

**Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05**

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

06-Mar-2019 09:49:30 AM

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		02/28/2019	0.00000 %	36,181,635,740.41	0.00	233,018,641.63	0.00	35,948,617,098.78	233,018,641.63	0.00
1M-1	30711XNS9	03/22/2019	3.03988 %	144,190,516.35	340,917.01	8,677,486.35	0.00	135,513,030.00	9,018,403.36	0.00
1M-1H		02/28/2019	0.00000 %	7,589,151.20	0.00	456,720.44	0.00	7,132,430.76	456,720.44	0.00
1M-2A	30711XNT7	03/22/2019	4.68988 %	249,382,000.00	909,666.84	0.00	0.00	249,382,000.00	909,666.84	0.00
1M-AH		02/28/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	03/22/2019	4.68988 %	249,382,000.00	909,666.84	0.00	0.00	249,382,000.00	909,666.84	0.00
1M-BH		02/28/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	03/22/2019	4.68988 %	290,945,000.00	1,061,275.55	0.00	0.00	290,945,000.00	1,061,275.55	0.00
1M-CH		02/28/2019	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	03/22/2019	4.68988 %	789,709,000.00	2,880,609.23	0.00	0.00	789,709,000.00	2,880,609.23	0.00
1M-2H		02/28/2019	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	03/22/2019	6.08988 %	207,818,000.00	984,345.20	0.00	0.00	207,818,000.00	984,345.20	0.00
1B-1H		02/28/2019	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		02/28/2019	0.00000 %	218,602,285.04	0.00	0.00	37,511.44	218,564,773.60	0.00	191,517.40
1A-I1	30711XNY6	03/22/2019	1.80000 %	0.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00
1A-I2	30711XPA6	03/22/2019	1.40000 %	0.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00
1A-I3	30711XPC2	03/22/2019	1.00000 %	0.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00
1A-I4	30711XPE8	03/22/2019	0.60000 %	0.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00
1B-I1	30711XPG3	03/22/2019	1.80000 %	0.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00
1B-I2	30711XPJ7	03/22/2019	1.40000 %	0.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00
1B-I3	30711XPL2	03/22/2019	1.00000 %	0.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00
1B-I4	30711XPN8	03/22/2019	0.60000 %	0.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00
1C-I1	30711XPQ1	03/22/2019	1.80000 %	0.00	407,323.00	0.00	0.00	0.00	407,323.00	0.00
1C-I2	30711XPS7	03/22/2019	1.40000 %	0.00	316,806.78	0.00	0.00	0.00	316,806.78	0.00
1C-I3	30711XPU2	03/22/2019	1.00000 %	0.00	226,290.56	0.00	0.00	0.00	226,290.56	0.00
1C-I4	30711XPW8	03/22/2019	0.60000 %	0.00	135,774.33	0.00	0.00	0.00	135,774.33	0.00
1E-A1	30711XNZ3	03/22/2019	2.88988 %	249,382,000.00	560,532.04	0.00	0.00	249,382,000.00	560,532.04	0.00
1E-A2	30711XPB4	03/22/2019	3.28988 %	249,382,000.00	638,117.55	0.00	0.00	249,382,000.00	638,117.55	0.00
1E-A3	30711XPD0	03/22/2019	3.68988 %	249,382,000.00	715,703.06	0.00	0.00	249,382,000.00	715,703.06	0.00
1E-A4	30711XPF5	03/22/2019	4.08988 %	249,382,000.00	793,288.58	0.00	0.00	249,382,000.00	793,288.58	0.00
1E-B1	30711XPH1	03/22/2019	2.88988 %	249,382,000.00	560,532.04	0.00	0.00	249,382,000.00	560,532.04	0.00
1E-B2	30711XPK4	03/22/2019	3.28988 %	249,382,000.00	638,117.55	0.00	0.00	249,382,000.00	638,117.55	0.00
1E-B3	30711XPM0	03/22/2019	3.68988 %	249,382,000.00	715,703.06	0.00	0.00	249,382,000.00	715,703.06	0.00
1E-B4	30711XPP3	03/22/2019	4.08988 %	249,382,000.00	793,288.58	0.00	0.00	249,382,000.00	793,288.58	0.00
1E-C1	30711XPR9	03/22/2019	2.88988 %	290,945,000.00	653,952.55	0.00	0.00	290,945,000.00	653,952.55	0.00
1E-C2	30711XPT5	03/22/2019	3.28988 %	290,945,000.00	744,468.77	0.00	0.00	290,945,000.00	744,468.77	0.00
1E-C3	30711XPV0	03/22/2019	3.68988 %	290,945,000.00	834,985.00	0.00	0.00	290,945,000.00	834,985.00	0.00
1E-C4	30711XPX6	03/22/2019	4.08988 %	290,945,000.00	925,501.22	0.00	0.00	290,945,000.00	925,501.22	0.00
1E-D1	30711XPY4	03/22/2019	2.88988 %	498,764,000.00	1,121,064.08	0.00	0.00	498,764,000.00	1,121,064.08	0.00
1E-D2	30711XPZ1	03/22/2019	3.28988 %	498,764,000.00	1,276,235.11	0.00	0.00	498,764,000.00	1,276,235.11	0.00
1E-D3	30711XQA5	03/22/2019	3.68988 %	498,764,000.00	1,431,406.13	0.00	0.00	498,764,000.00	1,431,406.13	0.00
1E-D4	30711XQB3	03/22/2019	4.08988 %	498,764,000.00	1,586,577.15	0.00	0.00	498,764,000.00	1,586,577.15	0.00
1E-D5	30711XQC1	03/22/2019	4.68988 %	498,764,000.00	1,819,333.68	0.00	0.00	498,764,000.00	1,819,333.68	0.00

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

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Series 2017-C05**

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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	30711XQD9	03/22/2019	2.88988 %	540,327,000.00	1,214,484.59	0.00	0.00	540,327,000.00	1,214,484.59	0.00
1E-F2	30711XQE7	03/22/2019	3.28988 %	540,327,000.00	1,382,586.33	0.00	0.00	540,327,000.00	1,382,586.33	0.00
1E-F3	30711XQF4	03/22/2019	3.68988 %	540,327,000.00	1,550,688.06	0.00	0.00	540,327,000.00	1,550,688.06	0.00
1E-F4	30711XQG2	03/22/2019	4.08988 %	540,327,000.00	1,718,789.79	0.00	0.00	540,327,000.00	1,718,789.79	0.00
1E-F5	30711XQH0	03/22/2019	4.68988 %	540,327,000.00	1,970,942.39	0.00	0.00	540,327,000.00	1,970,942.39	0.00
1-X1	30711XQJ6	03/22/2019	1.80000 %	0.00	698,269.60	0.00	0.00	0.00	698,269.60	0.00
1-X2	30711XQK3	03/22/2019	1.40000 %	0.00	543,098.58	0.00	0.00	0.00	543,098.58	0.00
1-X3	30711XQL1	03/22/2019	1.00000 %	0.00	387,927.56	0.00	0.00	0.00	387,927.56	0.00
1-X4	30711XQM9	03/22/2019	0.60000 %	0.00	232,756.53	0.00	0.00	0.00	232,756.53	0.00
1-Y1	30711XQN7	03/22/2019	1.80000 %	0.00	756,457.80	0.00	0.00	0.00	756,457.80	0.00
1-Y2	30711XQP2	03/22/2019	1.40000 %	0.00	588,356.07	0.00	0.00	0.00	588,356.07	0.00
1-Y3	30711XQQ0	03/22/2019	1.00000 %	0.00	420,254.33	0.00	0.00	0.00	420,254.33	0.00
1-Y4	30711XQR8	03/22/2019	0.60000 %	0.00	252,152.60	0.00	0.00	0.00	252,152.60	0.00
Totals				46,787,612,800.00	37,560,298.00	242,152,848.42	37,511.44	46,545,422,440.14	279,713,146.42	191,517.40

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	36,181,635,740.41	61,458,432.39	171,560,209.23	0.00	0.00	233,018,641.63	35,948,617,098.78	0.85367173	233,018,641.63
1M-1	353,291,000.00	144,190,516.35	2,292,085.22	6,385,401.13	0.00	0.00	8,677,486.35	135,513,030.00	0.38357340	8,677,486.35
1M-1H	18,594,696.00	7,589,151.20	120,638.87	336,081.57	0.00	0.00	456,720.44	7,132,430.76	0.38357340	456,720.44
1M-2A	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1M-AH	13,125,550.00	13,125,550.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00	1.00000000	0.00
1M-2B	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1M-BH	13,125,550.00	13,125,550.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00	1.00000000	0.00
1M-2C	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1M-CH	15,313,808.00	15,313,808.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00	1.00000000	0.00
1M-2	789,709,000.00	789,709,000.00	0.00	0.00	0.00	0.00	0.00	789,709,000.00	1.00000000	0.00
1M-2H	41,564,908.00	41,564,908.00	0.00	0.00	0.00	0.00	0.00	41,564,908.00	1.00000000	0.00
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	218,602,285.04	0.00	0.00	0.00	37,511.44	37,511.44	218,564,773.60	0.99912452	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	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-A2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-A3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-A4	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B1	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B4	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-C1	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C2	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C3	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C4	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-D1	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D2	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D3	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D4	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D5	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-F1	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	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	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F3	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F4	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F5	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	52,936,823,264.00	46,787,612,800.00	63,871,156.48	178,281,691.93	0.00	37,511.44	242,190,359.86	46,545,422,440.14	0.87926361	242,152,848.42

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	859.20522679	1.45945326	4.07403992	0.00000000	0.00000000	5.53349319	853.67173360	0.85367173	5.53349319
1M-1	353,291,000.00	408.13526625	6.48781095	18.07405547	0.00000000	0.00000000	24.56186642	383.57339983	0.38357340	24.56186642
1M-1H	18,594,696.00	408.13526610	6.48781083	18.07405563	0.00000000	0.00000000	24.56186646	383.57339964	0.38357340	24.56186646
1M-2A	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	13,125,550.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	13,125,550.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,313,808.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	789,709,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	41,564,908.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	999.29599300	0.00000000	0.00000000	0.00000000	0.17147594	0.17147594	999.12451706	0.99912452	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	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	498,764,000.00	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-C05**

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8480 Stagecoach Circle
Frederick, MD 21701-4747
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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
1E-F1	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	36,181,635,740.41	0.00	0.00	0.00	0.00	0.00	0.00	35,948,617,098.78
1M-1	02/25/19 - 03/24/19	28	3.03988 %	144,190,516.35	340,917.01	0.00	0.00	0.00	340,917.01	0.00	135,513,030.00
1M-1H	N/A	N/A	0.00000 %	7,589,151.20	0.00	0.00	0.00	0.00	0.00	0.00	7,132,430.76
1M-2A	02/25/19 - 03/24/19	28	4.68988 %	249,382,000.00	909,666.84	0.00	0.00	0.00	909,666.84	0.00	249,382,000.00
1M-AH	N/A	N/A	0.00000 %	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00
1M-2B	02/25/19 - 03/24/19	28	4.68988 %	249,382,000.00	909,666.84	0.00	0.00	0.00	909,666.84	0.00	249,382,000.00
1M-BH	N/A	N/A	0.00000 %	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00
1M-2C	02/25/19 - 03/24/19	28	4.68988 %	290,945,000.00	1,061,275.55	0.00	0.00	0.00	1,061,275.55	0.00	290,945,000.00
1M-CH	N/A	N/A	0.00000 %	15,313,808.00	0.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00
1M-2	02/25/19 - 03/24/19	28	4.68988 %	789,709,000.00	2,880,609.23	0.00	0.00	0.00	2,880,609.23	0.00	789,709,000.00
1M-2H	N/A	N/A	0.00000 %	41,564,908.00	0.00	0.00	0.00	0.00	0.00	0.00	41,564,908.00
1B-1	02/25/19 - 03/24/19	28	6.08988 %	207,818,000.00	984,345.20	0.00	0.00	0.00	984,345.20	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	218,602,285.04	0.00	0.00	0.00	0.00	0.00	0.00	218,564,773.60
1A-I1	02/25/19 - 03/24/19	28	1.80000 %	249,382,000.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00	249,382,000.00
1A-I2	02/25/19 - 03/24/19	28	1.40000 %	249,382,000.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00	249,382,000.00
1A-I3	02/25/19 - 03/24/19	28	1.00000 %	249,382,000.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00	249,382,000.00
1A-I4	02/25/19 - 03/24/19	28	0.60000 %	249,382,000.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00	249,382,000.00
1B-I1	02/25/19 - 03/24/19	28	1.80000 %	249,382,000.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00	249,382,000.00
1B-I2	02/25/19 - 03/24/19	28	1.40000 %	249,382,000.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00	249,382,000.00
1B-I3	02/25/19 - 03/24/19	28	1.00000 %	249,382,000.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00	249,382,000.00
1B-I4	02/25/19 - 03/24/19	28	0.60000 %	249,382,000.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00	249,382,000.00
1C-I1	02/25/19 - 03/24/19	28	1.80000 %	290,945,000.00	407,323.00	0.00	0.00	0.00	407,323.00	0.00	290,945,000.00
1C-I2	02/25/19 - 03/24/19	28	1.40000 %	290,945,000.00	316,806.78	0.00	0.00	0.00	316,806.78	0.00	290,945,000.00
1C-I3	02/25/19 - 03/24/19	28	1.00000 %	290,945,000.00	226,290.56	0.00	0.00	0.00	226,290.56	0.00	290,945,000.00
1C-I4	02/25/19 - 03/24/19	28	0.60000 %	290,945,000.00	135,774.33	0.00	0.00	0.00	135,774.33	0.00	290,945,000.00
1E-A1	02/25/19 - 03/24/19	28	2.88988 %	249,382,000.00	560,532.04	0.00	0.00	0.00	560,532.04	0.00	249,382,000.00
1E-A2	02/25/19 - 03/24/19	28	3.28988 %	249,382,000.00	638,117.55	0.00	0.00	0.00	638,117.55	0.00	249,382,000.00
1E-A3	02/25/19 - 03/24/19	28	3.68988 %	249,382,000.00	715,703.06	0.00	0.00	0.00	715,703.06	0.00	249,382,000.00
1E-A4	02/25/19 - 03/24/19	28	4.08988 %	249,382,000.00	793,288.58	0.00	0.00	0.00	793,288.58	0.00	249,382,000.00
1E-B1	02/25/19 - 03/24/19	28	2.88988 %	249,382,000.00	560,532.04	0.00	0.00	0.00	560,532.04	0.00	249,382,000.00
1E-B2	02/25/19 - 03/24/19	28	3.28988 %	249,382,000.00	638,117.55	0.00	0.00	0.00	638,117.55	0.00	249,382,000.00
1E-B3	02/25/19 - 03/24/19	28	3.68988 %	249,382,000.00	715,703.06	0.00	0.00	0.00	715,703.06	0.00	249,382,000.00
1E-B4	02/25/19 - 03/24/19	28	4.08988 %	249,382,000.00	793,288.58	0.00	0.00	0.00	793,288.58	0.00	249,382,000.00
1E-C1	02/25/19 - 03/24/19	28	2.88988 %	290,945,000.00	653,952.55	0.00	0.00	0.00	653,952.55	0.00	290,945,000.00
1E-C2	02/25/19 - 03/24/19	28	3.28988 %	290,945,000.00	744,468.77	0.00	0.00	0.00	744,468.77	0.00	290,945,000.00
1E-C3	02/25/19 - 03/24/19	28	3.68988 %	290,945,000.00	834,985.00	0.00	0.00	0.00	834,985.00	0.00	290,945,000.00
1E-C4	02/25/19 - 03/24/19	28	4.08988 %	290,945,000.00	925,501.22	0.00	0.00	0.00	925,501.22	0.00	290,945,000.00
1E-D1	02/25/19 - 03/24/19	28	2.88988 %	498,764,000.00	1,121,064.08	0.00	0.00	0.00	1,121,064.08	0.00	498,764,000.00
1E-D2	02/25/19 - 03/24/19	28	3.28988 %	498,764,000.00	1,276,235.11	0.00	0.00	0.00	1,276,235.11	0.00	498,764,000.00
1E-D3	02/25/19 - 03/24/19	28	3.68988 %	498,764,000.00	1,431,406.13	0.00	0.00	0.00	1,431,406.13	0.00	498,764,000.00
1E-D4	02/25/19 - 03/24/19	28	4.08988 %	498,764,000.00	1,586,577.15	0.00	0.00	0.00	1,586,577.15	0.00	498,764,000.00

**Connecticut Avenue Securities
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	02/25/19 - 03/24/19	28	4.68988 %	498,764,000.00	1,819,333.68	0.00	0.00	0.00	1,819,333.68	0.00	498,764,000.00
1E-F1	02/25/19 - 03/24/19	28	2.88988 %	540,327,000.00	1,214,484.59	0.00	0.00	0.00	1,214,484.59	0.00	540,327,000.00
1E-F2	02/25/19 - 03/24/19	28	3.28988 %	540,327,000.00	1,382,586.33	0.00	0.00	0.00	1,382,586.33	0.00	540,327,000.00
1E-F3	02/25/19 - 03/24/19	28	3.68988 %	540,327,000.00	1,550,688.06	0.00	0.00	0.00	1,550,688.06	0.00	540,327,000.00
1E-F4	02/25/19 - 03/24/19	28	4.08988 %	540,327,000.00	1,718,789.79	0.00	0.00	0.00	1,718,789.79	0.00	540,327,000.00
1E-F5	02/25/19 - 03/24/19	28	4.68988 %	540,327,000.00	1,970,942.39	0.00	0.00	0.00	1,970,942.39	0.00	540,327,000.00
1-X1	02/25/19 - 03/24/19	28	1.80000 %	498,764,000.00	698,269.60	0.00	0.00	0.00	698,269.60	0.00	498,764,000.00
1-X2	02/25/19 - 03/24/19	28	1.40000 %	498,764,000.00	543,098.58	0.00	0.00	0.00	543,098.58	0.00	498,764,000.00
1-X3	02/25/19 - 03/24/19	28	1.00000 %	498,764,000.00	387,927.56	0.00	0.00	0.00	387,927.56	0.00	498,764,000.00
1-X4	02/25/19 - 03/24/19	28	0.60000 %	498,764,000.00	232,756.53	0.00	0.00	0.00	232,756.53	0.00	498,764,000.00
1-Y1	02/25/19 - 03/24/19	28	1.80000 %	540,327,000.00	756,457.80	0.00	0.00	0.00	756,457.80	0.00	540,327,000.00
1-Y2	02/25/19 - 03/24/19	28	1.40000 %	540,327,000.00	588,356.07	0.00	0.00	0.00	588,356.07	0.00	540,327,000.00
1-Y3	02/25/19 - 03/24/19	28	1.00000 %	540,327,000.00	420,254.33	0.00	0.00	0.00	420,254.33	0.00	540,327,000.00
1-Y4	02/25/19 - 03/24/19	28	0.60000 %	540,327,000.00	252,152.60	0.00	0.00	0.00	252,152.60	0.00	540,327,000.00
Totals					37,560,298.00	0.00	0.00	0.00	37,560,298.00	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	42,110,586,170.00	0.00000 %	859.20522679	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	853.67173360
1M-1	353,291,000.00	3.03988 %	408.13526625	0.96497508	0.00000000	0.00000000	0.00000000	0.96497508	0.00000000	383.57339983
1M-1H	18,594,696.00	0.00000 %	408.13526610	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	383.57339964
1M-2A	249,382,000.00	4.68988 %	1000.00000000	3.64768444	0.00000000	0.00000000	0.00000000	3.64768444	0.00000000	1000.00000000
1M-AH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	249,382,000.00	4.68988 %	1000.00000000	3.64768444	0.00000000	0.00000000	0.00000000	3.64768444	0.00000000	1000.00000000
1M-BH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	290,945,000.00	4.68988 %	1000.00000000	3.64768444	0.00000000	0.00000000	0.00000000	3.64768444	0.00000000	1000.00000000
1M-CH	15,313,808.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	789,709,000.00	4.68988 %	1000.00000000	3.64768444	0.00000000	0.00000000	0.00000000	3.64768444	0.00000000	1000.00000000
1M-2H	41,564,908.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,818,000.00	6.08988 %	1000.00000000	4.73657335	0.00000000	0.00000000	0.00000000	4.73657335	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	999.29599300	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.12451706
1A-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666666	0.00000000	0.00000000	0.00000000	0.46666666	0.00000000	1000.00000000
1E-A1	249,382,000.00	2.88988 %	1000.00000000	2.24768444	0.00000000	0.00000000	0.00000000	2.24768444	0.00000000	1000.00000000
1E-A2	249,382,000.00	3.28988 %	1000.00000000	2.55879554	0.00000000	0.00000000	0.00000000	2.55879554	0.00000000	1000.00000000
1E-A3	249,382,000.00	3.68988 %	1000.00000000	2.86990665	0.00000000	0.00000000	0.00000000	2.86990665	0.00000000	1000.00000000
1E-A4	249,382,000.00	4.08988 %	1000.00000000	3.18101780	0.00000000	0.00000000	0.00000000	3.18101780	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.88988 %	1000.00000000	2.24768444	0.00000000	0.00000000	0.00000000	2.24768444	0.00000000	1000.00000000
1E-B2	249,382,000.00	3.28988 %	1000.00000000	2.55879554	0.00000000	0.00000000	0.00000000	2.55879554	0.00000000	1000.00000000
1E-B3	249,382,000.00	3.68988 %	1000.00000000	2.86990665	0.00000000	0.00000000	0.00000000	2.86990665	0.00000000	1000.00000000
1E-B4	249,382,000.00	4.08988 %	1000.00000000	3.18101780	0.00000000	0.00000000	0.00000000	3.18101780	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.88988 %	1000.00000000	2.24768444	0.00000000	0.00000000	0.00000000	2.24768444	0.00000000	1000.00000000
1E-C2	290,945,000.00	3.28988 %	1000.00000000	2.55879555	0.00000000	0.00000000	0.00000000	2.55879555	0.00000000	1000.00000000
1E-C3	290,945,000.00	3.68988 %	1000.00000000	2.86990668	0.00000000	0.00000000	0.00000000	2.86990668	0.00000000	1000.00000000
1E-C4	290,945,000.00	4.08988 %	1000.00000000	3.18101779	0.00000000	0.00000000	0.00000000	3.18101779	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.88988 %	1000.00000000	2.24768444	0.00000000	0.00000000	0.00000000	2.24768444	0.00000000	1000.00000000
1E-D2	498,764,000.00	3.28988 %	1000.00000000	2.55879556	0.00000000	0.00000000	0.00000000	2.55879556	0.00000000	1000.00000000
1E-D3	498,764,000.00	3.68988 %	1000.00000000	2.86990667	0.00000000	0.00000000	0.00000000	2.86990667	0.00000000	1000.00000000
1E-D4	498,764,000.00	4.08988 %	1000.00000000	3.18101778	0.00000000	0.00000000	0.00000000	3.18101778	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	498,764,000.00	4.68988 %	1000.00000000	3.64768444	0.00000000	0.00000000	0.00000000	3.64768444	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.88988 %	1000.00000000	2.24768444	0.00000000	0.00000000	0.00000000	2.24768444	0.00000000	1000.00000000
1E-F2	540,327,000.00	3.28988 %	1000.00000000	2.55879556	0.00000000	0.00000000	0.00000000	2.55879556	0.00000000	1000.00000000
1E-F3	540,327,000.00	3.68988 %	1000.00000000	2.86990667	0.00000000	0.00000000	0.00000000	2.86990667	0.00000000	1000.00000000
1E-F4	540,327,000.00	4.08988 %	1000.00000000	3.18101777	0.00000000	0.00000000	0.00000000	3.18101777	0.00000000	1000.00000000
1E-F5	540,327,000.00	4.68988 %	1000.00000000	3.64768444	0.00000000	0.00000000	0.00000000	3.64768444	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.46666666	0.00000000	0.00000000	0.00000000	0.46666666	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.77777777	0.00000000	0.00000000	0.00000000	0.77777777	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	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	12,421,044.09
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	518,991.80
Gains & Subsequent Recoveries (Realized Losses)	(37,511.44)
Total Deposits	<u>12,902,524.45</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	12,883,357.79
Total Withdrawals (Pool Distribution Amount)	<u>12,902,524.45</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	242,190,359.86
Total Principal Reduction Cumulative	6,391,400,823.81
Scheduled Principal Current	63,871,156.49
Scheduled Principal Cumulative	1,349,806,667.65
Unscheduled Principal Current	178,281,691.93
Unscheduled Principal Cumulative	5,041,402,638.76
Senior Reduction Amount	233,018,641.63
Subordinate Reduction Amount	9,134,206.79
Calculated Tranche Write-Down Amount	37,511.44
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	3,257.65
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,584.76
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	155517
Period Reference Pool Removal Loan Count	735
Period Ending Loan Count	154782
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	37,359,857,535.63
Period PIF Loan Count Current	731
PIF Loan Count Cumulative	19800
Period PIF Loan UPB Current	161,662,249.34
PIF Loan UPB Cumulative	4,669,508,265.95
Period Partial Prepayment Amount	16,192,107.93
Repurchase Prior CE Loan Count Current	1
Repurchase Prior CE Loan Count Cum	80
Repurchased Prior Credit Event UPB Curr	518,991.80
Repurchased Prior Credit Event UPB Cum	18,114,544.05
Credit Event Amount Current	383,867.24
Credit Event Amount Cumulative	1,012,989.04
Total Active Modified Loan Count	422
Total Active Modified Loan UPB	95,878,786.92
LIBOR	2.489880%
Structural Reporting	
Senior Percentage	96.222514%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	3.777486%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.750000%	3.780000%	3.780000%
1M-1	0.00	0.00	2.900000%	3.370000%	3.400000%
1M-1H	0.00	0.00	2.900000%	3.370000%	3.400000%
1M-2	0.00	0.00	1.000000%	1.160000%	1.170000%
1M-2H	0.00	0.00	1.000000%	1.160000%	1.170000%
1B-1H	0.00	0.00	0.500000%	0.580000%	0.590000%
1B-1	0.00	0.00	0.500000%	0.580000%	0.590000%
1B-2H	37,511.44	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	843	184,452,648.16	0.544637%	0.493719%
60 Days	158	33,025,973.50	0.102079%	0.088400%
90 Days	61	13,606,667.28	0.039410%	0.036421%
120 Days	45	7,921,169.02	0.029073%	0.021202%
150 Days	42	6,903,952.98	0.027135%	0.018480%
180+ Days	99	19,184,659.45	0.063961%	0.051351%
	1248	265,095,070.39	0.806295%	0.709572%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.023%
3 Month Average	0.015%
12 Month Average	0.005%

CDR

Current Month	0.012%
3 Month Average	0.008%
12 Month Average	0.003%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
48	10,221,146.25	3,257.65	0.032	10,221,146.25	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016301	296,577.66	9.75	0.003	9.75	0.00
42988003	182,507.86	38.02	0.021	38.02	0.00
43076309	184,239.20	123.59	0.067	123.59	0.00
43069109	152,008.70	21.08	0.014	21.08	0.00
43062614	120,699.16	1.81	0.001	1.81	0.00
43054381	112,863.08	28.99	0.026	28.99	0.00
43052368	162,032.05	43.89	0.027	43.89	0.00
43033428	138,991.01	74.44	0.054	74.44	0.00
43020334	95,708.89	33.33	0.035	33.33	0.00
43019732	264,263.38	6.81	0.003	6.81	0.00
43078316	174,811.28	54.63	0.031	54.63	0.00
43016304	320,777.40	13.09	0.004	13.09	0.00
43078565	142,579.03	2.04	0.001	2.04	0.00
43016037	185,458.56	193.19	0.104	193.19	0.00
43013788	459,477.18	95.72	0.021	95.72	0.00
43012772	172,106.73	107.57	0.062	107.57	0.00
43011843	251,393.80	6.82	0.003	6.82	0.00
43004835	365,318.14	134.36	0.037	134.36	0.00
43002055	211,534.21	36.55	0.017	36.55	0.00
42994551	137,709.05	1.79	0.001	1.79	0.00
42992047	179,902.76	112.44	0.062	112.44	0.00
42990786	320,944.22	8.29	0.003	8.29	0.00
43018058	278,844.70	2.51	0.001	2.51	0.00
43116297	380,897.17	119.03	0.031	119.03	0.00
43157728	219,960.81	45.83	0.021	45.83	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43155657	54,405.90	39.67	0.073	39.67	0.00
43154047	118,222.35	2.33	0.002	2.33	0.00
43146210	314,125.50	87.54	0.028	87.54	0.00
43138067	239,575.95	149.73	0.062	149.73	0.00
43132952	135,018.71	55.81	0.041	55.81	0.00
43127853	391,657.11	151.47	0.039	151.47	0.00
43127300	279,246.21	35.80	0.013	35.80	0.00
43121547	172,836.07	180.04	0.104	180.04	0.00
43076726	404,205.46	190.19	0.047	190.19	0.00
43116867	94,423.60	9.84	0.01	9.84	0.00
43157853	212,430.50	135.72	0.064	135.72	0.00
43110321	144,641.55	41.91	0.029	41.91	0.00
43109915	419,041.00	293.48	0.07	293.48	0.00
43105043	293,332.82	183.33	0.062	183.33	0.00
43101278	172,117.38	40.05	0.023	40.05	0.00
43095103	311,009.24	64.79	0.021	64.79	0.00
43091760	64,121.75	46.76	0.073	46.76	0.00
43083724	264,434.46	9.69	0.004	9.69	0.00
43083464	240,834.42	3.60	0.001	3.60	0.00
43078823	160,837.60	2.43	0.002	2.43	0.00
43120480	223,022.64	48.31	0.022	48.31	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	383,867.24	36,163.12	9.421

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
5	492,517.29	1,348.32	109,520.57

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43068667	206,698.30	792.83	0.384
43155113	129,557.68	7,427.40	5.733
43033439	47,611.26	27,942.89	58.690

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
43042394	161,617.32	1.12	5,411.71
43001717	131,940.32	5.54	75,848.23
43106926	87,447.93	2.66	23,317.09
43087179	70,088.71	1.54	1,239.42
43143639	41,423.01	1,337.46	3,704.12

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
10	1,012,989.04	191,517.40	18.906

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43001717	131,940.32	75,848.23	57.487
43033439	47,611.26	27,942.89	58.690
43042394	161,617.32	5,411.71	3.348
43059527	71,104.67	7,214.98	10.147
43068667	206,698.30	792.83	0.384
43087179	70,088.71	1,239.42	1.768
43106926	87,447.93	23,317.09	26.664
43143639	41,423.01	3,704.12	8.942
43155113	129,557.68	7,427.40	5.733
43161504	65,499.84	38,618.73	58.960

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	8	128,762.93	37,511.44	0.000 %	0	0.00	0.00	0.000 %	8	128,762.93	37,511.44	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	0043001717	134,000.00	3.990 %	MS	75.00	360	75,834.44	12/31/2018	5.54	75,848.23
Summary	0043033439	49,000.00	4.625 %	MS	67.00	360	27,942.89	02/28/2019	27,942.89	27,942.89
Summary	0043042394	165,000.00	4.375 %	WY	80.00	360	1,173.27	12/31/2018	1.12	5,411.71
Summary	0043068667	212,000.00	3.875 %	AL	80.00	360	792.83	02/28/2019	792.83	792.83
Summary	0043087179	71,000.00	3.625 %	SC	80.00	360	(4,171.23)	10/31/2018	1.54	1,239.42
Summary	0043106926	88,000.00	4.125 %	WI	77.00	360	17,551.09	09/30/2018	2.66	23,317.09
Summary	0043143639	42,000.00	3.990 %	NC	80.00	360	2,212.24	12/31/2018	1,337.46	3,704.12
Summary	0043155113	132,000.00	3.750 %	OK	80.00	360	7,427.40	02/28/2019	7,427.40	7,427.40

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-C05**

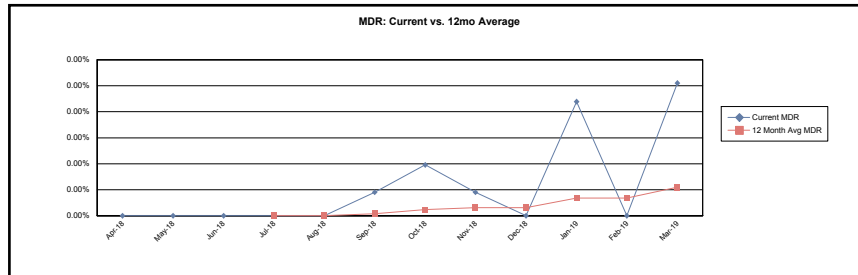
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

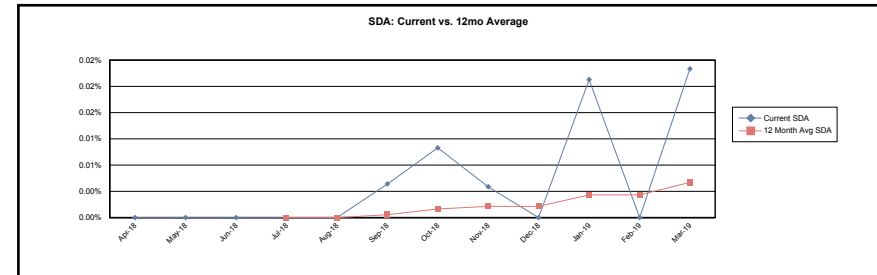
MDR

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



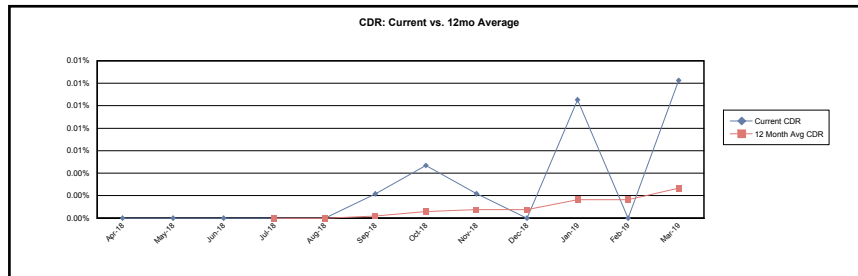
SDA

Current Month 0.023 %
3 Month Average 0.015 %
12 Month Average 0.005 %



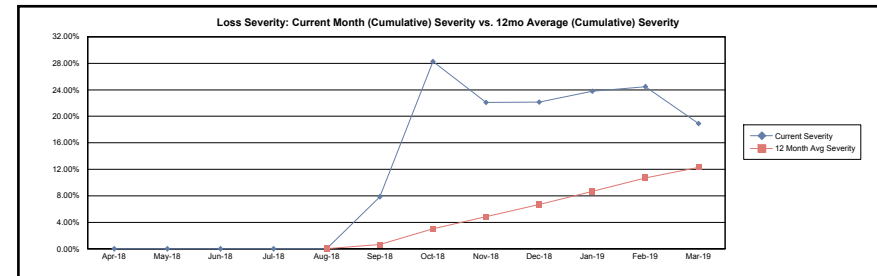
CDR

Current Month 0.012 %
3 Month Average 0.008 %
12 Month Average 0.003 %



Loss Severity

Current Month (Cumulative) 18.906 %
3 Month Average (Cumulative) 22.388 %
12 Month Average (Cumulative) 12.296 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month 0.475 %
3 Month Average 0.543 %
12 Month Average 0.632 %

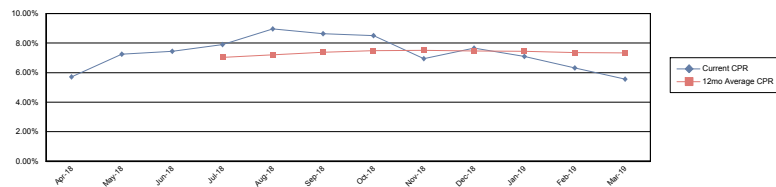
CPR

Current Month 5.554 %
3 Month Average 6.318 %
12 Month Average 7.326 %

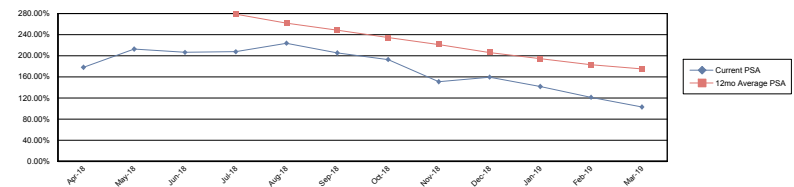
PSA

Current Month 102.751 %
3 Month Average 121.869 %
12 Month Average 175.157 %

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

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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
0043115056	518,991.80	0.00	0.000%	518,991.80
Totals	518,991.80	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
Credit-Linked Notes
Distribution Date: 25-Mar-2019

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Supplemental Reporting

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 and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C05), 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

Means July 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.

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.