

**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

14-Mar-2018 09:33:09 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		02/28/2018	0.00000 %	39,870,279,088.76	0.00	265,956,142.08	0.00	39,604,322,946.67	265,956,142.08	0.00
1M-1	30711XNS9	03/23/2018	2.17070 %	270,370,639.56	456,472.76	9,843,819.78	0.00	260,526,819.78	10,300,292.54	0.00
1M-1H		02/28/2018	0.00000 %	14,230,364.91	0.00	518,107.84	0.00	13,712,257.07	518,107.84	0.00
1M-2A	30711XNT7	03/23/2018	3.82070 %	249,382,000.00	741,077.41	0.00	0.00	249,382,000.00	741,077.41	0.00
1M-AH		02/28/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	03/23/2018	3.82070 %	249,382,000.00	741,077.41	0.00	0.00	249,382,000.00	741,077.41	0.00
1M-BH		02/28/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	03/23/2018	3.82070 %	290,945,000.00	864,588.33	0.00	0.00	290,945,000.00	864,588.33	0.00
1M-CH		02/28/2018	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	03/23/2018	3.82070 %	789,709,000.00	2,346,743.14	0.00	0.00	789,709,000.00	2,346,743.14	0.00
1M-2H		02/28/2018	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	03/23/2018	5.22070 %	207,818,000.00	843,854.23	0.00	0.00	207,818,000.00	843,854.23	0.00
1B-1H		02/28/2018	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		02/28/2018	0.00000 %	218,756,291.00	0.00	0.00	0.00	218,756,291.00	0.00	0.00
1A-I1	30711XNY6	03/23/2018	1.80000 %	0.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00
1A-I2	30711XPA6	03/23/2018	1.40000 %	0.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00
1A-I3	30711XPC2	03/23/2018	1.00000 %	0.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00
1A-I4	30711XPE8	03/23/2018	0.60000 %	0.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00
1B-I1	30711XPG3	03/23/2018	1.80000 %	0.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00
1B-I2	30711XPJ7	03/23/2018	1.40000 %	0.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00
1B-I3	30711XPL2	03/23/2018	1.00000 %	0.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00
1B-I4	30711XPN8	03/23/2018	0.60000 %	0.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00
1C-I1	30711XPQ1	03/23/2018	1.80000 %	0.00	407,323.00	0.00	0.00	0.00	407,323.00	0.00
1C-I2	30711XPS7	03/23/2018	1.40000 %	0.00	316,806.78	0.00	0.00	0.00	316,806.78	0.00
1C-I3	30711XPU2	03/23/2018	1.00000 %	0.00	226,290.56	0.00	0.00	0.00	226,290.56	0.00
1C-I4	30711XPW8	03/23/2018	0.60000 %	0.00	135,774.33	0.00	0.00	0.00	135,774.33	0.00
1E-A1	30711XNZ3	03/23/2018	2.02070 %	249,382,000.00	391,942.61	0.00	0.00	249,382,000.00	391,942.61	0.00
1E-A2	30711XPB4	03/23/2018	2.42070 %	249,382,000.00	469,528.12	0.00	0.00	249,382,000.00	469,528.12	0.00
1E-A3	30711XPD0	03/23/2018	2.82070 %	249,382,000.00	547,113.63	0.00	0.00	249,382,000.00	547,113.63	0.00
1E-A4	30711XPF5	03/23/2018	3.22070 %	249,382,000.00	624,699.14	0.00	0.00	249,382,000.00	624,699.14	0.00
1E-B1	30711XPH1	03/23/2018	2.02070 %	249,382,000.00	391,942.61	0.00	0.00	249,382,000.00	391,942.61	0.00
1E-B2	30711XPK4	03/23/2018	2.42070 %	249,382,000.00	469,528.12	0.00	0.00	249,382,000.00	469,528.12	0.00
1E-B3	30711XPM0	03/23/2018	2.82070 %	249,382,000.00	547,113.63	0.00	0.00	249,382,000.00	547,113.63	0.00
1E-B4	30711XPP3	03/23/2018	3.22070 %	249,382,000.00	624,699.14	0.00	0.00	249,382,000.00	624,699.14	0.00
1E-C1	30711XPR9	03/23/2018	2.02070 %	290,945,000.00	457,265.33	0.00	0.00	290,945,000.00	457,265.33	0.00
1E-C2	30711XPT5	03/23/2018	2.42070 %	290,945,000.00	547,781.55	0.00	0.00	290,945,000.00	547,781.55	0.00
1E-C3	30711XPV0	03/23/2018	2.82070 %	290,945,000.00	638,297.77	0.00	0.00	290,945,000.00	638,297.77	0.00
1E-C4	30711XPX6	03/23/2018	3.22070 %	290,945,000.00	728,813.99	0.00	0.00	290,945,000.00	728,813.99	0.00
1E-D1	30711XPY4	03/23/2018	2.02070 %	498,764,000.00	783,885.21	0.00	0.00	498,764,000.00	783,885.21	0.00
1E-D2	30711XPZ1	03/23/2018	2.42070 %	498,764,000.00	939,056.23	0.00	0.00	498,764,000.00	939,056.23	0.00
1E-D3	30711XQA5	03/23/2018	2.82070 %	498,764,000.00	1,094,227.26	0.00	0.00	498,764,000.00	1,094,227.26	0.00
1E-D4	30711XQB3	03/23/2018	3.22070 %	498,764,000.00	1,249,398.28	0.00	0.00	498,764,000.00	1,249,398.28	0.00
1E-D5	30711XQC1	03/23/2018	3.82070 %	498,764,000.00	1,482,154.81	0.00	0.00	498,764,000.00	1,482,154.81	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Mar-2018

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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	03/23/2018	2.02070 %	540,327,000.00	849,207.93	0.00	0.00	540,327,000.00	849,207.93	0.00
1E-F2	30711XQE7	03/23/2018	2.42070 %	540,327,000.00	1,017,309.66	0.00	0.00	540,327,000.00	1,017,309.66	0.00
1E-F3	30711XQF4	03/23/2018	2.82070 %	540,327,000.00	1,185,411.40	0.00	0.00	540,327,000.00	1,185,411.40	0.00
1E-F4	30711XQG2	03/23/2018	3.22070 %	540,327,000.00	1,353,513.13	0.00	0.00	540,327,000.00	1,353,513.13	0.00
1E-F5	30711XQH0	03/23/2018	3.82070 %	540,327,000.00	1,605,665.73	0.00	0.00	540,327,000.00	1,605,665.73	0.00
1-X1	30711XQJ6	03/23/2018	1.80000 %	0.00	698,269.60	0.00	0.00	0.00	698,269.60	0.00
1-X2	30711XQK3	03/23/2018	1.40000 %	0.00	543,098.58	0.00	0.00	0.00	543,098.58	0.00
1-X3	30711XQL1	03/23/2018	1.00000 %	0.00	387,927.56	0.00	0.00	0.00	387,927.56	0.00
1-X4	30711XQM9	03/23/2018	0.60000 %	0.00	232,756.53	0.00	0.00	0.00	232,756.53	0.00
1-Y1	30711XQN7	03/23/2018	1.80000 %	0.00	756,457.80	0.00	0.00	0.00	756,457.80	0.00
1-Y2	30711XQP2	03/23/2018	1.40000 %	0.00	588,356.07	0.00	0.00	0.00	588,356.07	0.00
1-Y3	30711XQQ0	03/23/2018	1.00000 %	0.00	420,254.33	0.00	0.00	0.00	420,254.33	0.00
1-Y4	30711XQR8	03/23/2018	0.60000 %	0.00	252,152.60	0.00	0.00	0.00	252,152.60	0.00
Totals				50,609,231,491.23	30,819,888.58	276,318,069.70	0.00	50,332,913,421.52	307,137,958.28	0.00

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	39,870,279,088.76	64,565,621.09	201,390,520.99	0.00	0.00	265,956,142.08	39,604,322,946.67	0.94048377	265,956,142.08
1M-1	353,291,000.00	270,370,639.56	2,389,763.71	7,454,056.07	0.00	0.00	9,843,819.78	260,526,819.78	0.73742841	9,843,819.78
1M-1H	18,594,696.00	14,230,364.91	125,779.97	392,327.87	0.00	0.00	518,107.84	13,712,257.07	0.73742841	518,107.84
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	218,756,291.00	0.00	0.00	0.00	0.00	0.00	218,756,291.00	1.00000000	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	50,609,231,491.23	67,081,164.77	209,236,904.93	0.00	0.00	276,318,069.70	50,332,913,421.52	0.95081099	276,318,069.70

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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	946.79943252	1.53323967	4.78242027	0.00000000	0.00000000	6.31565994	940.48377258	0.94048377	6.31565994
1M-1	353,291,000.00	765.29161388	6.76429264	21.09891299	0.00000000	0.00000000	27.86320563	737.42840825	0.73742841	27.86320563
1M-1H	18,594,696.00	765.29161380	6.76429289	21.09891283	0.00000000	0.00000000	27.86320572	737.42840808	0.73742841	27.86320572
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	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**

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	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.

**Connecticut Avenue Securities
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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
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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
1A-H	N/A	N/A	0.00000 %	39,870,279,088.76	0.00	0.00	0.00	0.00	0.00	0.00	39,604,322,946.67
1M-1	02/26/18 - 03/25/18	28	2.17070 %	270,370,639.56	456,472.76	0.00	0.00	0.00	456,472.76	0.00	260,526,819.78
1M-1H	N/A	N/A	0.00000 %	14,230,364.91	0.00	0.00	0.00	0.00	0.00	0.00	13,712,257.07
1M-2A	02/26/18 - 03/25/18	28	3.82070 %	249,382,000.00	741,077.41	0.00	0.00	0.00	741,077.41	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	02/26/18 - 03/25/18	28	3.82070 %	249,382,000.00	741,077.41	0.00	0.00	0.00	741,077.41	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	02/26/18 - 03/25/18	28	3.82070 %	290,945,000.00	864,588.33	0.00	0.00	0.00	864,588.33	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	02/26/18 - 03/25/18	28	3.82070 %	789,709,000.00	2,346,743.14	0.00	0.00	0.00	2,346,743.14	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	02/26/18 - 03/25/18	28	5.22070 %	207,818,000.00	843,854.23	0.00	0.00	0.00	843,854.23	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 %	218,756,291.00	0.00	0.00	0.00	0.00	0.00	0.00	218,756,291.00
1A-I1	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	28	2.02070 %	249,382,000.00	391,942.61	0.00	0.00	0.00	391,942.61	0.00	249,382,000.00
1E-A2	02/26/18 - 03/25/18	28	2.42070 %	249,382,000.00	469,528.12	0.00	0.00	0.00	469,528.12	0.00	249,382,000.00
1E-A3	02/26/18 - 03/25/18	28	2.82070 %	249,382,000.00	547,113.63	0.00	0.00	0.00	547,113.63	0.00	249,382,000.00
1E-A4	02/26/18 - 03/25/18	28	3.22070 %	249,382,000.00	624,699.14	0.00	0.00	0.00	624,699.14	0.00	249,382,000.00
1E-B1	02/26/18 - 03/25/18	28	2.02070 %	249,382,000.00	391,942.61	0.00	0.00	0.00	391,942.61	0.00	249,382,000.00
1E-B2	02/26/18 - 03/25/18	28	2.42070 %	249,382,000.00	469,528.12	0.00	0.00	0.00	469,528.12	0.00	249,382,000.00
1E-B3	02/26/18 - 03/25/18	28	2.82070 %	249,382,000.00	547,113.63	0.00	0.00	0.00	547,113.63	0.00	249,382,000.00
1E-B4	02/26/18 - 03/25/18	28	3.22070 %	249,382,000.00	624,699.14	0.00	0.00	0.00	624,699.14	0.00	249,382,000.00
1E-C1	02/26/18 - 03/25/18	28	2.02070 %	290,945,000.00	457,265.33	0.00	0.00	0.00	457,265.33	0.00	290,945,000.00
1E-C2	02/26/18 - 03/25/18	28	2.42070 %	290,945,000.00	547,781.55	0.00	0.00	0.00	547,781.55	0.00	290,945,000.00
1E-C3	02/26/18 - 03/25/18	28	2.82070 %	290,945,000.00	638,297.77	0.00	0.00	0.00	638,297.77	0.00	290,945,000.00
1E-C4	02/26/18 - 03/25/18	28	3.22070 %	290,945,000.00	728,813.99	0.00	0.00	0.00	728,813.99	0.00	290,945,000.00
1E-D1	02/26/18 - 03/25/18	28	2.02070 %	498,764,000.00	783,885.21	0.00	0.00	0.00	783,885.21	0.00	498,764,000.00
1E-D2	02/26/18 - 03/25/18	28	2.42070 %	498,764,000.00	939,056.23	0.00	0.00	0.00	939,056.23	0.00	498,764,000.00
1E-D3	02/26/18 - 03/25/18	28	2.82070 %	498,764,000.00	1,094,227.26	0.00	0.00	0.00	1,094,227.26	0.00	498,764,000.00
1E-D4	02/26/18 - 03/25/18	28	3.22070 %	498,764,000.00	1,249,398.28	0.00	0.00	0.00	1,249,398.28	0.00	498,764,000.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Mar-2018

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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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	02/26/18 - 03/25/18	28	3.82070 %	498,764,000.00	1,482,154.81	0.00	0.00	0.00	1,482,154.81	0.00	498,764,000.00
1E-F1	02/26/18 - 03/25/18	28	2.02070 %	540,327,000.00	849,207.93	0.00	0.00	0.00	849,207.93	0.00	540,327,000.00
1E-F2	02/26/18 - 03/25/18	28	2.42070 %	540,327,000.00	1,017,309.66	0.00	0.00	0.00	1,017,309.66	0.00	540,327,000.00
1E-F3	02/26/18 - 03/25/18	28	2.82070 %	540,327,000.00	1,185,411.40	0.00	0.00	0.00	1,185,411.40	0.00	540,327,000.00
1E-F4	02/26/18 - 03/25/18	28	3.22070 %	540,327,000.00	1,353,513.13	0.00	0.00	0.00	1,353,513.13	0.00	540,327,000.00
1E-F5	02/26/18 - 03/25/18	28	3.82070 %	540,327,000.00	1,605,665.73	0.00	0.00	0.00	1,605,665.73	0.00	540,327,000.00
1-X1	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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	02/26/18 - 03/25/18	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					30,819,888.58	0.00	0.00	0.00	30,819,888.58	0.00	

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

**Connecticut Avenue Securities
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Securities Administration Services
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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	42,110,586,170.00	0.00000 %	946.79943252	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	940.48377258
1M-1	353,291,000.00	2.17070 %	765.29161388	1.29205884	0.00000000	0.00000000	0.00000000	1.29205884	0.00000000	737.42840825
1M-1H	18,594,696.00	0.00000 %	765.29161380	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	737.42840808
1M-2A	249,382,000.00	3.82070 %	1000.00000000	2.97165557	0.00000000	0.00000000	0.00000000	2.97165557	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	3.82070 %	1000.00000000	2.97165557	0.00000000	0.00000000	0.00000000	2.97165557	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	3.82070 %	1000.00000000	2.97165557	0.00000000	0.00000000	0.00000000	2.97165557	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	3.82070 %	1000.00000000	2.97165556	0.00000000	0.00000000	0.00000000	2.97165556	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	5.22070 %	1000.00000000	4.06054447	0.00000000	0.00000000	0.00000000	4.06054447	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 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
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	2.02070 %	1000.00000000	1.57165557	0.00000000	0.00000000	0.00000000	1.57165557	0.00000000	1000.00000000
1E-A2	249,382,000.00	2.42070 %	1000.00000000	1.88276668	0.00000000	0.00000000	0.00000000	1.88276668	0.00000000	1000.00000000
1E-A3	249,382,000.00	2.82070 %	1000.00000000	2.19387779	0.00000000	0.00000000	0.00000000	2.19387779	0.00000000	1000.00000000
1E-A4	249,382,000.00	3.22070 %	1000.00000000	2.50498889	0.00000000	0.00000000	0.00000000	2.50498889	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.02070 %	1000.00000000	1.57165557	0.00000000	0.00000000	0.00000000	1.57165557	0.00000000	1000.00000000
1E-B2	249,382,000.00	2.42070 %	1000.00000000	1.88276668	0.00000000	0.00000000	0.00000000	1.88276668	0.00000000	1000.00000000
1E-B3	249,382,000.00	2.82070 %	1000.00000000	2.19387779	0.00000000	0.00000000	0.00000000	2.19387779	0.00000000	1000.00000000
1E-B4	249,382,000.00	3.22070 %	1000.00000000	2.50498889	0.00000000	0.00000000	0.00000000	2.50498889	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.02070 %	1000.00000000	1.57165557	0.00000000	0.00000000	0.00000000	1.57165557	0.00000000	1000.00000000
1E-C2	290,945,000.00	2.42070 %	1000.00000000	1.88276667	0.00000000	0.00000000	0.00000000	1.88276667	0.00000000	1000.00000000
1E-C3	290,945,000.00	2.82070 %	1000.00000000	2.19387778	0.00000000	0.00000000	0.00000000	2.19387778	0.00000000	1000.00000000
1E-C4	290,945,000.00	3.22070 %	1000.00000000	2.50498888	0.00000000	0.00000000	0.00000000	2.50498888	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.02070 %	1000.00000000	1.57165555	0.00000000	0.00000000	0.00000000	1.57165555	0.00000000	1000.00000000
1E-D2	498,764,000.00	2.42070 %	1000.00000000	1.88276666	0.00000000	0.00000000	0.00000000	1.88276666	0.00000000	1000.00000000
1E-D3	498,764,000.00	2.82070 %	1000.00000000	2.19387779	0.00000000	0.00000000	0.00000000	2.19387779	0.00000000	1000.00000000
1E-D4	498,764,000.00	3.22070 %	1000.00000000	2.50498889	0.00000000	0.00000000	0.00000000	2.50498889	0.00000000	1000.00000000

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

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	498,764,000.00	3.82070 %	1000.00000000	2.97165555	0.00000000	0.00000000	0.00000000	2.97165555	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.02070 %	1000.00000000	1.57165555	0.00000000	0.00000000	0.00000000	1.57165555	0.00000000	1000.00000000
1E-F2	540,327,000.00	2.42070 %	1000.00000000	1.88276666	0.00000000	0.00000000	0.00000000	1.88276666	0.00000000	1000.00000000
1E-F3	540,327,000.00	2.82070 %	1000.00000000	2.19387778	0.00000000	0.00000000	0.00000000	2.19387778	0.00000000	1000.00000000
1E-F4	540,327,000.00	3.22070 %	1000.00000000	2.50498889	0.00000000	0.00000000	0.00000000	2.50498889	0.00000000	1000.00000000
1E-F5	540,327,000.00	3.82070 %	1000.00000000	2.97165555	0.00000000	0.00000000	0.00000000	2.97165555	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	13,114,362.93
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	395,693.64
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>13,510,056.57</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,490,889.91
Total Withdrawals (Pool Distribution Amount)	<u>13,510,056.57</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	276,318,069.70
Total Principal Reduction Cumulative	2,603,909,842.47
Scheduled Principal Current	67,081,164.77
Scheduled Principal Cumulative	547,208,751.80
Unscheduled Principal Current	209,236,904.93
Unscheduled Principal Cumulative	2,056,701,090.67
Senior Reduction Amount	265,956,142.08
Subordinate Reduction Amount	10,361,927.62
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2.04
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	167800
Period Reference Pool Removal Loan Count	794
Period Ending Loan Count	167006
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	41,147,348,516.97
Period PIF Loan Count Current	792
PIF Loan Count Cumulative	7604
Period PIF Loan UPB Current	189,070,949.36
PIF Loan UPB Cumulative	1,889,714,671.02
Period Partial Prepayment Amount	20,226,593.09
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	62
Repurchased Prior Credit Event UPB Curr	395,693.64
Repurchased Prior Credit Event UPB Cum	13,984,251.23
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	1
Total Active Modified Loan UPB	145,347.75
LIBOR	1.620700%
Structural Reporting	
Senior Percentage	96.250000%

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Mar-2018

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	3.750000%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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3/12/2018

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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%	3.750000%	3.750000%
1M-1	0.00	0.00	2.900000%	3.060000%	3.080000%
1M-1H	0.00	0.00	2.900000%	3.060000%	3.080000%
1M-2	0.00	0.00	1.000000%	1.060000%	1.060000%
1M-2H	0.00	0.00	1.000000%	1.060000%	1.060000%
1B-1H	0.00	0.00	0.500000%	0.530000%	0.530000%
1B-1	0.00	0.00	0.500000%	0.530000%	0.530000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Mar-2018

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Mar-2018

3/12/2018

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	700	158,170,036.22	0.417163%	0.384399%
60 Days	170	38,360,421.56	0.101311%	0.093227%
90 Days	192	42,831,081.08	0.114422%	0.104092%
120 Days	177	38,285,955.80	0.105483%	0.093046%
150 Days	80	18,108,179.82	0.047676%	0.044008%
180+ Days	21	4,425,889.17	0.012574%	0.010756%
	1340	300,181,563.65	0.802366%	0.729528%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Mar-2018

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

SDA

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

CDR

Current Month	0.000%
3 Month Average	0.000%
12 Month Average	N/A

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: 26-Mar-2018

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
1	145,347.75	2.04	0.001	145,347.75	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43078565	145,347.75	2.04	0.001	2.04	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
No Adjustments This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
No Adjustments this Period			0.00

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Realized Loss Loan 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	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %	0	0.00	0.00	0.000 %

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)
				No Losses this Period						

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Mar-2018

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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.
--

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

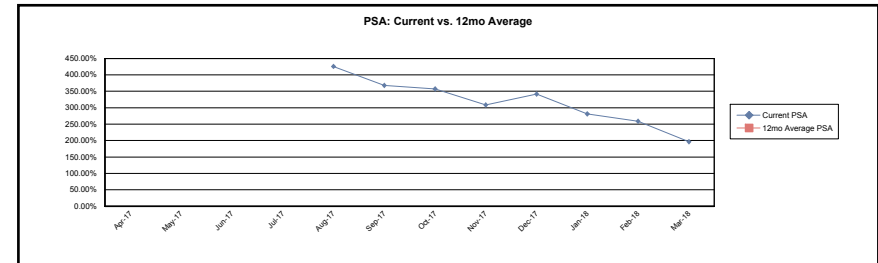
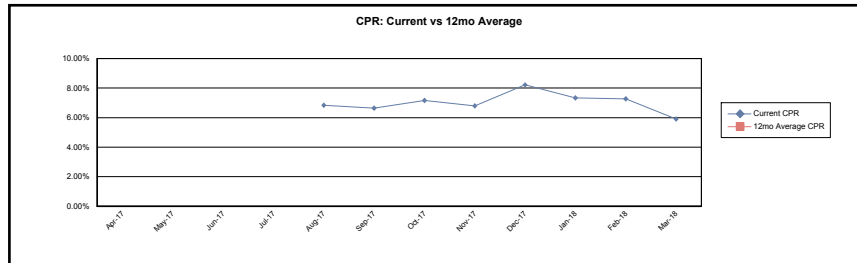
Current Month 0.506 %
3 Month Average 0.588 %
12 Month Average 0.000 %

CPR

Current Month 5.905 %
3 Month Average 6.833 %
12 Month Average 0.000 %

PSA

Current Month 196.535 %
3 Month Average 245.657 %
12 Month Average 0.000 %



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
0043053338	255,346.17	0.00	0.000%	255,346.17
0043120101	140,347.47	0.00	0.000%	140,347.47
Totals	395,693.64	0.00		

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

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Supplemental Reporting

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.

Exchange History

Effective Distribution Date: 3/13/2018

Incoming Certificate:

Class	Prior Value	Issued Value
1M2A	40,239,766.00	65,482,419.00
1M2B	40,239,766.00	65,482,419.00
1M2C	54,542,013.00	83,991,707.00

Outgoing Certificates:

Class	Prior Value	Issued Value
1M2	641,666,180.00	561,731,180.00