

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:38 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		05/29/2020	0.00000 %	26,522,752,753.36	0.00	915,282,781.22	0.00	25,607,469,972.14	915,282,781.22	0.00
1M-1	30711XEK6	06/24/2020	1.46825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/29/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	06/24/2020	3.71825 %	638,152,233.65	1,977,341.29	36,314,341.39	0.00	601,837,892.26	38,291,682.68	0.00
1M-2H		05/29/2020	0.00000 %	33,588,514.18	0.00	1,911,369.59	0.00	31,677,144.60	1,911,369.59	0.00
1M-2A	30711XEL4	06/24/2020	3.71825 %	180,882,233.65	560,471.14	36,314,341.39	0.00	144,567,892.26	36,874,812.53	0.00
1M-AH		05/29/2020	0.00000 %	9,520,558.18	0.00	1,911,369.59	0.00	7,609,188.60	1,911,369.59	0.00
1M-2B	30711XEM2	06/24/2020	3.71825 %	228,635,000.00	708,435.07	0.00	0.00	228,635,000.00	708,435.07	0.00
1M-BH		05/29/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	06/24/2020	3.71825 %	228,635,000.00	708,435.07	0.00	0.00	228,635,000.00	708,435.07	0.00
1M-CH		05/29/2020	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	06/24/2020	5.91825 %	207,850,000.00	1,025,090.22	0.00	0.00	207,850,000.00	1,025,090.22	0.00
1B-1H		05/29/2020	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		05/29/2020	0.00000 %	217,573,755.97	0.00	0.00	182,133.71	217,391,622.26	0.00	1,398,357.74
1A-I1	30711XEW0	06/24/2020	2.30000 %	0.00	346,690.95	0.00	0.00	0.00	346,690.95	0.00
1A-I2	30711XER1	06/24/2020	1.80000 %	0.00	271,323.35	0.00	0.00	0.00	271,323.35	0.00
1A-I3	30711XFM1	06/24/2020	1.30000 %	0.00	195,955.75	0.00	0.00	0.00	195,955.75	0.00
1A-I4	30711XFT6	06/24/2020	0.80000 %	0.00	120,588.16	0.00	0.00	0.00	120,588.16	0.00
1B-I1	30711XFB5	06/24/2020	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1B-I2	30711XFU3	06/24/2020	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1B-I3	30711XEV1	06/24/2020	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1B-I4	30711XFW9	06/24/2020	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1C-I1	30711XGJ7	06/24/2020	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1C-I2	30711XFX7	06/24/2020	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1C-I3	30711XFY5	06/24/2020	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1C-I4	30711XFZ2	06/24/2020	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1E-A1	30711XES9	06/24/2020	1.41825 %	180,882,233.65	213,780.19	36,314,341.39	0.00	144,567,892.26	36,528,121.58	0.00
1E-A2	30711XET7	06/24/2020	1.91825 %	180,882,233.65	289,147.79	36,314,341.39	0.00	144,567,892.26	36,603,489.18	0.00
1E-A3	30711XEU4	06/24/2020	2.41825 %	180,882,233.65	364,515.38	36,314,341.39	0.00	144,567,892.26	36,678,856.77	0.00
1E-A4	30711XEV2	06/24/2020	2.91825 %	180,882,233.65	439,882.98	36,314,341.39	0.00	144,567,892.26	36,754,224.37	0.00
1E-B1	30711XEX8	06/24/2020	1.41825 %	228,635,000.00	270,217.99	0.00	0.00	228,635,000.00	270,217.99	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XEY6	06/24/2020	1.91825 %	228,635,000.00	365,482.57	0.00	0.00	228,635,000.00	365,482.57	0.00
1E-B3	30711XEZ3	06/24/2020	2.41825 %	228,635,000.00	460,747.16	0.00	0.00	228,635,000.00	460,747.16	0.00
1E-B4	30711XFA7	06/24/2020	2.91825 %	228,635,000.00	556,011.74	0.00	0.00	228,635,000.00	556,011.74	0.00
1E-C1	30711XFC3	06/24/2020	1.41825 %	228,635,000.00	270,217.99	0.00	0.00	228,635,000.00	270,217.99	0.00
1E-C2	30711XFD1	06/24/2020	1.91825 %	228,635,000.00	365,482.57	0.00	0.00	228,635,000.00	365,482.57	0.00
1E-C3	30711XFE9	06/24/2020	2.41825 %	228,635,000.00	460,747.16	0.00	0.00	228,635,000.00	460,747.16	0.00
1E-C4	30711XFF6	06/24/2020	2.91825 %	228,635,000.00	556,011.74	0.00	0.00	228,635,000.00	556,011.74	0.00
1E-D1	30711XFG4	06/24/2020	1.41825 %	409,517,233.65	483,998.18	36,314,341.39	0.00	373,202,892.27	36,798,339.57	0.00
1E-D2	30711XFH2	06/24/2020	1.91825 %	409,517,233.65	654,630.36	36,314,341.39	0.00	373,202,892.27	36,968,971.75	0.00
1E-D3	30711XFJ8	06/24/2020	2.41825 %	409,517,233.65	825,262.54	36,314,341.39	0.00	373,202,892.27	37,139,603.93	0.00
1E-D4	30711XFK5	06/24/2020	2.91825 %	409,517,233.65	995,894.72	36,314,341.39	0.00	373,202,892.27	37,310,236.11	0.00
1E-D5	30711XFL3	06/24/2020	3.71825 %	409,517,233.65	1,268,906.21	36,314,341.39	0.00	373,202,892.27	37,583,247.60	0.00
1E-F1	30711XFN9	06/24/2020	1.41825 %	457,270,000.00	540,435.98	0.00	0.00	457,270,000.00	540,435.98	0.00
1E-F2	30711XFP4	06/24/2020	1.91825 %	457,270,000.00	730,965.15	0.00	0.00	457,270,000.00	730,965.15	0.00
1E-F3	30711XFQ2	06/24/2020	2.41825 %	457,270,000.00	921,494.31	0.00	0.00	457,270,000.00	921,494.31	0.00
1E-F4	30711XFR0	06/24/2020	2.91825 %	457,270,000.00	1,112,023.48	0.00	0.00	457,270,000.00	1,112,023.48	0.00
1E-F5	30711XFS8	06/24/2020	3.71825 %	457,270,000.00	1,416,870.15	0.00	0.00	457,270,000.00	1,416,870.15	0.00
1X-1	30711XGA6	06/24/2020	2.30000 %	0.00	784,908.03	0.00	0.00	0.00	784,908.03	0.00
1X-2	30711XGB4	06/24/2020	1.80000 %	0.00	614,275.85	0.00	0.00	0.00	614,275.85	0.00
1X-3	30711XGC2	06/24/2020	1.30000 %	0.00	443,643.67	0.00	0.00	0.00	443,643.67	0.00
1X-4	30711XGD0	06/24/2020	0.80000 %	0.00	273,011.49	0.00	0.00	0.00	273,011.49	0.00
1Y-1	30711XGE8	06/24/2020	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1Y-2	30711XGF5	06/24/2020	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1Y-3	30711XGG3	06/24/2020	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1Y-4	30711XGH1	06/24/2020	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
Totals				35,189,143,087.84	26,318,019.71	1,318,563,275.69	182,133.71	33,870,397,678.51	1,344,881,295.40	1,398,357.74

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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	26,522,752,753.36	49,343,779.90	865,939,001.31	0.00	0.00	915,282,781.22	25,607,469,972.14	0.60800690	915,282,781.22
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	685,905,000.00	638,152,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	601,837,892.26	0.87743622	36,314,341.39
1M-2H	36,101,934.00	33,588,514.18	103,082.19	1,808,287.40	0.00	0.00	1,911,369.59	31,677,144.60	0.87743622	1,911,369.59
1M-2A	228,635,000.00	180,882,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	144,567,892.26	0.63230867	36,314,341.39
1M-AH	12,033,978.00	9,520,558.18	103,082.19	1,808,287.40	0.00	0.00	1,911,369.59	7,609,188.60	0.63230867	1,911,369.59
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	217,573,755.97	0.00	0.00	0.00	182,133.71	182,133.71	217,391,622.26	0.99360868	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	180,882,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	144,567,892.26	0.63230867	36,314,341.39
1E-A2	228,635,000.00	180,882,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	144,567,892.26	0.63230867	36,314,341.39
1E-A3	228,635,000.00	180,882,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	144,567,892.26	0.63230867	36,314,341.39
1E-A4	228,635,000.00	180,882,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	144,567,892.26	0.63230867	36,314,341.39
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	409,517,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	373,202,892.27	0.81615433	36,314,341.39
1E-D2	457,270,000.00	409,517,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	373,202,892.27	0.81615433	36,314,341.39
1E-D3	457,270,000.00	409,517,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	373,202,892.27	0.81615433	36,314,341.39
1E-D4	457,270,000.00	409,517,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	373,202,892.27	0.81615433	36,314,341.39
1E-D5	457,270,000.00	409,517,233.65	1,958,470.94	34,355,870.45	0.00	0.00	36,314,341.39	373,202,892.27	0.81615433	36,314,341.39
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
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	35,189,143,087.84	71,093,124.62	1,247,470,151.06	0.00	182,133.71	1,318,745,409.40	33,870,397,678.51	0.65391510	1,318,563,275.69

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	629.73877361	1.17158621	20.56028534	0.00000000	0.00000000	21.73187156	608.00690205	0.60800690	21.73187156
1M-1	457,271,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	685,905,000.00	930.37991216	2.85530932	50.08838024	0.00000000	0.00000000	52.94368956	877.43622260	0.87743622	52.94368956
1M-2H	36,101,934.00	930.37991206	2.85530936	50.08838031	0.00000000	0.00000000	52.94368966	877.43622267	0.87743622	52.94368966
1M-2A	228,635,000.00	791.13973648	8.56592796	150.26514073	0.00000000	0.00000000	158.83106869	632.30866779	0.63230867	158.83106869
1M-AH	12,033,978.00	791.13973617	8.56592807	150.26514092	0.00000000	0.00000000	158.83106899	632.30866801	0.63230867	158.83106899
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	994.44113469	0.00000000	0.00000000	0.00000000	0.83245910	0.83245910	993.60867559	0.99360868	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	791.13973648	8.56592796	150.26514073	0.00000000	0.00000000	158.83106869	632.30866779	0.63230867	158.83106869
1E-A2	228,635,000.00	791.13973648	8.56592796	150.26514073	0.00000000	0.00000000	158.83106869	632.30866779	0.63230867	158.83106869
1E-A3	228,635,000.00	791.13973648	8.56592796	150.26514073	0.00000000	0.00000000	158.83106869	632.30866779	0.63230867	158.83106869
1E-A4	228,635,000.00	791.13973648	8.56592796	150.26514073	0.00000000	0.00000000	158.83106869	632.30866779	0.63230867	158.83106869
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	895.56986824	4.28296398	75.13257036	0.00000000	0.00000000	79.41553435	816.15433392	0.81615433	79.41553435
1E-D2	457,270,000.00	895.56986824	4.28296398	75.13257036	0.00000000	0.00000000	79.41553435	816.15433392	0.81615433	79.41553435
1E-D3	457,270,000.00	895.56986824	4.28296398	75.13257036	0.00000000	0.00000000	79.41553435	816.15433392	0.81615433	79.41553435
1E-D4	457,270,000.00	895.56986824	4.28296398	75.13257036	0.00000000	0.00000000	79.41553435	816.15433392	0.81615433	79.41553435
1E-D5	457,270,000.00	895.56986824	4.28296398	75.13257036	0.00000000	0.00000000	79.41553435	816.15433392	0.81615433	79.41553435
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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	26,522,752,753.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,607,469,972.14
1M-1	N/A	N/A	1.46825 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	05/26/20 - 06/24/20	30	3.71825 %	638,152,233.65	1,977,341.29	0.00	0.00	0.00	0.00	1,977,341.29	0.00	601,837,892.26
1M-2H	N/A	N/A	0.00000 %	33,588,514.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	31,677,144.60
1M-2A	05/26/20 - 06/24/20	30	3.71825 %	180,882,233.65	560,471.14	0.00	0.00	0.00	0.00	560,471.14	0.00	144,567,892.26
1M-AH	N/A	N/A	0.00000 %	9,520,558.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,609,188.60
1M-2B	05/26/20 - 06/24/20	30	3.71825 %	228,635,000.00	708,435.07	0.00	0.00	0.00	0.00	708,435.07	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	0.00	12,033,978.00
1M-2C	05/26/20 - 06/24/20	30	3.71825 %	228,635,000.00	708,435.07	0.00	0.00	0.00	0.00	708,435.07	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	0.00	12,033,978.00
1B-1	05/26/20 - 06/24/20	30	5.91825 %	207,850,000.00	1,025,090.22	0.00	0.00	0.00	0.00	1,025,090.22	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	0.00	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	217,573,755.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,391,622.26
1A-I1	05/26/20 - 06/24/20	30	2.30000 %	180,882,233.65	346,690.95	0.00	0.00	0.00	0.00	346,690.95	0.00	144,567,892.27
1A-I2	05/26/20 - 06/24/20	30	1.80000 %	180,882,233.65	271,323.35	0.00	0.00	0.00	0.00	271,323.35	0.00	144,567,892.27
1A-I3	05/26/20 - 06/24/20	30	1.30000 %	180,882,233.65	195,955.75	0.00	0.00	0.00	0.00	195,955.75	0.00	144,567,892.27
1A-I4	05/26/20 - 06/24/20	30	0.80000 %	180,882,233.65	120,588.16	0.00	0.00	0.00	0.00	120,588.16	0.00	144,567,892.27
1B-I1	05/26/20 - 06/24/20	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1B-I2	05/26/20 - 06/24/20	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1B-I3	05/26/20 - 06/24/20	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1B-I4	05/26/20 - 06/24/20	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1C-I1	05/26/20 - 06/24/20	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1C-I2	05/26/20 - 06/24/20	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1C-I3	05/26/20 - 06/24/20	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1C-I4	05/26/20 - 06/24/20	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1E-A1	05/26/20 - 06/24/20	30	1.41825 %	180,882,233.65	213,780.19	0.00	0.00	0.00	0.00	213,780.19	0.00	144,567,892.26
1E-A2	05/26/20 - 06/24/20	30	1.91825 %	180,882,233.65	289,147.79	0.00	0.00	0.00	0.00	289,147.79	0.00	144,567,892.26
1E-A3	05/26/20 - 06/24/20	30	2.41825 %	180,882,233.65	364,515.38	0.00	0.00	0.00	0.00	364,515.38	0.00	144,567,892.26
1E-A4	05/26/20 - 06/24/20	30	2.91825 %	180,882,233.65	439,882.98	0.00	0.00	0.00	0.00	439,882.98	0.00	144,567,892.26
1E-B1	05/26/20 - 06/24/20	30	1.41825 %	228,635,000.00	270,217.99	0.00	0.00	0.00	0.00	270,217.99	0.00	228,635,000.00
1E-B2	05/26/20 - 06/24/20	30	1.91825 %	228,635,000.00	365,482.57	0.00	0.00	0.00	0.00	365,482.57	0.00	228,635,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/26/20 - 06/24/20	30	2.41825 %	228,635,000.00	460,747.16	0.00	0.00	0.00	0.00	460,747.16	0.00	228,635,000.00
1E-B4	05/26/20 - 06/24/20	30	2.91825 %	228,635,000.00	556,011.74	0.00	0.00	0.00	0.00	556,011.74	0.00	228,635,000.00
1E-C1	05/26/20 - 06/24/20	30	1.41825 %	228,635,000.00	270,217.99	0.00	0.00	0.00	0.00	270,217.99	0.00	228,635,000.00
1E-C2	05/26/20 - 06/24/20	30	1.91825 %	228,635,000.00	365,482.57	0.00	0.00	0.00	0.00	365,482.57	0.00	228,635,000.00
1E-C3	05/26/20 - 06/24/20	30	2.41825 %	228,635,000.00	460,747.16	0.00	0.00	0.00	0.00	460,747.16	0.00	228,635,000.00
1E-C4	05/26/20 - 06/24/20	30	2.91825 %	228,635,000.00	556,011.74	0.00	0.00	0.00	0.00	556,011.74	0.00	228,635,000.00
1E-D1	05/26/20 - 06/24/20	30	1.41825 %	409,517,233.65	483,998.18	0.00	0.00	0.00	0.00	483,998.18	0.00	373,202,892.27
1E-D2	05/26/20 - 06/24/20	30	1.91825 %	409,517,233.65	654,630.36	0.00	0.00	0.00	0.00	654,630.36	0.00	373,202,892.27
1E-D3	05/26/20 - 06/24/20	30	2.41825 %	409,517,233.65	825,262.54	0.00	0.00	0.00	0.00	825,262.54	0.00	373,202,892.27
1E-D4	05/26/20 - 06/24/20	30	2.91825 %	409,517,233.65	995,894.72	0.00	0.00	0.00	0.00	995,894.72	0.00	373,202,892.27
1E-D5	05/26/20 - 06/24/20	30	3.71825 %	409,517,233.65	1,268,906.21	0.00	0.00	0.00	0.00	1,268,906.21	0.00	373,202,892.27
1E-F1	05/26/20 - 06/24/20	30	1.41825 %	457,270,000.00	540,435.98	0.00	0.00	0.00	0.00	540,435.98	0.00	457,270,000.00
1E-F2	05/26/20 - 06/24/20	30	1.91825 %	457,270,000.00	730,965.15	0.00	0.00	0.00	0.00	730,965.15	0.00	457,270,000.00
1E-F3	05/26/20 - 06/24/20	30	2.41825 %	457,270,000.00	921,494.31	0.00	0.00	0.00	0.00	921,494.31	0.00	457,270,000.00
1E-F4	05/26/20 - 06/24/20	30	2.91825 %	457,270,000.00	1,112,023.48	0.00	0.00	0.00	0.00	1,112,023.48	0.00	457,270,000.00
1E-F5	05/26/20 - 06/24/20	30	3.71825 %	457,270,000.00	1,416,870.15	0.00	0.00	0.00	0.00	1,416,870.15	0.00	457,270,000.00
1X-1	05/26/20 - 06/24/20	30	2.30000 %	409,517,233.65	784,908.03	0.00	0.00	0.00	0.00	784,908.03	0.00	373,202,892.27
1X-2	05/26/20 - 06/24/20	30	1.80000 %	409,517,233.65	614,275.85	0.00	0.00	0.00	0.00	614,275.85	0.00	373,202,892.27
1X-3	05/26/20 - 06/24/20	30	1.30000 %	409,517,233.65	443,643.67	0.00	0.00	0.00	0.00	443,643.67	0.00	373,202,892.27
1X-4	05/26/20 - 06/24/20	30	0.80000 %	409,517,233.65	273,011.49	0.00	0.00	0.00	0.00	273,011.49	0.00	373,202,892.27
1Y-1	05/26/20 - 06/24/20	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1Y-2	05/26/20 - 06/24/20	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1Y-3	05/26/20 - 06/24/20	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1Y-4	05/26/20 - 06/24/20	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
Totals					26,318,019.71	0.00	0.00	0.00	0.00	26,318,019.71	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	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 %	629.73877361	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	608.00690205
1M-1	457,271,000.00	1.46825 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	685,905,000.00	3.71825 %	930.37991216	2.88282093	0.00000000	0.00000000	0.00000000	0.00000000	2.88282093	0.00000000	877.43622260
1M-2H	36,101,934.00	0.00000 %	930.37991206	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	877.43622267
1M-2A	228,635,000.00	3.71825 %	791.13973648	2.45137945	0.00000000	0.00000000	0.00000000	0.00000000	2.45137945	0.00000000	632.30866779
1M-AH	12,033,978.00	0.00000 %	791.13973617	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	632.30866801
1M-2B	228,635,000.00	3.71825 %	1000.00000000	3.09854165	0.00000000	0.00000000	0.00000000	0.00000000	3.09854165	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	0.00000000	1000.00000000
1M-2C	228,635,000.00	3.71825 %	1000.00000000	3.09854165	0.00000000	0.00000000	0.00000000	0.00000000	3.09854165	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	0.00000000	1000.00000000
1B-1	207,850,000.00	5.91825 %	1000.00000000	4.93187501	0.00000000	0.00000000	0.00000000	0.00000000	4.93187501	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	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	994.44113469	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.60867559
1A-I1	0.00	2.30000 %	791.13973648	1.51635117	0.00000000	0.00000000	0.00000000	0.00000000	1.51635117	0.00000000	632.30866783
1A-I2	0.00	1.80000 %	791.13973648	1.18670960	0.00000000	0.00000000	0.00000000	0.00000000	1.18670960	0.00000000	632.30866783
1A-I3	0.00	1.30000 %	791.13973648	0.85706803	0.00000000	0.00000000	0.00000000	0.00000000	0.85706803	0.00000000	632.30866783
1A-I4	0.00	0.80000 %	791.13973648	0.52742651	0.00000000	0.00000000	0.00000000	0.00000000	0.52742651	0.00000000	632.30866783
1B-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	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	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	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	0.00000000	0.66666665	0.00000000	1000.00000000
1C-I1	0.00	2.30000 %	1000.00000000	1.91666665	0.00000000	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	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.08333335	0.00000000	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	0.00000000	0.66666665	0.00000000	1000.00000000
1E-A1	228,635,000.00	1.41825 %	791.13973648	0.93502828	0.00000000	0.00000000	0.00000000	0.00000000	0.93502828	0.00000000	632.30866779
1E-A2	228,635,000.00	1.91825 %	791.13973648	1.26466984	0.00000000	0.00000000	0.00000000	0.00000000	1.26466984	0.00000000	632.30866779
1E-A3	228,635,000.00	2.41825 %	791.13973648	1.59431137	0.00000000	0.00000000	0.00000000	0.00000000	1.59431137	0.00000000	632.30866779

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01

**WELLS
FARGO**

Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	228,635,000.00	2.91825 %	791.13973648	1.92395294	0.00000000	0.00000000	0.00000000	0.00000000	1.92395294	0.00000000	632.30866779
1E-B1	228,635,000.00	1.41825 %	1000.00000000	1.18187500	0.00000000	0.00000000	0.00000000	0.00000000	1.18187500	0.00000000	1000.00000000
1E-B2	228,635,000.00	1.91825 %	1000.00000000	1.59854165	0.00000000	0.00000000	0.00000000	0.00000000	1.59854165	0.00000000	1000.00000000
1E-B3	228,635,000.00	2.41825 %	1000.00000000	2.01520835	0.00000000	0.00000000	0.00000000	0.00000000	2.01520835	0.00000000	1000.00000000
1E-B4	228,635,000.00	2.91825 %	1000.00000000	2.43187500	0.00000000	0.00000000	0.00000000	0.00000000	2.43187500	0.00000000	1000.00000000
1E-C1	228,635,000.00	1.41825 %	1000.00000000	1.18187500	0.00000000	0.00000000	0.00000000	0.00000000	1.18187500	0.00000000	1000.00000000
1E-C2	228,635,000.00	1.91825 %	1000.00000000	1.59854165	0.00000000	0.00000000	0.00000000	0.00000000	1.59854165	0.00000000	1000.00000000
1E-C3	228,635,000.00	2.41825 %	1000.00000000	2.01520835	0.00000000	0.00000000	0.00000000	0.00000000	2.01520835	0.00000000	1000.00000000
1E-C4	228,635,000.00	2.91825 %	1000.00000000	2.43187500	0.00000000	0.00000000	0.00000000	0.00000000	2.43187500	0.00000000	1000.00000000
1E-D1	457,270,000.00	1.41825 %	895.56986824	1.05845164	0.00000000	0.00000000	0.00000000	0.00000000	1.05845164	0.00000000	816.15433392
1E-D2	457,270,000.00	1.91825 %	895.56986824	1.43160575	0.00000000	0.00000000	0.00000000	0.00000000	1.43160575	0.00000000	816.15433392
1E-D3	457,270,000.00	2.41825 %	895.56986824	1.80475986	0.00000000	0.00000000	0.00000000	0.00000000	1.80475986	0.00000000	816.15433392
1E-D4	457,270,000.00	2.91825 %	895.56986824	2.17791397	0.00000000	0.00000000	0.00000000	0.00000000	2.17791397	0.00000000	816.15433392
1E-D5	457,270,000.00	3.71825 %	895.56986824	2.77496055	0.00000000	0.00000000	0.00000000	0.00000000	2.77496055	0.00000000	816.15433392
1E-F1	457,270,000.00	1.41825 %	1000.00000000	1.18187500	0.00000000	0.00000000	0.00000000	0.00000000	1.18187500	0.00000000	1000.00000000
1E-F2	457,270,000.00	1.91825 %	1000.00000000	1.59854167	0.00000000	0.00000000	0.00000000	0.00000000	1.59854167	0.00000000	1000.00000000
1E-F3	457,270,000.00	2.41825 %	1000.00000000	2.01520832	0.00000000	0.00000000	0.00000000	0.00000000	2.01520832	0.00000000	1000.00000000
1E-F4	457,270,000.00	2.91825 %	1000.00000000	2.43187500	0.00000000	0.00000000	0.00000000	0.00000000	2.43187500	0.00000000	1000.00000000
1E-F5	457,270,000.00	3.71825 %	1000.00000000	3.09854167	0.00000000	0.00000000	0.00000000	0.00000000	3.09854167	0.00000000	1000.00000000
1X-1	0.00	2.30000 %	895.56986824	1.71650891	0.00000000	0.00000000	0.00000000	0.00000000	1.71650891	0.00000000	816.15433392
1X-2	0.00	1.80000 %	895.56986824	1.34335480	0.00000000	0.00000000	0.00000000	0.00000000	1.34335480	0.00000000	816.15433392
1X-3	0.00	1.30000 %	895.56986824	0.97020069	0.00000000	0.00000000	0.00000000	0.00000000	0.97020069	0.00000000	816.15433392
1X-4	0.00	0.80000 %	895.56986824	0.59704658	0.00000000	0.00000000	0.00000000	0.00000000	0.59704658	0.00000000	816.15433392
1Y-1	0.00	2.30000 %	1000.00000000	1.91666667	0.00000000	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	0.00000000	1.50000000	0.00000000	1000.00000000
1Y-3	0.00	1.30000 %	1000.00000000	1.08333333	0.00000000	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	0.00000000	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.

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

Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:39 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	39,518,073.27
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(182,133.71)
Total Deposits	39,335,939.56
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	39,316,772.90
Total Withdrawals (Pool Distribution Amount)	39,335,939.56
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:39 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	953,690,625.90
Total Principal Reduction Cumulative	17,080,829,419.72
Scheduled Principal Current	51,405,333.03
Scheduled Principal Cumulative	2,499,009,655.96
Unscheduled Principal Current	902,103,159.16
Unscheduled Principal Cumulative	14,580,421,449.69
Senior Reduction Amount	915,282,781.22
Subordinate Reduction Amount	38,225,710.97
Calculated Tranche Write-down Amount	182,133.71
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,430.97
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	125156
Period Reference Pool Removal Loan Count	3355
Period Ending Loan Count	121801
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	26,677,166,612.97
Period PIF Loan Count Current	3351
PIF Loan Count Cumulative	58264
Period PIF Loan UPB Current	891,675,574.49
PIF Loan UPB Cumulative	13,809,469,106.34
Period Partial Prepayment Amount	12,385,211.46
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	72
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,218,526.10
Credit Event Amount Current	523,143.47
Credit Event Amount Cumulative	8,065,597.89
Total Active Modified Loan Count	622
Total Active Modified Loan UPB	138,103,115.29
Libor Rate	0.168250%

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

Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.989612%
Subordinate Percentage	4.010388%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:39 PM

Reference Tranche Performance - Deal Level

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 %	4.010000 %	4.010000 %
1M-1H	0.00	0.00	2.650000 %	4.010000 %	4.010000 %
1M-2	0.00	0.00	1.000000 %	1.580000 %	1.640000 %
1M-2H	0.00	0.00	1.000000 %	1.580000 %	1.640000 %
1M-2A	0.00	0.00	2.100000 %	3.320000 %	3.440000 %
1M-2B	0.00	0.00	1.550000 %	2.450000 %	2.540000 %
1M-2C	0.00	0.00	1.000000 %	1.580000 %	1.640000 %
1B-1	0.00	0.00	0.500000 %	0.790000 %	0.810000 %
1B-1H	0.00	0.00	0.500000 %	0.790000 %	0.810000 %
1B-2H	182,133.71	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:39 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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

Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:39 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	3894	954,959,513.51	3.197018 %	3.579689 %
60 Days	326	75,723,375.15	0.267650 %	0.283851 %
90 Days	85	18,959,864.24	0.069786 %	0.071072 %
120 Days	44	9,526,968.37	0.036124 %	0.035712 %
150 Days	42	9,214,201.72	0.034482 %	0.034540 %
180+ Days	177	37,971,910.71	0.145319 %	0.142339 %
Totals	4568	1,106,355,833.70	3.750380 %	4.147201 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:39 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	63	14,515,143.37	4,430.97	0.030527

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906233	301,808.59	95.12	0.031517
Summary	0037919500	265,481.02	5.20	0.001959
Summary	0037919839	195,280.09	6.67	0.003416
Summary	0037920885	227,270.03	47.35	0.020834
Summary	0037928948	435,388.84	59.65	0.013700
Summary	0037929284	166,817.89	5.69	0.003411
Summary	0037929618	233,267.74	90.39	0.038749
Summary	0037929890	243,356.25	213.88	0.087888
Summary	0037931403	361,187.53	37.71	0.010441
Summary	0037932832	114,984.18	47.91	0.041667
Summary	0037936333	301,047.17	89.05	0.029580
Summary	0037938423	252,373.73	55.68	0.022063
Summary	0037940843	71,836.45	59.16	0.082354
Summary	0037942938	71,467.42	1.45	0.002029
Summary	0037943660	82,523.51	36.78	0.044569
Summary	0037943770	243,798.75	3.80	0.001559
Summary	0037945192	137,193.70	30.86	0.022494
Summary	0037945934	184,842.07	3.78	0.002045
Summary	0037947337	229,112.88	71.60	0.031251
Summary	0037950387	138,518.96	2.59	0.001870
Summary	0037951417	91,242.32	3.39	0.003715
Summary	0037952442	421,466.61	136.61	0.032413
Summary	0037957412	324,890.13	261.91	0.080615
Summary	0037958446	362,930.32	18.91	0.005210
Summary	0037958789	183,808.75	43.28	0.023546

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037960508	80,240.96	25.96	0.032353
Summary	0037961723	80,582.30	41.05	0.050942
Summary	0037962977	219,589.90	55.47	0.025261
Summary	0037966959	197,188.73	16.79	0.008515
Summary	0037967788	98,542.45	8.92	0.009052
Summary	0037969187	105,964.01	1.66	0.001567
Summary	0037973976	200,875.04	125.55	0.062502
Summary	0037974164	136,689.66	6.46	0.004726
Summary	0037974222	158,205.04	179.43	0.113416
Summary	0037977307	224,978.42	149.69	0.066535
Summary	0037978214	253,701.83	188.54	0.074316
Summary	0037979354	512,531.47	18.24	0.003559
Summary	0037983263	380,362.23	62.93	0.016545
Summary	0037983961	142,901.17	66.35	0.046431
Summary	0037991482	383,777.10	14.10	0.003674
Summary	0037991764	399,685.89	354.90	0.088795
Summary	0037992750	114,512.83	83.95	0.073311
Summary	0037999501	339,200.90	179.59	0.052945
Summary	0038001111	357,276.87	12.20	0.003415
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008592	402,573.57	224.24	0.055702
Summary	0038018522	359,089.85	25.61	0.007132
Summary	0038032384	115,902.36	36.22	0.031250
Summary	0038043127	138,021.18	102.50	0.074264
Summary	0038044822	61,651.81	36.37	0.058993
Summary	0038053555	92,546.27	34.82	0.037624
Summary	0038059651	282,342.28	107.33	0.038014
Summary	0038063724	142,740.93	2.66	0.001864
Summary	0038063969	223,098.51	68.07	0.030511
Summary	0038064853	419,716.59	122.50	0.029186
Summary	0038067003	135,126.96	84.45	0.062497
Summary	0038067996	140,758.95	73.31	0.052082
Summary	0038070082	185,655.10	94.34	0.050815
Summary	0038078626	314,897.76	98.41	0.031251

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

Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038083109	65,613.65	22.70	0.034596
Summary	0038084012	571,387.91	59.52	0.010417
Summary	0038084323	214,022.94	22.29	0.010415
Summary	0038086689	397,267.18	172.09	0.043318

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

Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	523,143.47	182,234.91	34.835

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037944220	237,001.81	31,658.29	13.358
0038022344	60,446.35	25,953.69	42.937
0038036573	66,709.84	15,646.18	23.454
0038063574	158,985.47	108,976.75	68.545

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	406,166.56	(101.20)	48,539.43	11.951

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	(101.20)	48,539.43	11.951

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:40 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
50	8,065,597.89	1,398,357.74	17.337

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037919634	78,181.43	25,011.90	31.992
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037941853	74,440.41	28,487.09	38.268
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037950233	83,142.67	38,781.57	46.645
0037963725	242,202.62	48,085.51	19.853
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710
0037985127	92,829.75	47,938.46	51.641
0037993032	170,421.95	(912.32)	(0.535)

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:40 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037999612	53,462.73	53,792.15	100.616
0038010004	406,166.56	48,539.43	11.951
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038026559	143,606.62	23,070.89	16.065
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	9,892.08	13.845
0038044228	103,043.28	(223.04)	(0.216)
0038046118	86,010.78	2,366.52	2.751
0038054212	85,954.35	10,767.81	12.527
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	91,003.27	82.477
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:40 PM

Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	5	594,554.11	182,133.71	0.001 %	0	0.00	0.00	0.000 %	5	594,554.11	182,133.71	0.001 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized 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	0037944220	247,000.00	4.250 %	WI	78.00	360	31,658.29	05/31/2020	31,658.29	31,658.29
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(101.20)	48,539.43
Summary	0038022344	63,000.00	3.750 %	LA	77.00	360	25,953.69	05/31/2020	25,953.69	25,953.69
Summary	0038036573	69,000.00	3.650 %	ND	74.00	360	15,646.18	05/31/2020	15,646.18	15,646.18
Summary	0038063574	160,000.00	4.750 %	OR	80.00	360	108,976.75	05/31/2020	108,976.75	108,976.75

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



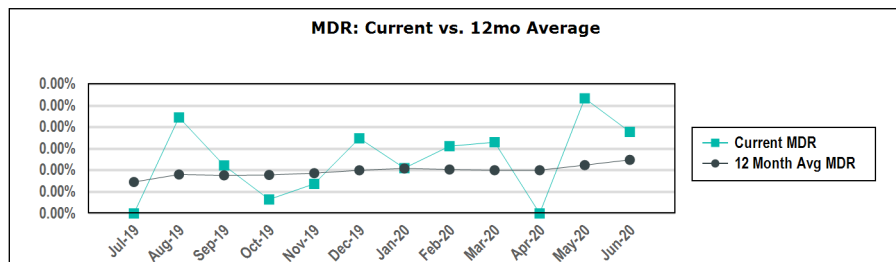
Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:40 PM

Realized Loss Report - Collateral

Summary

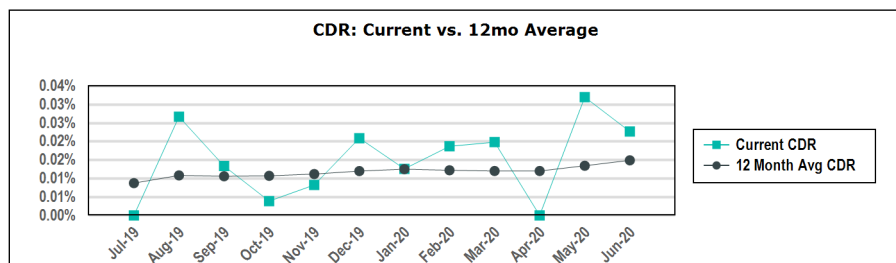
MDR

Current Month 0.002 %
3 Month Average 0.002 %
12 Month Average 0.001 %



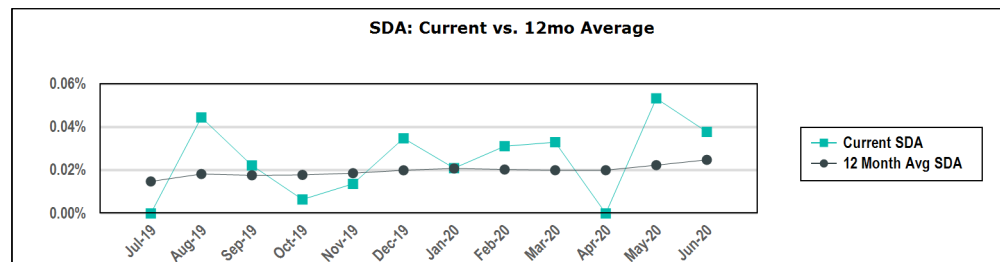
CDR

Current Month 0.023 %
3 Month Average 0.018 %
12 Month Average 0.015 %



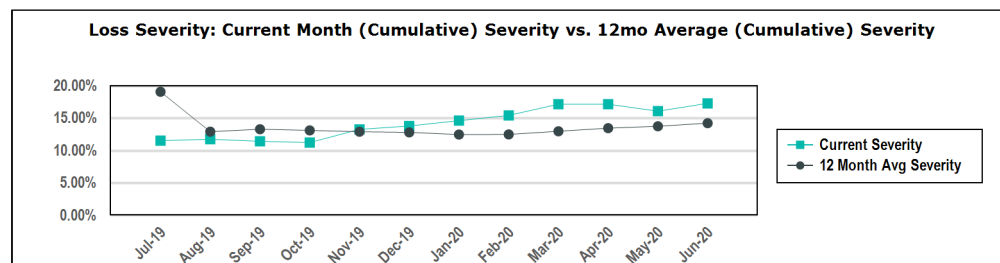
SDA

Current Month 0.038 %
3 Month Average 0.030 %
12 Month Average 0.025 %



Loss Severity

Current Month (Cumulative) 17.337 %
3 Month Average (Cumulative) 16.889 %
12 Month Average (Cumulative) 14.270 %



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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:40 PM

Prepayment Rates

Summary

SMM

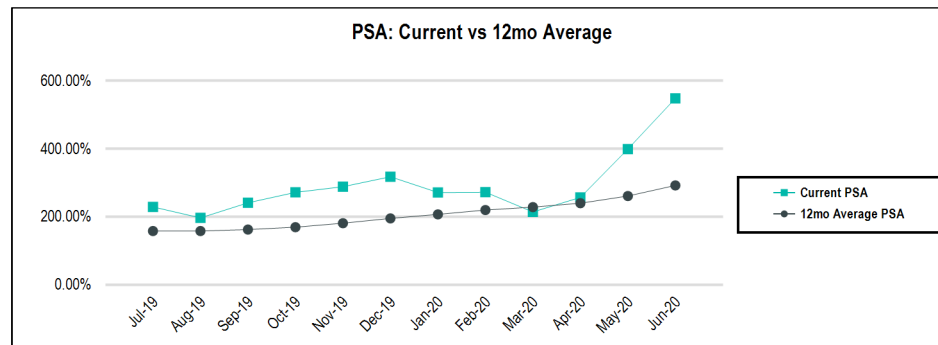
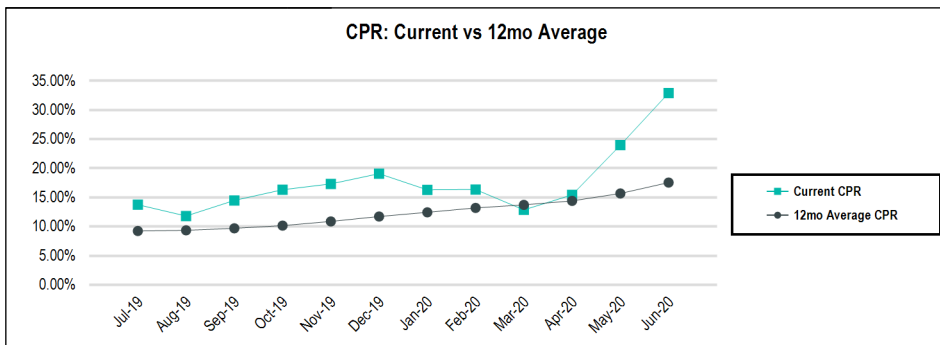
Current Month	3.272 %
3 Month Average	2.305 %
12 Month Average	1.614 %

CPR

Current Month	32.911 %
3 Month Average	24.104 %
12 Month Average	17.550 %

PSA

Current Month	548.523 %
3 Month Average	401.729 %
12 Month Average	292.506 %



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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Jun-2020
 08-Jun-2020 3:16:41 PM

Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Breaches this Period				

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
72	19,218,526.10

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

Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:41 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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

Distribution Date: 25-Jun-2020
08-Jun-2020 3:16:41 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



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.