

**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

10-Jul-2018 03:16:00 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		06/29/2018	0.00000 %	35,710,925,046.72	0.00	390,916,520.16	0.00	35,320,008,526.55	390,916,520.16	0.00
1M-1	30711XEK6	07/24/2018	3.39113 %	316,844,214.13	895,383.27	15,526,155.12	0.00	301,318,059.01	16,421,538.39	0.00
1M-1H		06/29/2018	0.00000 %	16,676,053.72	0.00	817,168.14	0.00	15,858,885.58	817,168.14	0.00
1M-2	30711XEP5	07/24/2018	5.64113 %	685,905,000.00	3,224,399.39	0.00	0.00	685,905,000.00	3,224,399.39	0.00
1M-2H		06/29/2018	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	07/24/2018	5.64113 %	228,635,000.00	1,074,799.80	0.00	0.00	228,635,000.00	1,074,799.80	0.00
1M-AH		06/29/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	07/24/2018	5.64113 %	228,635,000.00	1,074,799.80	0.00	0.00	228,635,000.00	1,074,799.80	0.00
1M-BH		06/29/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	07/24/2018	5.64113 %	228,635,000.00	1,074,799.80	0.00	0.00	228,635,000.00	1,074,799.80	0.00
1M-CH		06/29/2018	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	07/24/2018	7.84113 %	207,850,000.00	1,358,149.06	0.00	0.00	207,850,000.00	1,358,149.06	0.00
1B-1H		06/29/2018	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		06/29/2018	0.00000 %	218,764,990.23	0.00	0.00	431,925.36	218,333,064.87	0.00	456,915.13
1A-I1	30711XEW0	07/24/2018	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1A-I2	30711XER1	07/24/2018	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1A-I3	30711XFM1	07/24/2018	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1A-I4	30711XFT6	07/24/2018	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1B-I1	30711XFB5	07/24/2018	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1B-I2	30711XFU3	07/24/2018	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1B-I3	30711XFV1	07/24/2018	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1B-I4	30711XFW9	07/24/2018	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1C-I1	30711XGJ7	07/24/2018	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1C-I2	30711XFX7	07/24/2018	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1C-I3	30711XFY5	07/24/2018	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1C-I4	30711XFZ2	07/24/2018	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1E-A1	30711XES9	07/24/2018	3.34113 %	228,635,000.00	636,582.71	0.00	0.00	228,635,000.00	636,582.71	0.00
1E-A2	30711XET7	07/24/2018	3.84113 %	228,635,000.00	731,847.30	0.00	0.00	228,635,000.00	731,847.30	0.00
1E-A3	30711XEU4	07/24/2018	4.34113 %	228,635,000.00	827,111.88	0.00	0.00	228,635,000.00	827,111.88	0.00
1E-A4	30711XEV2	07/24/2018	4.84113 %	228,635,000.00	922,376.46	0.00	0.00	228,635,000.00	922,376.46	0.00
1E-B1	30711XEX8	07/24/2018	3.34113 %	228,635,000.00	636,582.71	0.00	0.00	228,635,000.00	636,582.71	0.00
1E-B2	30711XEY6	07/24/2018	3.84113 %	228,635,000.00	731,847.30	0.00	0.00	228,635,000.00	731,847.30	0.00
1E-B3	30711XEZ3	07/24/2018	4.34113 %	228,635,000.00	827,111.88	0.00	0.00	228,635,000.00	827,111.88	0.00
1E-B4	30711XFA7	07/24/2018	4.84113 %	228,635,000.00	922,376.46	0.00	0.00	228,635,000.00	922,376.46	0.00
1E-C1	30711XFC3	07/24/2018	3.34113 %	228,635,000.00	636,582.71	0.00	0.00	228,635,000.00	636,582.71	0.00
1E-C2	30711XFD1	07/24/2018	3.84113 %	228,635,000.00	731,847.30	0.00	0.00	228,635,000.00	731,847.30	0.00
1E-C3	30711XFE9	07/24/2018	4.34113 %	228,635,000.00	827,111.88	0.00	0.00	228,635,000.00	827,111.88	0.00
1E-C4	30711XFF6	07/24/2018	4.84113 %	228,635,000.00	922,376.46	0.00	0.00	228,635,000.00	922,376.46	0.00
1E-D1	30711XFG4	07/24/2018	3.34113 %	457,270,000.00	1,273,165.43	0.00	0.00	457,270,000.00	1,273,165.43	0.00
1E-D2	30711XFH2	07/24/2018	3.84113 %	457,270,000.00	1,463,694.60	0.00	0.00	457,270,000.00	1,463,694.60	0.00
1E-D3	30711XFJ8	07/24/2018	4.34113 %	457,270,000.00	1,654,223.76	0.00	0.00	457,270,000.00	1,654,223.76	0.00
1E-D4	30711XFK5	07/24/2018	4.84113 %	457,270,000.00	1,844,752.93	0.00	0.00	457,270,000.00	1,844,752.93	0.00
1E-D5	30711XFL3	07/24/2018	5.64113 %	457,270,000.00	2,149,599.60	0.00	0.00	457,270,000.00	2,149,599.60	0.00

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

**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	07/24/2018	3.34113 %	457,270,000.00	1,273,165.43	0.00	0.00	457,270,000.00	1,273,165.43	0.00
1E-F2	30711XFP4	07/24/2018	3.84113 %	457,270,000.00	1,463,694.60	0.00	0.00	457,270,000.00	1,463,694.60	0.00
1E-F3	30711XFQ2	07/24/2018	4.34113 %	457,270,000.00	1,654,223.76	0.00	0.00	457,270,000.00	1,654,223.76	0.00
1E-F4	30711XFR0	07/24/2018	4.84113 %	457,270,000.00	1,844,752.93	0.00	0.00	457,270,000.00	1,844,752.93	0.00
1E-F5	30711XFS8	07/24/2018	5.64113 %	457,270,000.00	2,149,599.60	0.00	0.00	457,270,000.00	2,149,599.60	0.00
1X-1	30711XGA6	07/24/2018	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1X-2	30711XGB4	07/24/2018	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1X-3	30711XGC2	07/24/2018	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1X-4	30711XGD0	07/24/2018	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
1Y-1	30711XGE8	07/24/2018	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1Y-2	30711XGF5	07/24/2018	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1Y-3	30711XGG3	07/24/2018	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1Y-4	30711XGH1	07/24/2018	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
Totals				45,242,334,152.80	43,095,924.64	407,259,843.42	431,925.36	44,834,642,384.01	450,355,768.06	456,915.13

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.

**Connecticut Avenue Securities
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Series 2017-C01**

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Securities Administration Services
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Frederick, MD 21701-4747
www.ctslink.com
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	35,710,925,046.72	59,806,164.55	331,110,355.62	0.00	0.00	390,916,520.16	35,320,008,526.55	0.83861502	390,916,520.16
1M-1	457,271,000.00	316,844,214.13	2,375,484.01	13,150,671.11	0.00	0.00	15,526,155.12	301,318,059.01	0.65894854	15,526,155.12
1M-1H	24,066,956.00	16,676,053.72	125,025.79	692,142.35	0.00	0.00	817,168.14	15,858,885.58	0.65894854	817,168.14
1M-2	685,905,000.00	685,905,000.00	0.00	0.00	0.00	0.00	0.00	685,905,000.00	1.00000000	0.00
1M-2H	36,101,934.00	36,101,934.00	0.00	0.00	0.00	0.00	0.00	36,101,934.00	1.00000000	0.00
1M-2A	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-AH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1M-2B	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-BH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1M-2C	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1M-CH	12,033,978.00	12,033,978.00	0.00	0.00	0.00	0.00	0.00	12,033,978.00	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	218,764,990.23	0.00	0.00	0.00	431,925.36	431,925.36	218,333,064.87	0.99791163	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-A4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-B4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C1	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C2	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C3	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-C4	228,635,000.00	228,635,000.00	0.00	0.00	0.00	0.00	0.00	228,635,000.00	1.00000000	0.00
1E-D1	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D2	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D3	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D4	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-D5	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F1	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F3	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F4	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1E-F5	457,270,000.00	457,270,000.00	0.00	0.00	0.00	0.00	0.00	457,270,000.00	1.00000000	0.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	51,796,322,965.00	45,242,334,152.80	62,306,674.35	344,953,169.08	0.00	431,925.36	407,691,768.78	44,834,642,384.01	0.86559508	407,259,843.42

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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	847.89668525	1.41999818	7.86166622	0.00000000	0.00000000	9.28166440	838.61502085	0.83861502	9.28166440
1M-1	457,271,000.00	692.90248918	5.19491507	28.75903154	0.00000000	0.00000000	33.95394661	658.94854257	0.65894854	33.95394661
1M-1H	24,066,956.00	692.90248921	5.19491497	28.75903168	0.00000000	0.00000000	33.95394665	658.94854256	0.65894854	33.95394665
1M-2	685,905,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	36,101,934.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2A	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	999.88578193	0.00000000	0.00000000	0.00000000	1.97415512	1.97415512	997.91162680	0.99791163	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
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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 %	35,710,925,046.72	0.00	0.00	0.00	0.00	0.00	0.00	35,320,008,526.55
1M-1	06/25/18 - 07/24/18	30	3.39113 %	316,844,214.13	895,383.27	0.00	0.00	0.00	895,383.27	0.00	301,318,059.01
1M-1H	N/A	N/A	0.00000 %	16,676,053.72	0.00	0.00	0.00	0.00	0.00	0.00	15,858,885.58
1M-2	06/25/18 - 07/24/18	30	5.64113 %	685,905,000.00	3,224,399.39	0.00	0.00	0.00	3,224,399.39	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	06/25/18 - 07/24/18	30	5.64113 %	228,635,000.00	1,074,799.80	0.00	0.00	0.00	1,074,799.80	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	06/25/18 - 07/24/18	30	5.64113 %	228,635,000.00	1,074,799.80	0.00	0.00	0.00	1,074,799.80	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	06/25/18 - 07/24/18	30	5.64113 %	228,635,000.00	1,074,799.80	0.00	0.00	0.00	1,074,799.80	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	06/25/18 - 07/24/18	30	7.84113 %	207,850,000.00	1,358,149.06	0.00	0.00	0.00	1,358,149.06	0.00	207,850,000.00
1B-1H	N/A	N/A	0.00000 %	10,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	218,764,990.23	0.00	0.00	0.00	0.00	0.00	0.00	218,333,064.87
1A-I1	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	30	3.34113 %	228,635,000.00	636,582.71	0.00	0.00	0.00	636,582.71	0.00	228,635,000.00
1E-A2	06/25/18 - 07/24/18	30	3.84113 %	228,635,000.00	731,847.30	0.00	0.00	0.00	731,847.30	0.00	228,635,000.00
1E-A3	06/25/18 - 07/24/18	30	4.34113 %	228,635,000.00	827,111.88	0.00	0.00	0.00	827,111.88	0.00	228,635,000.00
1E-A4	06/25/18 - 07/24/18	30	4.84113 %	228,635,000.00	922,376.46	0.00	0.00	0.00	922,376.46	0.00	228,635,000.00
1E-B1	06/25/18 - 07/24/18	30	3.34113 %	228,635,000.00	636,582.71	0.00	0.00	0.00	636,582.71	0.00	228,635,000.00
1E-B2	06/25/18 - 07/24/18	30	3.84113 %	228,635,000.00	731,847.30	0.00	0.00	0.00	731,847.30	0.00	228,635,000.00
1E-B3	06/25/18 - 07/24/18	30	4.34113 %	228,635,000.00	827,111.88	0.00	0.00	0.00	827,111.88	0.00	228,635,000.00
1E-B4	06/25/18 - 07/24/18	30	4.84113 %	228,635,000.00	922,376.46	0.00	0.00	0.00	922,376.46	0.00	228,635,000.00
1E-C1	06/25/18 - 07/24/18	30	3.34113 %	228,635,000.00	636,582.71	0.00	0.00	0.00	636,582.71	0.00	228,635,000.00
1E-C2	06/25/18 - 07/24/18	30	3.84113 %	228,635,000.00	731,847.30	0.00	0.00	0.00	731,847.30	0.00	228,635,000.00
1E-C3	06/25/18 - 07/24/18	30	4.34113 %	228,635,000.00	827,111.88	0.00	0.00	0.00	827,111.88	0.00	228,635,000.00
1E-C4	06/25/18 - 07/24/18	30	4.84113 %	228,635,000.00	922,376.46	0.00	0.00	0.00	922,376.46	0.00	228,635,000.00
1E-D1	06/25/18 - 07/24/18	30	3.34113 %	457,270,000.00	1,273,165.43	0.00	0.00	0.00	1,273,165.43	0.00	457,270,000.00
1E-D2	06/25/18 - 07/24/18	30	3.84113 %	457,270,000.00	1,463,694.60	0.00	0.00	0.00	1,463,694.60	0.00	457,270,000.00
1E-D3	06/25/18 - 07/24/18	30	4.34113 %	457,270,000.00	1,654,223.76	0.00	0.00	0.00	1,654,223.76	0.00	457,270,000.00
1E-D4	06/25/18 - 07/24/18	30	4.84113 %	457,270,000.00	1,844,752.93	0.00	0.00	0.00	1,844,752.93	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	06/25/18 - 07/24/18	30	5.64113 %	457,270,000.00	2,149,599.60	0.00	0.00	0.00	2,149,599.60	0.00	457,270,000.00
1E-F1	06/25/18 - 07/24/18	30	3.34113 %	457,270,000.00	1,273,165.43	0.00	0.00	0.00	1,273,165.43	0.00	457,270,000.00
1E-F2	06/25/18 - 07/24/18	30	3.84113 %	457,270,000.00	1,463,694.60	0.00	0.00	0.00	1,463,694.60	0.00	457,270,000.00
1E-F3	06/25/18 - 07/24/18	30	4.34113 %	457,270,000.00	1,654,223.76	0.00	0.00	0.00	1,654,223.76	0.00	457,270,000.00
1E-F4	06/25/18 - 07/24/18	30	4.84113 %	457,270,000.00	1,844,752.93	0.00	0.00	0.00	1,844,752.93	0.00	457,270,000.00
1E-F5	06/25/18 - 07/24/18	30	5.64113 %	457,270,000.00	2,149,599.60	0.00	0.00	0.00	2,149,599.60	0.00	457,270,000.00
1X-1	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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	06/25/18 - 07/24/18	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					43,095,924.64	0.00	0.00	0.00	43,095,924.64	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

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 %	847.89668525	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	838.61502085
1M-1	457,271,000.00	3.39113 %	692.90248918	1.95810202	0.00000000	0.00000000	0.00000000	1.95810202	0.00000000	658.94854257
1M-1H	24,066,956.00	0.00000 %	692.90248921	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	658.94854256
1M-2	685,905,000.00	5.64113 %	1000.00000000	4.70094166	0.00000000	0.00000000	0.00000000	4.70094166	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	5.64113 %	1000.00000000	4.70094168	0.00000000	0.00000000	0.00000000	4.70094168	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	5.64113 %	1000.00000000	4.70094168	0.00000000	0.00000000	0.00000000	4.70094168	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	5.64113 %	1000.00000000	4.70094168	0.00000000	0.00000000	0.00000000	4.70094168	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	7.84113 %	1000.00000000	6.53427501	0.00000000	0.00000000	0.00000000	6.53427501	0.00000000	1000.00000000
1B-1H	10,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	999.88578193	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.91162680
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	3.34113 %	1000.00000000	2.78427498	0.00000000	0.00000000	0.00000000	2.78427498	0.00000000	1000.00000000
1E-A2	228,635,000.00	3.84113 %	1000.00000000	3.20094168	0.00000000	0.00000000	0.00000000	3.20094168	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.34113 %	1000.00000000	3.61760833	0.00000000	0.00000000	0.00000000	3.61760833	0.00000000	1000.00000000
1E-A4	228,635,000.00	4.84113 %	1000.00000000	4.03427498	0.00000000	0.00000000	0.00000000	4.03427498	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.34113 %	1000.00000000	2.78427498	0.00000000	0.00000000	0.00000000	2.78427498	0.00000000	1000.00000000
1E-B2	228,635,000.00	3.84113 %	1000.00000000	3.20094168	0.00000000	0.00000000	0.00000000	3.20094168	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.34113 %	1000.00000000	3.61760833	0.00000000	0.00000000	0.00000000	3.61760833	0.00000000	1000.00000000
1E-B4	228,635,000.00	4.84113 %	1000.00000000	4.03427498	0.00000000	0.00000000	0.00000000	4.03427498	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.34113 %	1000.00000000	2.78427498	0.00000000	0.00000000	0.00000000	2.78427498	0.00000000	1000.00000000
1E-C2	228,635,000.00	3.84113 %	1000.00000000	3.20094168	0.00000000	0.00000000	0.00000000	3.20094168	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.34113 %	1000.00000000	3.61760833	0.00000000	0.00000000	0.00000000	3.61760833	0.00000000	1000.00000000
1E-C4	228,635,000.00	4.84113 %	1000.00000000	4.03427498	0.00000000	0.00000000	0.00000000	4.03427498	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.34113 %	1000.00000000	2.78427500	0.00000000	0.00000000	0.00000000	2.78427500	0.00000000	1000.00000000
1E-D2	457,270,000.00	3.84113 %	1000.00000000	3.20094168	0.00000000	0.00000000	0.00000000	3.20094168	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.34113 %	1000.00000000	3.61760833	0.00000000	0.00000000	0.00000000	3.61760833	0.00000000	1000.00000000
1E-D4	457,270,000.00	4.84113 %	1000.00000000	4.03427500	0.00000000	0.00000000	0.00000000	4.03427500	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	5.64113 %	1000.00000000	4.70094168	0.00000000	0.00000000	0.00000000	4.70094168	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.34113 %	1000.00000000	2.78427500	0.00000000	0.00000000	0.00000000	2.78427500	0.00000000	1000.00000000
1E-F2	457,270,000.00	3.84113 %	1000.00000000	3.20094168	0.00000000	0.00000000	0.00000000	3.20094168	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.34113 %	1000.00000000	3.61760833	0.00000000	0.00000000	0.00000000	3.61760833	0.00000000	1000.00000000
1E-F4	457,270,000.00	4.84113 %	1000.00000000	4.03427500	0.00000000	0.00000000	0.00000000	4.03427500	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.64113 %	1000.00000000	4.70094168	0.00000000	0.00000000	0.00000000	4.70094168	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	21,455,178.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(431,925.36)
Total Deposits	<u>21,023,253.50</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	21,004,086.84
Total Withdrawals (Pool Distribution Amount)	<u>21,023,253.50</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	407,691,768.78
Total Principal Reduction Cumulative	6,961,680,581.03
Scheduled Principal Current	62,306,674.35
Scheduled Principal Cumulative	1,154,637,909.27
Unscheduled Principal Current	344,953,169.07
Unscheduled Principal Cumulative	5,806,585,756.63
Senior Reduction Amount	390,916,520.16
Subordinate Reduction Amount	16,343,323.26
Calculated Tranche Write-Down Amount	431,925.36
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	842.33
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	158955
Period Reference Pool Removal Loan Count	1471
Period Ending Loan Count	157484
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	36,796,315,451.66
Period PIF Loan Count Current	1469
PIF Loan Count Cumulative	22640
Period PIF Loan UPB Current	324,566,089.56
PIF Loan UPB Cumulative	5,442,768,522.07
Period Partial Prepayment Amount	21,140,254.63
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	60
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	14,722,523.12
Credit Event Amount Current	455,564.95
Credit Event Amount Cumulative	533,746.38
Total Active Modified Loan Count	183
Total Active Modified Loan UPB	42,939,573.17
LIBOR	2.091130%
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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Fax: 240-586-8675

Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated 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%	3.120000%	3.150000%
1M-1H	0.00	0.00	2.650000%	3.120000%	3.150000%
1M-2	0.00	0.00	1.000000%	1.180000%	1.190000%
1M-2H	0.00	0.00	1.000000%	1.180000%	1.190000%
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	431,925.36	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
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	816	186,418,513.22	0.518148%	0.506623%
60 Days	169	38,974,779.01	0.107312%	0.105920%
90 Days	87	17,811,858.58	0.055244%	0.048407%
120 Days	91	19,363,282.55	0.057784%	0.052623%
150 Days	83	16,225,306.89	0.052704%	0.044095%
180+ Days	225	48,731,571.37	0.142872%	0.132436%
	1471	327,525,311.62	0.934063%	0.890104%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.029%
3 Month Average	0.010%
12 Month Average	0.003%

CDR

Current Month	0.015%
3 Month Average	0.005%
12 Month Average	0.001%

Calculation Methodology:

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

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

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

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

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
23	4,903,908.85	842.33	0.017	4,903,908.85	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37969187	111,201.17	1.66	0.001	1.66	0.00
37919500	274,763.89	5.20	0.002	5.20	0.00
37919839	202,815.27	6.67	0.003	6.67	0.00
37929284	173,342.68	5.69	0.003	5.69	0.00
37929618	243,732.49	94.45	0.039	94.45	0.00
37933178	256,061.61	200.28	0.078	200.28	0.00
37936333	307,829.04	89.05	0.029	89.05	0.00
37942938	73,993.84	1.45	0.002	1.45	0.00
37943770	254,073.50	3.80	0.001	3.80	0.00
37950387	143,409.12	2.59	0.002	2.59	0.00
37915917	145,357.68	2.97	0.002	2.97	0.00
37961723	82,573.76	41.88	0.051	41.88	0.00
38083109	66,917.52	23.10	0.035	23.10	0.00
37974801	376,935.21	6.49	0.002	6.49	0.00
37979354	531,710.42	18.24	0.003	18.24	0.00
37992654	340,183.94	112.29	0.033	112.29	0.00
38001111	371,062.58	12.20	0.003	12.20	0.00
38008406	225,260.04	23.46	0.01	23.46	0.00
38053555	94,064.37	34.82	0.037	34.82	0.00
38059651	288,065.09	107.33	0.037	107.33	0.00
38063724	148,188.64	2.66	0.002	2.66	0.00
38064104	97,781.20	42.63	0.044	42.63	0.00
37951417	94,585.79	3.39	0.004	3.39	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
2	455,564.95	431,923.68	94.811

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	78,181.43	1.68	24,991.45

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38010004	406,166.56	412,319.20	101.515
38063804	49,398.39	19,604.48	39.686

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
37919634	78,181.43	1.68	1.68

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	533,746.38	456,915.13	85.605

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38063804	49,398.39	19,604.48	39.686
38010004	406,166.56	412,319.20	101.515
37919634	78,181.43	24,991.45	31.966

**Connecticut Avenue Securities
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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	3	456,913.45	431,925.36	0.001 %	0	0.00	0.00	0.000 %	3	456,913.45	431,925.36	0.001 %

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	1.68	24,991.45
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	412,319.20	412,319.20
Summary	0038063804	50,000.00	4.500 %	MO	72.00	360	19,604.48	06/30/2018	19,604.48	19,604.48

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
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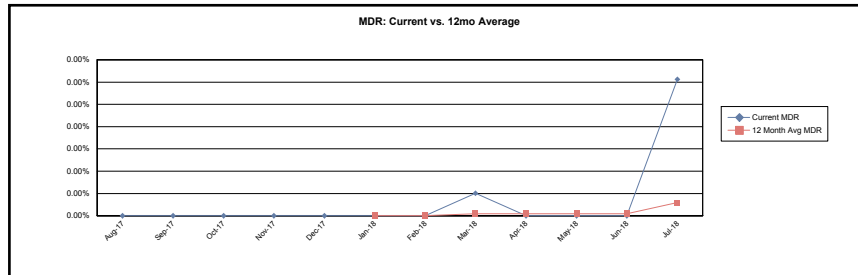
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Realized Loss Report - Collateral

Summary

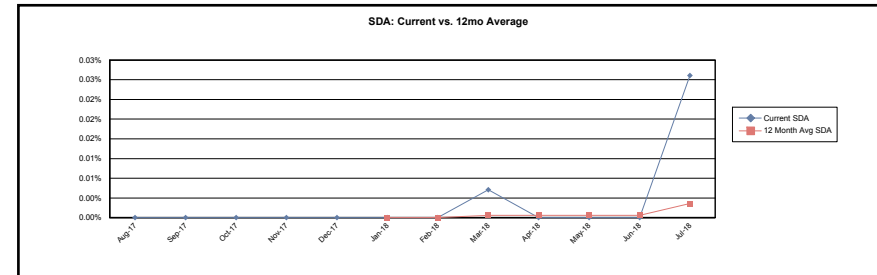
MDR

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



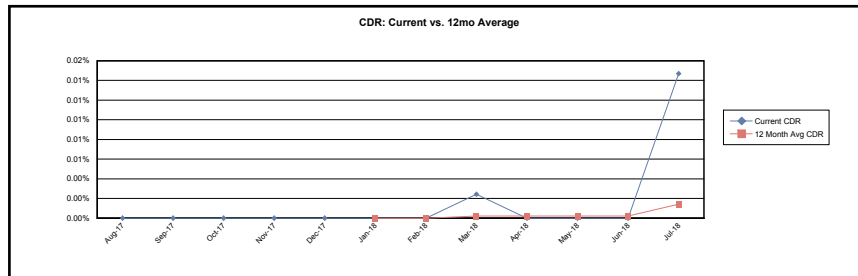
SDA

Current Month	0.029 %
3 Month Average	0.010 %
12 Month Average	0.003 %



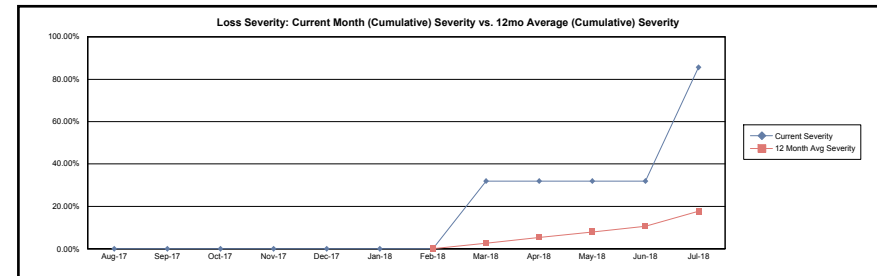
CDR

Current Month	0.015 %
3 Month Average	0.005 %
12 Month Average	0.001 %



Loss Severity

Current Month (Cumulative)	85.605 %
3 Month Average (Cumulative)	49.844 %
12 Month Average (Cumulative)	17.788 %



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.

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

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

Prepayment Rates

Summary

SMM

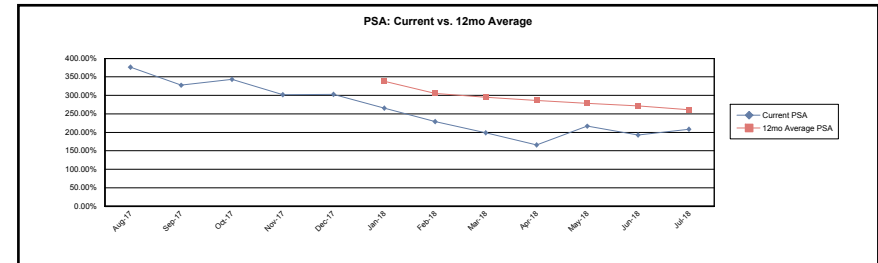
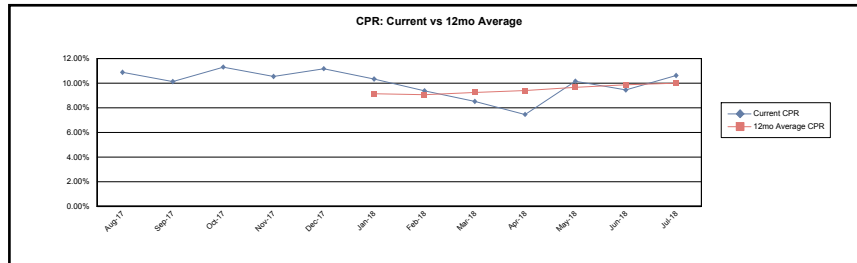
Current Month 0.930 %
3 Month Average 0.880 %
12 Month Average 0.874 %

CPR

Current Month 10.606 %
3 Month Average 10.067 %
12 Month Average 9.990 %

PSA

Current Month 208.443 %
3 Month Average 206.066 %
12 Month Average 260.840 %



Calculation Methodology:

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

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

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

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

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
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
Credit-Linked Notes
Distribution Date: 25-Jul-2018

10-Jul-2018 03:16:00 PM

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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.