %	30,548,603,734.62	0.00	507,147,044.72	0.00	30,041,456,689.90	507,147,044.72	0.00
1M-1	30711XEK6	10/24/2019	3.31838 %	111,991,927.03	309,693.14	20,134,909.31	0.00	91,857,017.72	20,444,602.45	0.00
1M-1H		09/30/2019	0.00000 %	5,894,326.95	0.00	1,059,734.77	0.00	4,834,592.19	1,059,734.77	0.00
1M-2	30711XEP5	10/24/2019	5.56838 %	685,905,000.00	3,182,816.40	0.00	0.00	685,905,000.00	3,182,816.40	0.00
1M-2H		09/30/2019	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	10/24/2019	5.56838 %	228,635,000.00	1,060,938.80	0.00	0.00	228,635,000.00	1,060,938.80	0.00
1M-AH		09/30/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	10/24/2019	5.56838 %	228,635,000.00	1,060,938.80	0.00	0.00	228,635,000.00	1,060,938.80	0.00
1M-BH		09/30/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	10/24/2019	5.56838 %	228,635,000.00	1,060,938.80	0.00	0.00	228,635,000.00	1,060,938.80	0.00
1M-CH		09/30/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	10/24/2019	7.76838 %	207,850,000.00	1,345,548.15	0.00	0.00	207,850,000.00	1,345,548.15	0.00
1B-1H		09/30/2019	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		09/30/2019	0.00000 %	218,254,428.11	0.00	0.00	2,532.71	218,251,895.40	0.00	538,084.60
1A-I1	30711XEW0	10/24/2019	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1A-I2	30711XER1	10/24/2019	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1A-I3	30711XFM1	10/24/2019	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1A-I4	30711XFT6	10/24/2019	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1B-I1	30711XFB5	10/24/2019	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1B-I2	30711XFU3	10/24/2019	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1B-I3	30711XFV1	10/24/2019	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1B-I4	30711XFW9	10/24/2019	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1C-I1	30711XGJ7	10/24/2019	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1C-I2	30711XFX7	10/24/2019	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1C-I3	30711XFY5	10/24/2019	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1C-I4	30711XFZ2	10/24/2019	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1E-A1	30711XES9	10/24/2019	3.26838 %	228,635,000.00	622,721.72	0.00	0.00	228,635,000.00	622,721.72	0.00
1E-A2	30711XET7	10/24/2019	3.76838 %	228,635,000.00	717,986.30	0.00	0.00	228,635,000.00	717,986.30	0.00
1E-A3	30711XEU4	10/24/2019	4.26838 %	228,635,000.00	813,250.88	0.00	0.00	228,635,000.00	813,250.88	0.00
1E-A4	30711XEV2	10/24/2019	4.76838 %	228,635,000.00	908,515.47	0.00	0.00	228,635,000.00	908,515.47	0.00
1E-B1	30711XEX8	10/24/2019	3.26838 %	228,635,000.00	622,721.72	0.00	0.00	228,635,000.00	622,721.72	0.00
1E-B2	30711XEY6	10/24/2019	3.76838 %	228,635,000.00	717,986.30	0.00	0.00	228,635,000.00	717,986.30	0.00
1E-B3	30711XEZ3	10/24/2019	4.26838 %	228,635,000.00	813,250.88	0.00	0.00	228,635,000.00	813,250.88	0.00
1E-B4	30711XFA7	10/24/2019	4.76838 %	228,635,000.00	908,515.47	0.00	0.00	228,635,000.00	908,515.47	0.00
1E-C1	30711XFC3	10/24/2019	3.26838 %	228,635,000.00	622,721.72	0.00	0.00	228,635,000.00	622,721.72	0.00
1E-C2	30711XFD1	10/24/2019	3.76838 %	228,635,000.00	717,986.30	0.00	0.00	228,635,000.00	717,986.30	0.00
1E-C3	30711XFE9	10/24/2019	4.26838 %	228,635,000.00	813,250.88	0.00	0.00	228,635,000.00	813,250.88	0.00
1E-C4	30711XFF6	10/24/2019	4.76838 %	228,635,000.00	908,515.47	0.00	0.00	228,635,000.00	908,515.47	0.00
1E-D1	30711XFG4	10/24/2019	3.26838 %	457,270,000.00	1,245,443.44	0.00	0.00	457,270,000.00	1,245,443.44	0.00
1E-D2	30711XFH2	10/24/2019	3.76838 %	457,270,000.00	1,435,972.60	0.00	0.00	457,270,000.00	1,435,972.60	0.00
1E-D3	30711XFJ8	10/24/2019	4.26838 %	457,270,000.00	1,626,501.77	0.00	0.00	457,270,000.00	1,626,501.77	0.00
1E-D4	30711XFK5	10/24/2019	4.76838 %	457,270,000.00	1,817,030.94	0.00	0.00	457,270,000.00	1,817,030.94	0.00
1E-D5	30711XFL3	10/24/2019	5.56838 %	457,270,000.00	2,121,877.60	0.00	0.00	457,270,000.00	2,121,877.60	0.00

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

**Connecticut Avenue Securities
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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	10/24/2019	3.26838 %	457,270,000.00	1,245,443.44	0.00	0.00	457,270,000.00	1,245,443.44	0.00
1E-F2	30711XFP4	10/24/2019	3.76838 %	457,270,000.00	1,435,972.60	0.00	0.00	457,270,000.00	1,435,972.60	0.00
1E-F3	30711XFQ2	10/24/2019	4.26838 %	457,270,000.00	1,626,501.77	0.00	0.00	457,270,000.00	1,626,501.77	0.00
1E-F4	30711XFR0	10/24/2019	4.76838 %	457,270,000.00	1,817,030.94	0.00	0.00	457,270,000.00	1,817,030.94	0.00
1E-F5	30711XFS8	10/24/2019	5.56838 %	457,270,000.00	2,121,877.60	0.00	0.00	457,270,000.00	2,121,877.60	0.00
1X-1	30711XGA6	10/24/2019	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1X-2	30711XGB4	10/24/2019	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1X-3	30711XGC2	10/24/2019	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1X-4	30711XGD0	10/24/2019	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
1Y-1	30711XGE8	10/24/2019	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1Y-2	30711XGF5	10/24/2019	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1Y-3	30711XGG3	10/24/2019	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1Y-4	30711XGH1	10/24/2019	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
Totals				39,863,868,264.71	41,970,915.73	528,341,688.80	2,532.71	39,335,524,043.21	570,312,604.53	538,084.60

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	30,548,603,734.62	57,650,752.42	449,496,292.30	0.00	0.00	507,147,044.72	30,041,456,689.90	0.71328456	507,147,044.72
1M-1	457,271,000.00	111,991,927.03	2,289,321.78	17,845,587.54	0.00	0.00	20,134,909.31	91,857,017.72	0.20088092	20,134,909.31
1M-1H	24,066,956.00	5,894,326.95	120,490.93	939,243.84	0.00	0.00	1,059,734.77	4,834,592.19	0.20088092	1,059,734.77
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	218,254,428.11	0.00	0.00	0.00	2,532.71	2,532.71	218,251,895.40	0.99754063	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	39,863,868,264.71	60,060,565.13	468,281,123.68	0.00	2,532.71	528,344,221.51	39,335,524,043.21	0.75942696	528,341,688.80

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	725.32592790	1.36882150	10.67254393	0.00000000	0.00000000	12.04136542	713.28456247	0.71328456	12.04136542
1M-1	457,271,000.00	244.91368801	5.00648801	39.02628319	0.00000000	0.00000000	44.03277118	200.88091683	0.20088092	44.03277118
1M-1H	24,066,956.00	244.91368788	5.00648815	39.02628317	0.00000000	0.00000000	44.03277132	200.88091697	0.20088092	44.03277132
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	997.55221016	0.00000000	0.00000000	0.00000000	0.01157599	0.01157599	997.54063417	0.99754063	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
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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 %	30,548,603,734.62	0.00	0.00	0.00	0.00	0.00	0.00	30,041,456,689.90
1M-1	09/25/19 - 10/24/19	30	3.31838 %	111,991,927.03	309,693.14	0.00	0.00	0.00	309,693.14	0.00	91,857,017.72
1M-1H	N/A	N/A	0.00000 %	5,894,326.95	0.00	0.00	0.00	0.00	0.00	0.00	4,834,592.19
1M-2	09/25/19 - 10/24/19	30	5.56838 %	685,905,000.00	3,182,816.40	0.00	0.00	0.00	3,182,816.40	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	09/25/19 - 10/24/19	30	5.56838 %	228,635,000.00	1,060,938.80	0.00	0.00	0.00	1,060,938.80	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	09/25/19 - 10/24/19	30	5.56838 %	228,635,000.00	1,060,938.80	0.00	0.00	0.00	1,060,938.80	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	09/25/19 - 10/24/19	30	5.56838 %	228,635,000.00	1,060,938.80	0.00	0.00	0.00	1,060,938.80	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	09/25/19 - 10/24/19	30	7.76838 %	207,850,000.00	1,345,548.15	0.00	0.00	0.00	1,345,548.15	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 %	218,254,428.11	0.00	0.00	0.00	0.00	0.00	0.00	218,251,895.40
1A-I1	09/25/19 - 10/24/19	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1A-I2	09/25/19 - 10/24/19	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1A-I3	09/25/19 - 10/24/19	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1A-I4	09/25/19 - 10/24/19	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1B-I1	09/25/19 - 10/24/19	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1B-I2	09/25/19 - 10/24/19	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1B-I3	09/25/19 - 10/24/19	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1B-I4	09/25/19 - 10/24/19	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1C-I1	09/25/19 - 10/24/19	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1C-I2	09/25/19 - 10/24/19	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1C-I3	09/25/19 - 10/24/19	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1C-I4	09/25/19 - 10/24/19	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1E-A1	09/25/19 - 10/24/19	30	3.26838 %	228,635,000.00	622,721.72	0.00	0.00	0.00	622,721.72	0.00	228,635,000.00
1E-A2	09/25/19 - 10/24/19	30	3.76838 %	228,635,000.00	717,986.30	0.00	0.00	0.00	717,986.30	0.00	228,635,000.00
1E-A3	09/25/19 - 10/24/19	30	4.26838 %	228,635,000.00	813,250.88	0.00	0.00	0.00	813,250.88	0.00	228,635,000.00
1E-A4	09/25/19 - 10/24/19	30	4.76838 %	228,635,000.00	908,515.47	0.00	0.00	0.00	908,515.47	0.00	228,635,000.00
1E-B1	09/25/19 - 10/24/19	30	3.26838 %	228,635,000.00	622,721.72	0.00	0.00	0.00	622,721.72	0.00	228,635,000.00
1E-B2	09/25/19 - 10/24/19	30	3.76838 %	228,635,000.00	717,986.30	0.00	0.00	0.00	717,986.30	0.00	228,635,000.00
1E-B3	09/25/19 - 10/24/19	30	4.26838 %	228,635,000.00	813,250.88	0.00	0.00	0.00	813,250.88	0.00	228,635,000.00
1E-B4	09/25/19 - 10/24/19	30	4.76838 %	228,635,000.00	908,515.47	0.00	0.00	0.00	908,515.47	0.00	228,635,000.00
1E-C1	09/25/19 - 10/24/19	30	3.26838 %	228,635,000.00	622,721.72	0.00	0.00	0.00	622,721.72	0.00	228,635,000.00
1E-C2	09/25/19 - 10/24/19	30	3.76838 %	228,635,000.00	717,986.30	0.00	0.00	0.00	717,986.30	0.00	228,635,000.00
1E-C3	09/25/19 - 10/24/19	30	4.26838 %	228,635,000.00	813,250.88	0.00	0.00	0.00	813,250.88	0.00	228,635,000.00
1E-C4	09/25/19 - 10/24/19	30	4.76838 %	228,635,000.00	908,515.47	0.00	0.00	0.00	908,515.47	0.00	228,635,000.00
1E-D1	09/25/19 - 10/24/19	30	3.26838 %	457,270,000.00	1,245,443.44	0.00	0.00	0.00	1,245,443.44	0.00	457,270,000.00
1E-D2	09/25/19 - 10/24/19	30	3.76838 %	457,270,000.00	1,435,972.60	0.00	0.00	0.00	1,435,972.60	0.00	457,270,000.00
1E-D3	09/25/19 - 10/24/19	30	4.26838 %	457,270,000.00	1,626,501.77	0.00	0.00	0.00	1,626,501.77	0.00	457,270,000.00
1E-D4	09/25/19 - 10/24/19	30	4.76838 %	457,270,000.00	1,817,030.94	0.00	0.00	0.00	1,817,030.94	0.00	457,270,000.00

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

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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	09/25/19 - 10/24/19	30	5.56838 %	457,270,000.00	2,121,877.60	0.00	0.00	0.00	2,121,877.60	0.00	457,270,000.00
1E-F1	09/25/19 - 10/24/19	30	3.26838 %	457,270,000.00	1,245,443.44	0.00	0.00	0.00	1,245,443.44	0.00	457,270,000.00
1E-F2	09/25/19 - 10/24/19	30	3.76838 %	457,270,000.00	1,435,972.60	0.00	0.00	0.00	1,435,972.60	0.00	457,270,000.00
1E-F3	09/25/19 - 10/24/19	30	4.26838 %	457,270,000.00	1,626,501.77	0.00	0.00	0.00	1,626,501.77	0.00	457,270,000.00
1E-F4	09/25/19 - 10/24/19	30	4.76838 %	457,270,000.00	1,817,030.94	0.00	0.00	0.00	1,817,030.94	0.00	457,270,000.00
1E-F5	09/25/19 - 10/24/19	30	5.56838 %	457,270,000.00	2,121,877.60	0.00	0.00	0.00	2,121,877.60	0.00	457,270,000.00
1X-1	09/25/19 - 10/24/19	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1X-2	09/25/19 - 10/24/19	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1X-3	09/25/19 - 10/24/19	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1X-4	09/25/19 - 10/24/19	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
1Y-1	09/25/19 - 10/24/19	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1Y-2	09/25/19 - 10/24/19	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1Y-3	09/25/19 - 10/24/19	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1Y-4	09/25/19 - 10/24/19	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
Totals					41,970,915.73	0.00	0.00	0.00	41,970,915.73	0.00	

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

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
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 %	725.32592790	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	713.28456247
1M-1	457,271,000.00	3.31838 %	244.91368801	0.67726390	0.00000000	0.00000000	0.00000000	0.67726390	0.00000000	200.88091683
1M-1H	24,066,956.00	0.00000 %	244.91368788	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	200.88091697
1M-2	685,905,000.00	5.56838 %	1000.00000000	4.64031666	0.00000000	0.00000000	0.00000000	4.64031666	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	5.56838 %	1000.00000000	4.64031666	0.00000000	0.00000000	0.00000000	4.64031666	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	5.56838 %	1000.00000000	4.64031666	0.00000000	0.00000000	0.00000000	4.64031666	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	5.56838 %	1000.00000000	4.64031666	0.00000000	0.00000000	0.00000000	4.64031666	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	7.76838 %	1000.00000000	6.47364999	0.00000000	0.00000000	0.00000000	6.47364999	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 %	997.55221016	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.54063417
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	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-A2	228,635,000.00	3.76838 %	1000.00000000	3.14031666	0.00000000	0.00000000	0.00000000	3.14031666	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.26838 %	1000.00000000	3.55698331	0.00000000	0.00000000	0.00000000	3.55698331	0.00000000	1000.00000000
1E-A4	228,635,000.00	4.76838 %	1000.00000000	3.97365001	0.00000000	0.00000000	0.00000000	3.97365001	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-B2	228,635,000.00	3.76838 %	1000.00000000	3.14031666	0.00000000	0.00000000	0.00000000	3.14031666	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.26838 %	1000.00000000	3.55698331	0.00000000	0.00000000	0.00000000	3.55698331	0.00000000	1000.00000000
1E-B4	228,635,000.00	4.76838 %	1000.00000000	3.97365001	0.00000000	0.00000000	0.00000000	3.97365001	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-C2	228,635,000.00	3.76838 %	1000.00000000	3.14031666	0.00000000	0.00000000	0.00000000	3.14031666	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.26838 %	1000.00000000	3.55698331	0.00000000	0.00000000	0.00000000	3.55698331	0.00000000	1000.00000000
1E-C4	228,635,000.00	4.76838 %	1000.00000000	3.97365001	0.00000000	0.00000000	0.00000000	3.97365001	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-D2	457,270,000.00	3.76838 %	1000.00000000	3.14031666	0.00000000	0.00000000	0.00000000	3.14031666	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.26838 %	1000.00000000	3.55698334	0.00000000	0.00000000	0.00000000	3.55698334	0.00000000	1000.00000000
1E-D4	457,270,000.00	4.76838 %	1000.00000000	3.97365001	0.00000000	0.00000000	0.00000000	3.97365001	0.00000000	1000.00000000

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www.ctslink.com
Telephone: 1-866-846-4526

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	5.56838 %	1000.00000000	4.64031666	0.00000000	0.00000000	0.00000000	4.64031666	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.26838 %	1000.00000000	2.72365001	0.00000000	0.00000000	0.00000000	2.72365001	0.00000000	1000.00000000
1E-F2	457,270,000.00	3.76838 %	1000.00000000	3.14031666	0.00000000	0.00000000	0.00000000	3.14031666	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.26838 %	1000.00000000	3.55698334	0.00000000	0.00000000	0.00000000	3.55698334	0.00000000	1000.00000000
1E-F4	457,270,000.00	4.76838 %	1000.00000000	3.97365001	0.00000000	0.00000000	0.00000000	3.97365001	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.56838 %	1000.00000000	4.64031666	0.00000000	0.00000000	0.00000000	4.64031666	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	24,994,666.37
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(2,532.71)
Total Deposits	<u>24,992,133.66</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	24,972,967.00
Total Withdrawals (Pool Distribution Amount)	<u>24,992,133.66</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	528,344,221.51
Total Principal Reduction Cumulative	12,460,798,921.79
Scheduled Principal Current	60,060,565.12
Scheduled Principal Cumulative	2,058,173,958.94
Unscheduled Principal Current	468,281,123.68
Unscheduled Principal Cumulative	10,402,086,921.92
Senior Reduction Amount	507,147,044.72
Subordinate Reduction Amount	21,194,644.08
Calculated Tranche Write-down Amount	2,532.71
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,184.91
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	6,146.06
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	139824
Period Reference Pool Removal Loan Count	1866
Period Ending Loan Count	137958
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	31,297,197,110.90
Period PIF Loan Count Current	1865
PIF Loan Count Cumulative	42133
Period PIF Loan UPB Current	449,941,256.05
PIF Loan UPB Cumulative	9,763,060,537.20
Period Partial Prepayment Amount	19,360,679.35
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	68
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	17,787,253.98
Credit Event Amount Current	103,043.28
Credit Event Amount Cumulative	4,774,494.47
Total Active Modified Loan Count	570
Total Active Modified Loan UPB	126,556,877.29
Libor Rate	2.018380%
Structural Reporting	
Senior Percentage	95.987696%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.012304%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.750000%	4.010000%	4.010000%
1M-1	0.00	0.00	2.650000%	3.640000%	3.700000%
1M-1H	0.00	0.00	2.650000%	3.640000%	3.700000%
1M-2	0.00	0.00	1.000000%	1.370000%	1.400000%
1M-2H	0.00	0.00	1.000000%	1.370000%	1.400000%
1B-1	0.00	0.00	0.500000%	0.690000%	0.700000%
1B-1H	0.00	0.00	0.500000%	0.690000%	0.700000%
1B-2H	2,532.71	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	876	185,706,573.20	0.634976%	0.593365%
60 Days	170	35,805,893.63	0.123226%	0.114406%
90 Days	67	15,645,498.96	0.048566%	0.049990%
120 Days	50	10,033,858.23	0.036243%	0.032060%
150 Days	35	8,231,736.60	0.025370%	0.026302%
180+ Days	130	30,672,501.82	0.094232%	0.098004%
	1328	286,096,062.44	0.962612%	0.914127%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.006%
3 Month Average	0.024%
12 Month Average	0.018%

CDR

Current Month	0.004%
3 Month Average	0.015%
12 Month Average	0.011%

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

Credit-Linked Notes

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
61	13,647,127.17	4,184.91	0.031	13,647,127.17	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37943660	83,031.00	36.78	0.044	36.78	0.00
37966959	198,533.63	16.79	0.008	16.79	0.00
37962977	221,077.70	55.47	0.025	55.47	0.00
37961723	81,025.35	41.24	0.051	41.24	0.00
37958789	183,808.75	43.28	0.024	43.28	0.00
37958446	364,922.44	18.91	0.005	18.91	0.00
37957412	326,493.52	262.74	0.08	262.74	0.00
37954359	277,549.93	28.19	0.01	28.19	0.00
37952442	423,874.18	136.86	0.032	136.86	0.00
37951417	92,438.05	3.39	0.004	3.39	0.00
37950387	140,343.95	2.59	0.002	2.59	0.00
37947337	232,065.26	72.52	0.031	72.52	0.00
37945934	185,790.38	3.78	0.002	3.78	0.00
37906233	303,548.53	95.12	0.031	95.12	0.00
37943770	247,748.01	3.80	0.002	3.80	0.00
37973976	197,215.30	123.26	0.063	123.26	0.00
37942938	72,372.33	1.45	0.002	1.45	0.00
37940843	72,284.22	59.48	0.082	59.48	0.00
37936333	303,403.95	89.05	0.029	89.05	0.00
37932832	115,291.64	48.04	0.042	48.04	0.00
37931465	124,714.56	59.26	0.048	59.26	0.00
37931403	363,483.91	37.71	0.01	37.71	0.00
37929890	244,802.78	214.49	0.088	214.49	0.00
37929618	236,998.84	91.84	0.039	91.84	0.00
37929284	169,109.60	5.69	0.003	5.69	0.00

CONNECTICUT AVENUE SECURITIES

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37928948	437,769.70	59.65	0.014	59.65	0.00
37920885	230,397.54	48.00	0.021	48.00	0.00
37919839	197,970.79	6.67	0.003	6.67	0.00
37919500	268,947.83	5.20	0.002	5.20	0.00
37945192	138,058.12	30.86	0.022	30.86	0.00
38018522	362,230.81	25.61	0.007	25.61	0.00
38084323	215,158.20	22.41	0.01	22.41	0.00
38083109	65,674.40	22.72	0.035	22.72	0.00
38079114	176,026.09	4.85	0.003	4.85	0.00
38070082	186,775.27	94.34	0.051	94.34	0.00
38067996	142,294.84	74.11	0.052	74.11	0.00
38067003	139,227.36	87.02	0.063	87.02	0.00
38064853	422,472.63	122.50	0.029	122.50	0.00
38063969	224,699.01	68.41	0.03	68.41	0.00
38063724	144,611.47	2.66	0.002	2.66	0.00
38059651	284,228.44	107.33	0.038	107.33	0.00
38053555	93,073.96	34.82	0.037	34.82	0.00
38044822	62,080.37	36.37	0.059	36.37	0.00
38043127	139,312.17	103.44	0.074	103.44	0.00
37967788	99,245.01	8.92	0.009	8.92	0.00
37991482	386,645.74	14.10	0.004	14.10	0.00
38086689	399,408.80	172.54	0.043	172.54	0.00
37974164	137,035.87	6.46	0.005	6.46	0.00
37974222	158,899.70	179.57	0.113	179.57	0.00
37977307	226,489.70	150.32	0.066	150.32	0.00
37978214	255,427.67	189.62	0.074	189.62	0.00
38040714	394,645.82	131.81	0.033	131.81	0.00
37983961	143,516.85	66.35	0.046	66.35	0.00
38032384	117,342.81	36.67	0.031	36.67	0.00
37991764	401,538.15	354.90	0.088	354.90	0.00
37992750	115,555.08	83.95	0.073	83.95	0.00
38001111	362,199.56	12.20	0.003	12.20	0.00
38008406	224,027.84	23.34	0.01	23.34	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
38008592	405,111.00	225.56	0.056	225.56	0.00
37969187	107,715.53	1.66	0.002	1.66	0.00
37979354	519,385.23	18.24	0.004	18.24	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	103,043.28	(749.86)	(0.728)

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
5	953,884.54	3,282.57	99,108.46

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38044228	103,043.28	(749.86)	(0.728)

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
38010004	406,166.56	(101.20)	49,855.03
37906063	335,200.88	1.66	(1,240.37)
38021637	119,784.11	1.65	2,728.52
37910161	69,493.29	3,378.95	28,805.37
37932292	23,239.70	1.51	18,959.91

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
28	4,774,494.47	538,084.60	11.270

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37906063	335,200.88	(1,240.37)	(0.370)
37910161	69,493.29	28,805.37	41.451
37915310	102,133.84	40,117.18	39.279
37919634	78,181.43	25,011.90	31.992
37926539	404,982.26	(14,585.84)	(3.602)
37932292	23,239.70	18,959.91	81.584
37941853	74,440.41	28,487.09	38.268
37950233	83,142.67	38,781.57	46.645
37963725	242,202.62	48,085.51	19.853
37965121	89,564.05	(289.96)	(0.324)
37965756	141,470.02	(20,485.34)	(14.480)
37983902	121,781.89	5,735.64	4.710
37993032	170,421.95	(912.32)	(0.535)
38010004	406,166.56	49,855.03	12.275
38013603	48,130.57	39,023.55	81.079
38015502	401,410.72	38,683.46	9.637
38020294	70,870.54	37,235.82	52.541
38021637	119,784.11	2,728.52	2.278
38030027	370,199.84	76,730.25	20.727
38038648	380,341.35	(27,680.95)	(7.278)
38046118	86,010.78	2,366.52	2.751
38063804	49,398.39	19,607.01	39.692
38067236	155,501.07	25,125.26	16.158
38074021	50,121.23	46,302.81	92.382
38074900	220,334.53	31,256.81	14.186
38086031	253,867.92	(1,121.65)	(0.442)
38087265	123,058.57	2,251.68	1.830

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2019

10/4/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Cumulative Realized Loss Detail			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38044228	103,043.28	(749.86)	(0.728)

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	457,422.60	2,532.71	0.000 %	0	0.00	0.00	0.000 %	6	457,422.60	2,532.71	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	0037906063	348,000.00	4.250 %	CA	68.00	360	(1,243.56)	07/31/2019	1.66	(1,240.37)
Summary	0037910161	72,000.00	4.375 %	IL	80.00	360	25,426.42	08/31/2019	3,378.95	28,805.37
Summary	0037932292	24,000.00	4.375 %	IL	80.00	360	18,943.53	07/31/2019	1.51	18,959.91
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(101.20)	49,855.03
Summary	0038021637	124,000.00	4.750 %	NV	71.00	360	2,726.87	08/31/2019	1.65	2,728.52
Summary	0038044228	106,000.00	4.375 %	CA	80.00	360	(749.86)	09/30/2019	(749.86)	(749.86)

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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

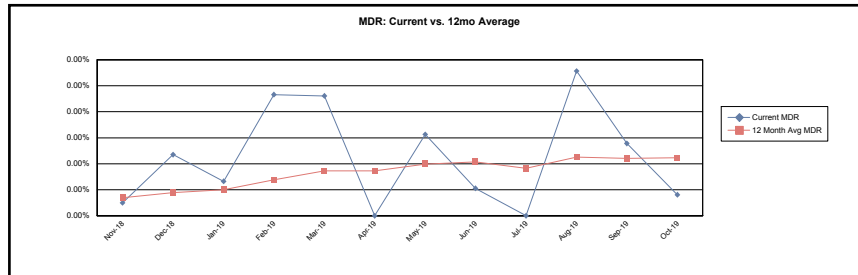
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Realized Loss Report - Collateral

Summary

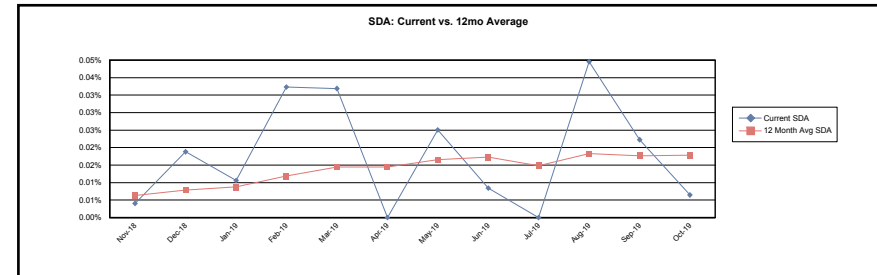
MDR

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



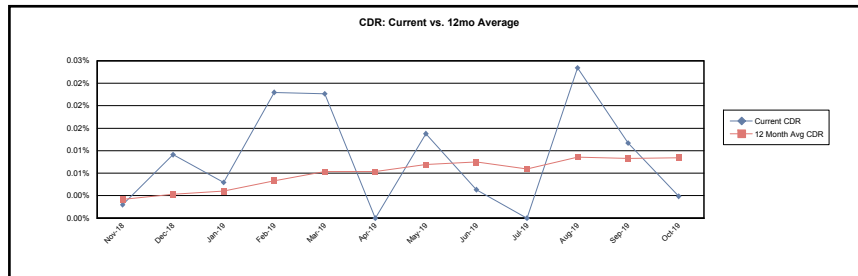
SDA

Current Month 0.006 %
3 Month Average 0.024 %
12 Month Average 0.018 %



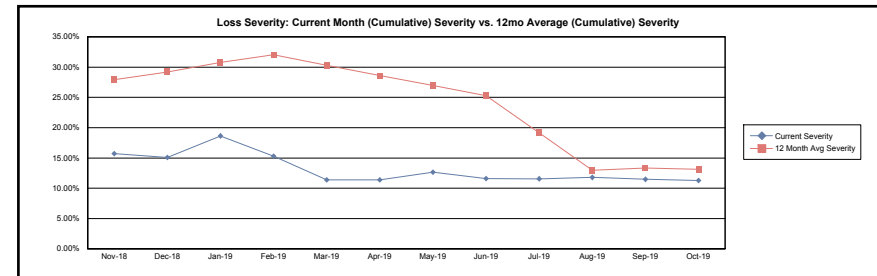
CDR

Current Month 0.004 %
3 Month Average 0.015 %
12 Month Average 0.011 %



Loss Severity

Current Month (Cumulative) 11.270 %
3 Month Average (Cumulative) 11.508 %
12 Month Average (Cumulative) 13.152 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 1.474 %
3 Month Average 1.271 %
12 Month Average 0.894 %

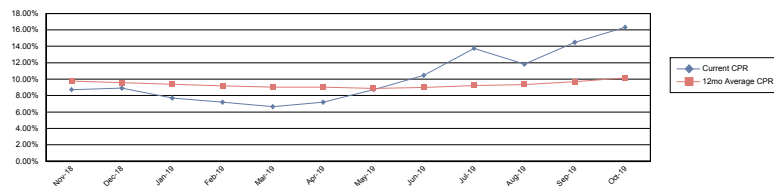
CPR

Current Month 16.324 %
3 Month Average 14.206 %
12 Month Average 10.165 %

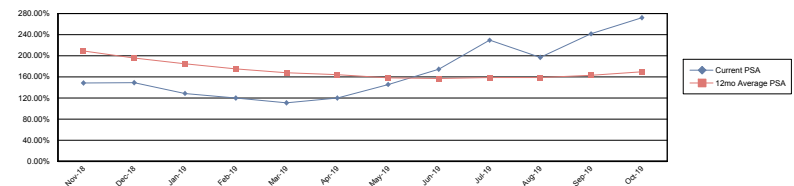
PSA

Current Month 272.069 %
3 Month Average 236.775 %
12 Month Average 169.642 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

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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				

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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.