

**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

09-Sep-2019 03:00:06 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		08/30/2019	0.00000 %	31,007,523,611.88	0.00	458,919,877.26	0.00	30,548,603,734.62	458,919,877.26	0.00
1M-1	30711XEK6	09/24/2019	3.44525 %	130,202,701.81	373,817.38	18,210,774.78	0.00	111,991,927.03	18,584,592.16	0.00
1M-1H		08/30/2019	0.00000 %	6,852,791.22	0.00	958,464.27	0.00	5,894,326.95	958,464.27	0.00
1M-2	30711XEP5	09/24/2019	5.69525 %	685,905,000.00	3,255,333.71	0.00	0.00	685,905,000.00	3,255,333.71	0.00
1M-2H		08/30/2019	0.00000 %	36,101,934.00	0.00	0.00	0.00	36,101,934.00	0.00	0.00
1M-2A	30711XEL4	09/24/2019	5.69525 %	228,635,000.00	1,085,111.24	0.00	0.00	228,635,000.00	1,085,111.24	0.00
1M-AH		08/30/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2B	30711XEM2	09/24/2019	5.69525 %	228,635,000.00	1,085,111.24	0.00	0.00	228,635,000.00	1,085,111.24	0.00
1M-BH		08/30/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1M-2C	30711XEN0	09/24/2019	5.69525 %	228,635,000.00	1,085,111.24	0.00	0.00	228,635,000.00	1,085,111.24	0.00
1M-CH		08/30/2019	0.00000 %	12,033,978.00	0.00	0.00	0.00	12,033,978.00	0.00	0.00
1B-1	30711XEQ3	09/24/2019	7.89525 %	207,850,000.00	1,367,523.09	0.00	0.00	207,850,000.00	1,367,523.09	0.00
1B-1H		08/30/2019	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		08/30/2019	0.00000 %	218,281,584.28	0.00	0.00	27,156.17	218,254,428.11	0.00	535,551.89
1A-I1	30711XEW0	09/24/2019	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1A-I2	30711XER1	09/24/2019	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1A-I3	30711XFM1	09/24/2019	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1A-I4	30711XFT6	09/24/2019	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1B-I1	30711XFB5	09/24/2019	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1B-I2	30711XFU3	09/24/2019	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1B-I3	30711XFV1	09/24/2019	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1B-I4	30711XFW9	09/24/2019	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1C-I1	30711XGJ7	09/24/2019	2.30000 %	0.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00
1C-I2	30711XFX7	09/24/2019	1.80000 %	0.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00
1C-I3	30711XFY5	09/24/2019	1.30000 %	0.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00
1C-I4	30711XFZ2	09/24/2019	0.80000 %	0.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00
1E-A1	30711XES9	09/24/2019	3.39525 %	228,635,000.00	646,894.15	0.00	0.00	228,635,000.00	646,894.15	0.00
1E-A2	30711XET7	09/24/2019	3.89525 %	228,635,000.00	742,158.74	0.00	0.00	228,635,000.00	742,158.74	0.00
1E-A3	30711XEU4	09/24/2019	4.39525 %	228,635,000.00	837,423.32	0.00	0.00	228,635,000.00	837,423.32	0.00
1E-A4	30711XEV2	09/24/2019	4.89525 %	228,635,000.00	932,687.90	0.00	0.00	228,635,000.00	932,687.90	0.00
1E-B1	30711XEX8	09/24/2019	3.39525 %	228,635,000.00	646,894.15	0.00	0.00	228,635,000.00	646,894.15	0.00
1E-B2	30711XEY6	09/24/2019	3.89525 %	228,635,000.00	742,158.74	0.00	0.00	228,635,000.00	742,158.74	0.00
1E-B3	30711XEZ3	09/24/2019	4.39525 %	228,635,000.00	837,423.32	0.00	0.00	228,635,000.00	837,423.32	0.00
1E-B4	30711XFA7	09/24/2019	4.89525 %	228,635,000.00	932,687.90	0.00	0.00	228,635,000.00	932,687.90	0.00
1E-C1	30711XFC3	09/24/2019	3.39525 %	228,635,000.00	646,894.15	0.00	0.00	228,635,000.00	646,894.15	0.00
1E-C2	30711XFD1	09/24/2019	3.89525 %	228,635,000.00	742,158.74	0.00	0.00	228,635,000.00	742,158.74	0.00
1E-C3	30711XFE9	09/24/2019	4.39525 %	228,635,000.00	837,423.32	0.00	0.00	228,635,000.00	837,423.32	0.00
1E-C4	30711XFF6	09/24/2019	4.89525 %	228,635,000.00	932,687.90	0.00	0.00	228,635,000.00	932,687.90	0.00
1E-D1	30711XFG4	09/24/2019	3.39525 %	457,270,000.00	1,293,788.31	0.00	0.00	457,270,000.00	1,293,788.31	0.00
1E-D2	30711XFH2	09/24/2019	3.89525 %	457,270,000.00	1,484,317.47	0.00	0.00	457,270,000.00	1,484,317.47	0.00
1E-D3	30711XFJ8	09/24/2019	4.39525 %	457,270,000.00	1,674,846.64	0.00	0.00	457,270,000.00	1,674,846.64	0.00
1E-D4	30711XFK5	09/24/2019	4.89525 %	457,270,000.00	1,865,375.81	0.00	0.00	457,270,000.00	1,865,375.81	0.00
1E-D5	30711XFL3	09/24/2019	5.69525 %	457,270,000.00	2,170,222.47	0.00	0.00	457,270,000.00	2,170,222.47	0.00

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

**Connecticut Avenue Securities
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Series 2017-C01**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XFN9	09/24/2019	3.39525 %	457,270,000.00	1,293,788.31	0.00	0.00	457,270,000.00	1,293,788.31	0.00
1E-F2	30711XFP4	09/24/2019	3.89525 %	457,270,000.00	1,484,317.47	0.00	0.00	457,270,000.00	1,484,317.47	0.00
1E-F3	30711XFQ2	09/24/2019	4.39525 %	457,270,000.00	1,674,846.64	0.00	0.00	457,270,000.00	1,674,846.64	0.00
1E-F4	30711XFR0	09/24/2019	4.89525 %	457,270,000.00	1,865,375.81	0.00	0.00	457,270,000.00	1,865,375.81	0.00
1E-F5	30711XFS8	09/24/2019	5.69525 %	457,270,000.00	2,170,222.47	0.00	0.00	457,270,000.00	2,170,222.47	0.00
1X-1	30711XGA6	09/24/2019	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1X-2	30711XGB4	09/24/2019	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1X-3	30711XGC2	09/24/2019	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1X-4	30711XGD0	09/24/2019	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
1Y-1	30711XGE8	09/24/2019	2.30000 %	0.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00
1Y-2	30711XGF5	09/24/2019	1.80000 %	0.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00
1Y-3	30711XGG3	09/24/2019	1.30000 %	0.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00
1Y-4	30711XGH1	09/24/2019	0.80000 %	0.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00
Totals				40,341,984,537.19	42,975,567.46	478,089,116.31	27,156.17	39,863,868,264.71	521,064,683.77	535,551.89

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

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

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

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Series 2017-C01**

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8480 Stagecoach Circle
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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	31,007,523,611.88	58,055,322.20	400,864,555.06	0.00	0.00	458,919,877.26	30,548,603,734.62	0.72532593	458,919,877.26
1M-1	457,271,000.00	130,202,701.81	2,305,411.25	15,905,363.53	0.00	0.00	18,210,774.78	111,991,927.03	0.24491369	18,210,774.78
1M-1H	24,066,956.00	6,852,791.22	121,337.74	837,126.53	0.00	0.00	958,464.27	5,894,326.95	0.24491369	958,464.27
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	218,281,584.28	0.00	0.00	0.00	27,156.17	27,156.17	218,254,428.11	0.99755221	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	40,341,984,537.19	60,482,071.19	417,607,045.12	0.00	27,156.17	478,116,272.48	39,863,868,264.71	0.76962738	478,089,116.31

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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	736.22221922	1.37842734	9.51786399	0.00000000	0.00000000	10.89629132	725.32592790	0.72532593	10.89629132
1M-1	457,271,000.00	284.73859442	5.04167387	34.78323255	0.00000000	0.00000000	39.82490641	244.91368801	0.24491369	39.82490641
1M-1H	24,066,956.00	284.73859428	5.04167374	34.78323266	0.00000000	0.00000000	39.82490640	244.91368788	0.24491369	39.82490640
1M-2	685,905,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	36,101,934.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2A	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	12,033,978.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	997.67632997	0.00000000	0.00000000	0.00000000	0.12411981	0.12411981	997.55221016	0.99755221	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	228,635,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	457,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

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

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

**Connecticut Avenue Securities
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Telephone: 1-866-846-4526

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	31,007,523,611.88	0.00	0.00	0.00	0.00	0.00	0.00	30,548,603,734.62
1M-1	08/26/19 - 09/24/19	30	3.44525 %	130,202,701.81	373,817.38	0.00	0.00	0.00	373,817.38	0.00	111,991,927.03
1M-1H	N/A	N/A	0.00000 %	6,852,791.22	0.00	0.00	0.00	0.00	0.00	0.00	5,894,326.95
1M-2	08/26/19 - 09/24/19	30	5.69525 %	685,905,000.00	3,255,333.71	0.00	0.00	0.00	3,255,333.71	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	08/26/19 - 09/24/19	30	5.69525 %	228,635,000.00	1,085,111.24	0.00	0.00	0.00	1,085,111.24	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	08/26/19 - 09/24/19	30	5.69525 %	228,635,000.00	1,085,111.24	0.00	0.00	0.00	1,085,111.24	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	08/26/19 - 09/24/19	30	5.69525 %	228,635,000.00	1,085,111.24	0.00	0.00	0.00	1,085,111.24	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	08/26/19 - 09/24/19	30	7.89525 %	207,850,000.00	1,367,523.09	0.00	0.00	0.00	1,367,523.09	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 %	218,281,584.28	0.00	0.00	0.00	0.00	0.00	0.00	218,254,428.11
1A-I1	08/26/19 - 09/24/19	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1A-I2	08/26/19 - 09/24/19	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1A-I3	08/26/19 - 09/24/19	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1A-I4	08/26/19 - 09/24/19	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1B-I1	08/26/19 - 09/24/19	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1B-I2	08/26/19 - 09/24/19	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1B-I3	08/26/19 - 09/24/19	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1B-I4	08/26/19 - 09/24/19	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1C-I1	08/26/19 - 09/24/19	30	2.30000 %	228,635,000.00	438,217.08	0.00	0.00	0.00	438,217.08	0.00	228,635,000.00
1C-I2	08/26/19 - 09/24/19	30	1.80000 %	228,635,000.00	342,952.50	0.00	0.00	0.00	342,952.50	0.00	228,635,000.00
1C-I3	08/26/19 - 09/24/19	30	1.30000 %	228,635,000.00	247,687.92	0.00	0.00	0.00	247,687.92	0.00	228,635,000.00
1C-I4	08/26/19 - 09/24/19	30	0.80000 %	228,635,000.00	152,423.33	0.00	0.00	0.00	152,423.33	0.00	228,635,000.00
1E-A1	08/26/19 - 09/24/19	30	3.39525 %	228,635,000.00	646,894.15	0.00	0.00	0.00	646,894.15	0.00	228,635,000.00
1E-A2	08/26/19 - 09/24/19	30	3.89525 %	228,635,000.00	742,158.74	0.00	0.00	0.00	742,158.74	0.00	228,635,000.00
1E-A3	08/26/19 - 09/24/19	30	4.39525 %	228,635,000.00	837,423.32	0.00	0.00	0.00	837,423.32	0.00	228,635,000.00
1E-A4	08/26/19 - 09/24/19	30	4.89525 %	228,635,000.00	932,687.90	0.00	0.00	0.00	932,687.90	0.00	228,635,000.00
1E-B1	08/26/19 - 09/24/19	30	3.39525 %	228,635,000.00	646,894.15	0.00	0.00	0.00	646,894.15	0.00	228,635,000.00
1E-B2	08/26/19 - 09/24/19	30	3.89525 %	228,635,000.00	742,158.74	0.00	0.00	0.00	742,158.74	0.00	228,635,000.00
1E-B3	08/26/19 - 09/24/19	30	4.39525 %	228,635,000.00	837,423.32	0.00	0.00	0.00	837,423.32	0.00	228,635,000.00
1E-B4	08/26/19 - 09/24/19	30	4.89525 %	228,635,000.00	932,687.90	0.00	0.00	0.00	932,687.90	0.00	228,635,000.00
1E-C1	08/26/19 - 09/24/19	30	3.39525 %	228,635,000.00	646,894.15	0.00	0.00	0.00	646,894.15	0.00	228,635,000.00
1E-C2	08/26/19 - 09/24/19	30	3.89525 %	228,635,000.00	742,158.74	0.00	0.00	0.00	742,158.74	0.00	228,635,000.00
1E-C3	08/26/19 - 09/24/19	30	4.39525 %	228,635,000.00	837,423.32	0.00	0.00	0.00	837,423.32	0.00	228,635,000.00
1E-C4	08/26/19 - 09/24/19	30	4.89525 %	228,635,000.00	932,687.90	0.00	0.00	0.00	932,687.90	0.00	228,635,000.00
1E-D1	08/26/19 - 09/24/19	30	3.39525 %	457,270,000.00	1,293,788.31	0.00	0.00	0.00	1,293,788.31	0.00	457,270,000.00
1E-D2	08/26/19 - 09/24/19	30	3.89525 %	457,270,000.00	1,484,317.47	0.00	0.00	0.00	1,484,317.47	0.00	457,270,000.00
1E-D3	08/26/19 - 09/24/19	30	4.39525 %	457,270,000.00	1,674,846.64	0.00	0.00	0.00	1,674,846.64	0.00	457,270,000.00
1E-D4	08/26/19 - 09/24/19	30	4.89525 %	457,270,000.00	1,865,375.81	0.00	0.00	0.00	1,865,375.81	0.00	457,270,000.00

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

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

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

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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	08/26/19 - 09/24/19	30	5.69525 %	457,270,000.00	2,170,222.47	0.00	0.00	0.00	2,170,222.47	0.00	457,270,000.00
1E-F1	08/26/19 - 09/24/19	30	3.39525 %	457,270,000.00	1,293,788.31	0.00	0.00	0.00	1,293,788.31	0.00	457,270,000.00
1E-F2	08/26/19 - 09/24/19	30	3.89525 %	457,270,000.00	1,484,317.47	0.00	0.00	0.00	1,484,317.47	0.00	457,270,000.00
1E-F3	08/26/19 - 09/24/19	30	4.39525 %	457,270,000.00	1,674,846.64	0.00	0.00	0.00	1,674,846.64	0.00	457,270,000.00
1E-F4	08/26/19 - 09/24/19	30	4.89525 %	457,270,000.00	1,865,375.81	0.00	0.00	0.00	1,865,375.81	0.00	457,270,000.00
1E-F5	08/26/19 - 09/24/19	30	5.69525 %	457,270,000.00	2,170,222.47	0.00	0.00	0.00	2,170,222.47	0.00	457,270,000.00
1X-1	08/26/19 - 09/24/19	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1X-2	08/26/19 - 09/24/19	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1X-3	08/26/19 - 09/24/19	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1X-4	08/26/19 - 09/24/19	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
1Y-1	08/26/19 - 09/24/19	30	2.30000 %	457,270,000.00	876,434.17	0.00	0.00	0.00	876,434.17	0.00	457,270,000.00
1Y-2	08/26/19 - 09/24/19	30	1.80000 %	457,270,000.00	685,905.00	0.00	0.00	0.00	685,905.00	0.00	457,270,000.00
1Y-3	08/26/19 - 09/24/19	30	1.30000 %	457,270,000.00	495,375.83	0.00	0.00	0.00	495,375.83	0.00	457,270,000.00
1Y-4	08/26/19 - 09/24/19	30	0.80000 %	457,270,000.00	304,846.67	0.00	0.00	0.00	304,846.67	0.00	457,270,000.00
Totals					42,975,567.46	0.00	0.00	0.00	42,975,567.46	0.00	

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

**Connecticut Avenue Securities
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Series 2017-C01**

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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 %	736.22221922	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	725.32592790
1M-1	457,271,000.00	3.44525 %	284.73859442	0.81749636	0.00000000	0.00000000	0.00000000	0.81749636	0.00000000	244.91368801
1M-1H	24,066,956.00	0.00000 %	284.73859428	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	244.91368788
1M-2	685,905,000.00	5.69525 %	1000.00000000	4.74604167	0.00000000	0.00000000	0.00000000	4.74604167	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	5.69525 %	1000.00000000	4.74604168	0.00000000	0.00000000	0.00000000	4.74604168	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	5.69525 %	1000.00000000	4.74604168	0.00000000	0.00000000	0.00000000	4.74604168	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	5.69525 %	1000.00000000	4.74604168	0.00000000	0.00000000	0.00000000	4.74604168	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	7.89525 %	1000.00000000	6.57937498	0.00000000	0.00000000	0.00000000	6.57937498	0.00000000	1000.00000000
1B-1H	10,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	997.67632997	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.55221016
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	3.39525 %	1000.00000000	2.82937499	0.00000000	0.00000000	0.00000000	2.82937499	0.00000000	1000.00000000
1E-A2	228,635,000.00	3.89525 %	1000.00000000	3.24604168	0.00000000	0.00000000	0.00000000	3.24604168	0.00000000	1000.00000000
1E-A3	228,635,000.00	4.39525 %	1000.00000000	3.66270833	0.00000000	0.00000000	0.00000000	3.66270833	0.00000000	1000.00000000
1E-A4	228,635,000.00	4.89525 %	1000.00000000	4.07937499	0.00000000	0.00000000	0.00000000	4.07937499	0.00000000	1000.00000000
1E-B1	228,635,000.00	3.39525 %	1000.00000000	2.82937499	0.00000000	0.00000000	0.00000000	2.82937499	0.00000000	1000.00000000
1E-B2	228,635,000.00	3.89525 %	1000.00000000	3.24604168	0.00000000	0.00000000	0.00000000	3.24604168	0.00000000	1000.00000000
1E-B3	228,635,000.00	4.39525 %	1000.00000000	3.66270833	0.00000000	0.00000000	0.00000000	3.66270833	0.00000000	1000.00000000
1E-B4	228,635,000.00	4.89525 %	1000.00000000	4.07937499	0.00000000	0.00000000	0.00000000	4.07937499	0.00000000	1000.00000000
1E-C1	228,635,000.00	3.39525 %	1000.00000000	2.82937499	0.00000000	0.00000000	0.00000000	2.82937499	0.00000000	1000.00000000
1E-C2	228,635,000.00	3.89525 %	1000.00000000	3.24604168	0.00000000	0.00000000	0.00000000	3.24604168	0.00000000	1000.00000000
1E-C3	228,635,000.00	4.39525 %	1000.00000000	3.66270833	0.00000000	0.00000000	0.00000000	3.66270833	0.00000000	1000.00000000
1E-C4	228,635,000.00	4.89525 %	1000.00000000	4.07937499	0.00000000	0.00000000	0.00000000	4.07937499	0.00000000	1000.00000000
1E-D1	457,270,000.00	3.39525 %	1000.00000000	2.82937501	0.00000000	0.00000000	0.00000000	2.82937501	0.00000000	1000.00000000
1E-D2	457,270,000.00	3.89525 %	1000.00000000	3.24604166	0.00000000	0.00000000	0.00000000	3.24604166	0.00000000	1000.00000000
1E-D3	457,270,000.00	4.39525 %	1000.00000000	3.66270833	0.00000000	0.00000000	0.00000000	3.66270833	0.00000000	1000.00000000
1E-D4	457,270,000.00	4.89525 %	1000.00000000	4.07937501	0.00000000	0.00000000	0.00000000	4.07937501	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	5.69525 %	1000.00000000	4.74604166	0.00000000	0.00000000	0.00000000	4.74604166	0.00000000	1000.00000000
1E-F1	457,270,000.00	3.39525 %	1000.00000000	2.82937501	0.00000000	0.00000000	0.00000000	2.82937501	0.00000000	1000.00000000
1E-F2	457,270,000.00	3.89525 %	1000.00000000	3.24604166	0.00000000	0.00000000	0.00000000	3.24604166	0.00000000	1000.00000000
1E-F3	457,270,000.00	4.39525 %	1000.00000000	3.66270833	0.00000000	0.00000000	0.00000000	3.66270833	0.00000000	1000.00000000
1E-F4	457,270,000.00	4.89525 %	1000.00000000	4.07937501	0.00000000	0.00000000	0.00000000	4.07937501	0.00000000	1000.00000000
1E-F5	457,270,000.00	5.69525 %	1000.00000000	4.74604166	0.00000000	0.00000000	0.00000000	4.74604166	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	23,107,140.57
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	146,631.22
Gains & Subsequent Recoveries (Realized Losses)	(27,156.17)
Total Deposits	<u>23,226,615.62</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	23,207,448.96
Total Withdrawals (Pool Distribution Amount)	<u>23,226,615.62</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	478,116,272.48
Total Principal Reduction Cumulative	11,932,454,700.28
Scheduled Principal Current	60,482,071.19
Scheduled Principal Cumulative	1,998,113,393.82
Unscheduled Principal Current	417,607,045.12
Unscheduled Principal Cumulative	9,933,805,798.24
Senior Reduction Amount	458,919,877.26
Subordinate Reduction Amount	19,169,239.05
Calculated Tranche Write-down Amount	27,156.17
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,178.38
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	141564
Period Reference Pool Removal Loan Count	1740
Period Ending Loan Count	139824
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	31,825,541,332.41
Period PIF Loan Count Current	1736
PIF Loan Count Cumulative	40268
Period PIF Loan UPB Current	399,306,736.87
PIF Loan UPB Cumulative	9,313,119,281.15
Period Partial Prepayment Amount	18,847,853.47
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	68
Repurchase Prior Credit Event UPB Curr	146,631.22
Repurchase Prior Credit Event UPB Cum	17,787,253.98
Credit Event Amount Current	359,699.35
Credit Event Amount Cumulative	4,671,451.19
Total Active Modified Loan Count	555
Total Active Modified Loan UPB	123,458,402.80
Libor Rate	2.145250%
Structural Reporting	
Senior Percentage	95.987656%

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

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	4.012344%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.750000%	4.010000%	4.010000%
1M-1	0.00	0.00	2.650000%	3.590000%	3.640000%
1M-1H	0.00	0.00	2.650000%	3.590000%	3.640000%
1M-2	0.00	0.00	1.000000%	1.350000%	1.370000%
1M-2H	0.00	0.00	1.000000%	1.350000%	1.370000%
1B-1	0.00	0.00	0.500000%	0.680000%	0.690000%
1B-1H	0.00	0.00	0.500000%	0.680000%	0.690000%
1B-2H	27,156.17	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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Credit-Linked Notes
Series 2017-C01**

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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9/9/2019

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	904	199,348,544.26	0.646527%	0.626379%
60 Days	161	36,574,427.44	0.115145%	0.114922%
90 Days	80	17,586,183.10	0.057215%	0.055258%
120 Days	42	9,821,465.17	0.030038%	0.030860%
150 Days	35	8,190,659.98	0.025031%	0.025736%
180+ Days	130	29,926,237.40	0.092974%	0.094032%
	1352	301,447,517.35	0.966930%	0.947187%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.022%
3 Month Average	0.022%
12 Month Average	0.018%

CDR

Current Month	0.013%
3 Month Average	0.013%
12 Month Average	0.011%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
60	13,562,561.80	4,178.38	0.031	13,562,561.80	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37943660	83,155.79	36.78	0.044	36.78	0.00
37906233	303,548.53	95.12	0.031	95.12	0.00
37962977	221,260.99	55.47	0.025	55.47	0.00
37961723	81,487.92	41.43	0.051	41.43	0.00
37958789	183,808.75	43.28	0.024	43.28	0.00
37958446	365,202.91	18.91	0.005	18.91	0.00
37957412	326,943.97	262.98	0.08	262.98	0.00
37954359	277,997.78	28.19	0.01	28.19	0.00
37952442	424,215.15	136.90	0.032	136.90	0.00
37951417	92,585.01	3.39	0.004	3.39	0.00
37950387	140,568.26	2.59	0.002	2.59	0.00
37947337	232,481.44	72.65	0.031	72.65	0.00
37945934	185,923.67	3.78	0.002	3.78	0.00
37969187	107,906.93	1.66	0.002	1.66	0.00
37943770	248,179.58	3.80	0.002	3.80	0.00
37973976	197,546.41	123.47	0.063	123.47	0.00
37942938	72,483.45	1.45	0.002	1.45	0.00
37940843	72,284.22	59.48	0.082	59.48	0.00
37936333	303,403.95	89.05	0.029	89.05	0.00
37932832	115,393.45	48.08	0.042	48.08	0.00
37931465	124,825.34	59.31	0.048	59.31	0.00
37931403	363,766.29	37.71	0.01	37.71	0.00
37929890	244,960.44	214.55	0.088	214.55	0.00
37929618	237,458.28	92.02	0.039	92.02	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37928948	438,104.90	59.65	0.014	59.65	0.00
37920885	230,782.48	48.08	0.021	48.08	0.00
37919839	198,301.81	6.67	0.003	6.67	0.00
37919500	269,373.73	5.20	0.002	5.20	0.00
37945192	138,164.46	30.86	0.022	30.86	0.00
38032384	117,545.86	36.73	0.031	36.73	0.00
38084323	215,317.90	22.43	0.01	22.43	0.00
38083109	65,732.92	22.73	0.035	22.73	0.00
38079114	176,162.31	4.85	0.003	4.85	0.00
38070082	186,913.21	94.34	0.05	94.34	0.00
38067996	142,799.82	74.37	0.052	74.37	0.00
38067003	139,732.28	87.33	0.062	87.33	0.00
38064853	422,812.16	122.50	0.029	122.50	0.00
38063969	225,092.52	68.49	0.03	68.49	0.00
38063724	144,841.37	2.66	0.002	2.66	0.00
38059651	284,539.07	107.33	0.038	107.33	0.00
38053555	93,146.45	34.82	0.037	34.82	0.00
38044822	62,080.37	36.37	0.059	36.37	0.00
37966959	198,699.16	16.79	0.008	16.79	0.00
38040714	394,919.20	131.81	0.033	131.81	0.00
38086689	399,710.32	172.60	0.043	172.60	0.00
38018522	362,822.26	25.61	0.007	25.61	0.00
38008592	405,422.87	225.73	0.056	225.73	0.00
38008406	224,027.84	23.34	0.01	23.34	0.00
38001111	362,805.16	12.20	0.003	12.20	0.00
37992750	115,683.00	83.95	0.073	83.95	0.00
37991764	401,799.26	354.90	0.088	354.90	0.00
37991482	386,999.15	14.10	0.004	14.10	0.00
37983961	143,516.85	66.35	0.046	66.35	0.00
37979354	520,228.01	18.24	0.004	18.24	0.00
37978214	255,427.67	189.62	0.074	189.62	0.00
37977307	226,675.80	150.40	0.066	150.40	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2019

9/9/2019

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
37974164	137,150.48	6.46	0.005	6.46	0.00
38043127	139,453.53	103.54	0.074	103.54	0.00

CONNECTICUT AVENUE SECURITIES

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9/9/2019

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	359,699.35	27,240.97	7.573

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
3	764,607.14	(84.80)	67,672.60

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37993032	170,421.95	(912.32)	(0.535)
38021637	119,784.11	2,726.87	2.276
37910161	69,493.29	25,426.42	36.588

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
38010004	406,166.56	(101.20)	49,956.23
37906063	335,200.88	1.53	(1,242.03)
37932292	23,239.70	14.87	18,958.40

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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9/9/2019

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
27	4,671,451.19	535,551.89	11.464

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
37906063	335,200.88	(1,242.03)	(0.371)
37910161	69,493.29	25,426.42	36.588
37915310	102,133.84	40,117.18	39.279
37919634	78,181.43	25,011.90	31.992
37926539	404,982.26	(14,585.84)	(3.602)
37932292	23,239.70	18,958.40	81.578
37941853	74,440.41	28,487.09	38.268
37950233	83,142.67	38,781.57	46.645
37963725	242,202.62	48,085.51	19.853
37965121	89,564.05	(289.96)	(0.324)
37965756	141,470.02	(20,485.34)	(14.480)
37983902	121,781.89	5,735.64	4.710
37993032	170,421.95	(912.32)	(0.535)
38010004	406,166.56	49,956.23	12.299
38013603	48,130.57	39,023.55	81.079
38015502	401,410.72	38,683.46	9.637
38020294	70,870.54	37,235.82	52.541
38021637	119,784.11	2,726.87	2.276
38030027	370,199.84	76,730.25	20.727
38038648	380,341.35	(27,680.95)	(7.278)
38046118	86,010.78	2,366.52	2.751
38063804	49,398.39	19,607.01	39.692
38067236	155,501.07	25,125.26	16.158
38074021	50,121.23	46,302.81	92.382
38074900	220,334.53	31,256.81	14.186
38086031	253,867.92	(1,121.65)	(0.442)
38087265	123,058.57	2,251.68	1.830

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

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

09-Sep-2019 03:00:06 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	457,260.14	27,156.17	0.000 %	0	0.00	0.00	0.000 %	6	457,260.14	27,156.17	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0037906063	348,000.00	4.250 %	CA	68.00	360	(1,243.56)	07/31/2019	1.53	(1,242.03)
Summary	0037910161	72,000.00	4.375 %	IL	80.00	360	25,426.42	08/31/2019	25,426.42	25,426.42
Summary	0037932292	24,000.00	4.375 %	IL	80.00	360	18,943.53	07/31/2019	14.87	18,958.40
Summary	0037993032	176,000.00	3.625 %	CA	80.00	360	(912.32)	08/31/2019	(912.32)	(912.32)
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	412,319.20	06/30/2018	(101.20)	49,956.23
Summary	0038021637	124,000.00	4.750 %	NV	71.00	360	2,726.87	08/31/2019	2,726.87	2,726.87

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.

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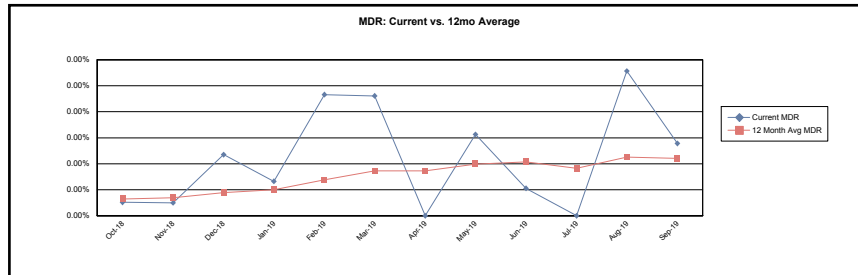
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Realized Loss Report - Collateral

Summary

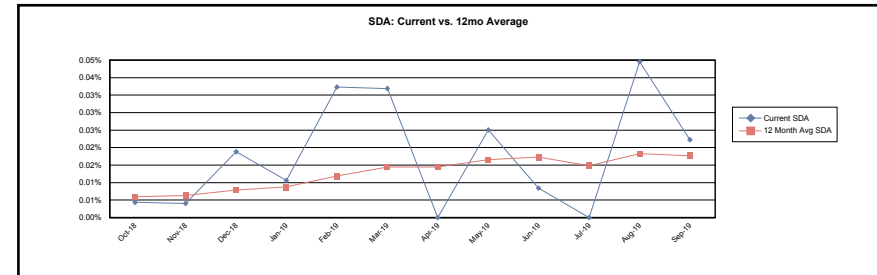
MDR

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



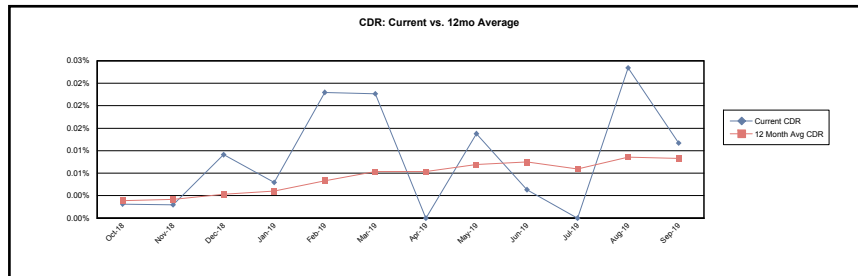
SDA

Current Month 0.022 %
3 Month Average 0.022 %
12 Month Average 0.018 %



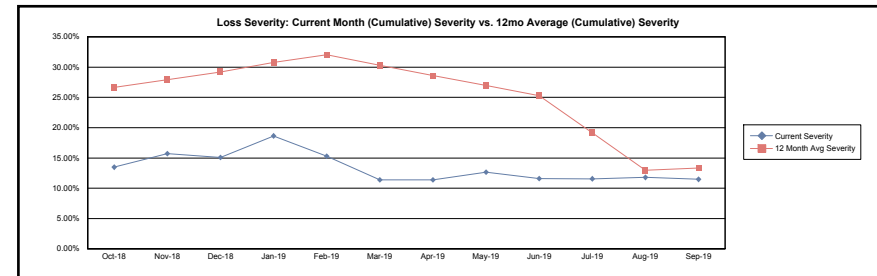
CDR

Current Month 0.013 %
3 Month Average 0.013 %
12 Month Average 0.011 %



Loss Severity

Current Month (Cumulative) 11.464 %
3 Month Average (Cumulative) 11.604 %
12 Month Average (Cumulative) 13.336 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 1.295 %
3 Month Average 1.188 %
12 Month Average 0.849 %

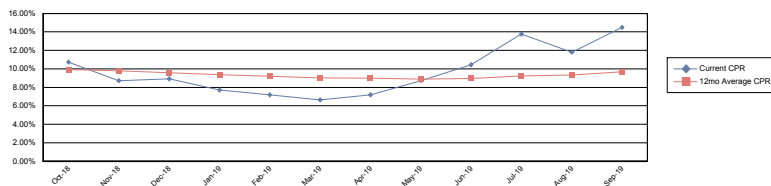
CPR

Current Month 14.482 %
3 Month Average 13.350 %
12 Month Average 9.699 %

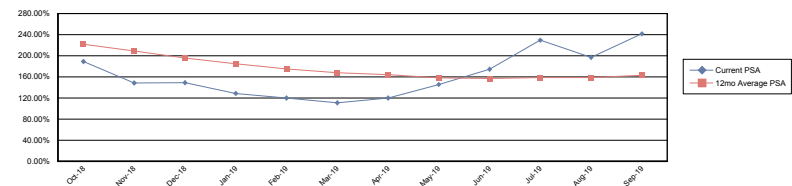
PSA

Current Month 241.372 %
3 Month Average 222.504 %
12 Month Average 162.702 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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

09-Sep-2019 03:00:06 PM

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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
0038056227	146,631.22	0.00	0.000%	146,631.22
Totals	146,631.22	0.00		

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

Connecticut Avenue Securities
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Distribution Date: 25-Sep-2019

09-Sep-2019 03:00:06 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.

Exchange Activity

Effective Exchange Date: 8/2/2019

Outgoing Certificate:

Class	Prior Value	Issued Value
1M2	649,905,000.00	519,474,000.00

Incoming Certificate:

Class	Prior Value	Issued Value
1ED1	-	86,954,000.00
1X1	-	86,954,000.00
1M2C	12,000,000.00	55,477,000.00

Connecticut Avenue Securities
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09-Sep-2019 03:00:06 PM

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Supplemental Reporting

Exchange History

Effective Exchange Date: 8/19/2019

Incoming Certificates:

Class	Prior Value	Issued Value
1M-2B	12,000,000.00	0.00

Outgoing Certificate:

Class	Prior Value	Issued Value
1B-I1	0.00	12,000,000.00
1E-B1	0.00	12,000,000.00