

**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

04-Jan-2019 08:36:46 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		12/31/2018	0.00000 %	36,731,885,511.67	0.00	289,101,868.81	0.00	36,442,783,642.87	289,101,868.81	0.00
1M-1	30711XNS9	01/24/2019	3.05625 %	164,703,467.73	419,479.14	10,773,274.26	0.00	153,930,193.46	11,192,753.40	0.00
1M-1H		12/31/2018	0.00000 %	8,668,805.35	0.00	567,027.63	0.00	8,101,777.72	567,027.63	0.00
1M-2A	30711XNT7	01/24/2019	4.70625 %	249,382,000.00	978,045.03	0.00	0.00	249,382,000.00	978,045.03	0.00
1M-AH		12/31/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	01/24/2019	4.70625 %	249,382,000.00	978,045.03	0.00	0.00	249,382,000.00	978,045.03	0.00
1M-BH		12/31/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	01/24/2019	4.70625 %	290,945,000.00	1,141,049.92	0.00	0.00	290,945,000.00	1,141,049.92	0.00
1M-CH		12/31/2018	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	01/24/2019	4.70625 %	789,709,000.00	3,097,139.98	0.00	0.00	789,709,000.00	3,097,139.98	0.00
1M-2H		12/31/2018	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	01/24/2019	6.10625 %	207,818,000.00	1,057,490.55	0.00	0.00	207,818,000.00	1,057,490.55	0.00
1B-1H		12/31/2018	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		12/31/2018	0.00000 %	218,691,144.22	0.00	0.00	84,449.42	218,606,694.80	0.00	149,596.20
1A-I1	30711XNY6	01/24/2019	1.80000 %	0.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00
1A-I2	30711XPA6	01/24/2019	1.40000 %	0.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00
1A-I3	30711XPC2	01/24/2019	1.00000 %	0.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00
1A-I4	30711XPE8	01/24/2019	0.60000 %	0.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00
1B-I1	30711XPG3	01/24/2019	1.80000 %	0.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00
1B-I2	30711XPJ7	01/24/2019	1.40000 %	0.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00
1B-I3	30711XPL2	01/24/2019	1.00000 %	0.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00
1B-I4	30711XPN8	01/24/2019	0.60000 %	0.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00
1C-I1	30711XPQ1	01/24/2019	1.80000 %	0.00	436,417.50	0.00	0.00	0.00	436,417.50	0.00
1C-I2	30711XPS7	01/24/2019	1.40000 %	0.00	339,435.83	0.00	0.00	0.00	339,435.83	0.00
1C-I3	30711XPU2	01/24/2019	1.00000 %	0.00	242,454.17	0.00	0.00	0.00	242,454.17	0.00
1C-I4	30711XPW8	01/24/2019	0.60000 %	0.00	145,472.50	0.00	0.00	0.00	145,472.50	0.00
1E-A1	30711XNZ3	01/24/2019	2.90625 %	249,382,000.00	603,972.03	0.00	0.00	249,382,000.00	603,972.03	0.00
1E-A2	30711XPB4	01/24/2019	3.30625 %	249,382,000.00	687,099.36	0.00	0.00	249,382,000.00	687,099.36	0.00
1E-A3	30711XPD0	01/24/2019	3.70625 %	249,382,000.00	770,226.70	0.00	0.00	249,382,000.00	770,226.70	0.00
1E-A4	30711XPF5	01/24/2019	4.10625 %	249,382,000.00	853,354.03	0.00	0.00	249,382,000.00	853,354.03	0.00
1E-B1	30711XPH1	01/24/2019	2.90625 %	249,382,000.00	603,972.03	0.00	0.00	249,382,000.00	603,972.03	0.00
1E-B2	30711XPK4	01/24/2019	3.30625 %	249,382,000.00	687,099.36	0.00	0.00	249,382,000.00	687,099.36	0.00
1E-B3	30711XPM0	01/24/2019	3.70625 %	249,382,000.00	770,226.70	0.00	0.00	249,382,000.00	770,226.70	0.00
1E-B4	30711XPP3	01/24/2019	4.10625 %	249,382,000.00	853,354.03	0.00	0.00	249,382,000.00	853,354.03	0.00
1E-C1	30711XPR9	01/24/2019	2.90625 %	290,945,000.00	704,632.42	0.00	0.00	290,945,000.00	704,632.42	0.00
1E-C2	30711XPT5	01/24/2019	3.30625 %	290,945,000.00	801,614.09	0.00	0.00	290,945,000.00	801,614.09	0.00
1E-C3	30711XPV0	01/24/2019	3.70625 %	290,945,000.00	898,595.76	0.00	0.00	290,945,000.00	898,595.76	0.00
1E-C4	30711XPX6	01/24/2019	4.10625 %	290,945,000.00	995,577.42	0.00	0.00	290,945,000.00	995,577.42	0.00
1E-D1	30711XPY4	01/24/2019	2.90625 %	498,764,000.00	1,207,944.06	0.00	0.00	498,764,000.00	1,207,944.06	0.00
1E-D2	30711XPZ1	01/24/2019	3.30625 %	498,764,000.00	1,374,198.73	0.00	0.00	498,764,000.00	1,374,198.73	0.00
1E-D3	30711XQA5	01/24/2019	3.70625 %	498,764,000.00	1,540,453.40	0.00	0.00	498,764,000.00	1,540,453.40	0.00
1E-D4	30711XQB3	01/24/2019	4.10625 %	498,764,000.00	1,706,708.06	0.00	0.00	498,764,000.00	1,706,708.06	0.00
1E-D5	30711XQC1	01/24/2019	4.70625 %	498,764,000.00	1,956,090.06	0.00	0.00	498,764,000.00	1,956,090.06	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Jan-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	01/24/2019	2.90625 %	540,327,000.00	1,308,604.45	0.00	0.00	540,327,000.00	1,308,604.45	0.00
1E-F2	30711XQE7	01/24/2019	3.30625 %	540,327,000.00	1,488,713.45	0.00	0.00	540,327,000.00	1,488,713.45	0.00
1E-F3	30711XQF4	01/24/2019	3.70625 %	540,327,000.00	1,668,822.45	0.00	0.00	540,327,000.00	1,668,822.45	0.00
1E-F4	30711XQG2	01/24/2019	4.10625 %	540,327,000.00	1,848,931.45	0.00	0.00	540,327,000.00	1,848,931.45	0.00
1E-F5	30711XQH0	01/24/2019	4.70625 %	540,327,000.00	2,119,094.95	0.00	0.00	540,327,000.00	2,119,094.95	0.00
1-X1	30711XQJ6	01/24/2019	1.80000 %	0.00	748,146.00	0.00	0.00	0.00	748,146.00	0.00
1-X2	30711XQK3	01/24/2019	1.40000 %	0.00	581,891.33	0.00	0.00	0.00	581,891.33	0.00
1-X3	30711XQL1	01/24/2019	1.00000 %	0.00	415,636.67	0.00	0.00	0.00	415,636.67	0.00
1-X4	30711XQM9	01/24/2019	0.60000 %	0.00	249,382.00	0.00	0.00	0.00	249,382.00	0.00
1-Y1	30711XQN7	01/24/2019	1.80000 %	0.00	810,490.50	0.00	0.00	0.00	810,490.50	0.00
1-Y2	30711XQP2	01/24/2019	1.40000 %	0.00	630,381.50	0.00	0.00	0.00	630,381.50	0.00
1-Y3	30711XQQ0	01/24/2019	1.00000 %	0.00	450,272.50	0.00	0.00	0.00	450,272.50	0.00
1-Y4	30711XQR8	01/24/2019	0.60000 %	0.00	270,163.50	0.00	0.00	0.00	270,163.50	0.00
Totals				47,359,544,035.97	40,435,734.64	300,442,170.70	84,449.42	47,059,017,415.85	340,877,905.34	149,596.20

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	36,731,885,511.67	65,296,010.78	223,805,858.03	0.00	0.00	289,101,868.81	36,442,783,642.87	0.86540671	289,101,868.81
1M-1	353,291,000.00	164,703,467.73	2,435,342.13	8,337,932.13	0.00	0.00	10,773,274.26	153,930,193.46	0.43570369	10,773,274.26
1M-1H	18,594,696.00	8,668,805.35	128,178.89	438,848.75	0.00	0.00	567,027.63	8,101,777.72	0.43570369	567,027.63
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	218,691,144.22	0.00	0.00	0.00	84,449.42	84,449.42	218,606,694.80	0.99931615	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	47,359,544,035.97	67,859,531.80	232,582,638.91	0.00	84,449.42	300,526,620.12	47,059,017,415.85	0.88896565	300,442,170.70

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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	872.27200693	1.55058423	5.31471723	0.00000000	0.00000000	6.86530146	865.40670547	0.86540671	6.86530146
1M-1	353,291,000.00	466.19774557	6.89330362	23.60074876	0.00000000	0.00000000	30.49405238	435.70369316	0.43570369	30.49405238
1M-1H	18,594,696.00	466.19774531	6.89330388	23.60074884	0.00000000	0.00000000	30.49405217	435.70369314	0.43570369	30.49405217
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	999.70219471	0.00000000	0.00000000	0.00000000	0.38604339	0.38604339	999.31615132	0.99931615	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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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.

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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 %	36,731,885,511.67	0.00	0.00	0.00	0.00	0.00	0.00	36,442,783,642.87
1M-1	12/26/18 - 01/24/19	30	3.05625 %	164,703,467.73	419,479.14	0.00	0.00	0.00	419,479.14	0.00	153,930,193.46
1M-1H	N/A	N/A	0.00000 %	8,668,805.35	0.00	0.00	0.00	0.00	0.00	0.00	8,101,777.72
1M-2A	12/26/18 - 01/24/19	30	4.70625 %	249,382,000.00	978,045.03	0.00	0.00	0.00	978,045.03	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	12/26/18 - 01/24/19	30	4.70625 %	249,382,000.00	978,045.03	0.00	0.00	0.00	978,045.03	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	12/26/18 - 01/24/19	30	4.70625 %	290,945,000.00	1,141,049.92	0.00	0.00	0.00	1,141,049.92	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	12/26/18 - 01/24/19	30	4.70625 %	789,709,000.00	3,097,139.98	0.00	0.00	0.00	3,097,139.98	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	12/26/18 - 01/24/19	30	6.10625 %	207,818,000.00	1,057,490.55	0.00	0.00	0.00	1,057,490.55	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 %	218,691,144.22	0.00	0.00	0.00	0.00	0.00	0.00	218,606,694.80
1A-I1	12/26/18 - 01/24/19	30	1.80000 %	249,382,000.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00	249,382,000.00
1A-I2	12/26/18 - 01/24/19	30	1.40000 %	249,382,000.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00	249,382,000.00
1A-I3	12/26/18 - 01/24/19	30	1.00000 %	249,382,000.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00	249,382,000.00
1A-I4	12/26/18 - 01/24/19	30	0.60000 %	249,382,000.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00	249,382,000.00
1B-I1	12/26/18 - 01/24/19	30	1.80000 %	249,382,000.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00	249,382,000.00
1B-I2	12/26/18 - 01/24/19	30	1.40000 %	249,382,000.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00	249,382,000.00
1B-I3	12/26/18 - 01/24/19	30	1.00000 %	249,382,000.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00	249,382,000.00
1B-I4	12/26/18 - 01/24/19	30	0.60000 %	249,382,000.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00	249,382,000.00
1C-I1	12/26/18 - 01/24/19	30	1.80000 %	290,945,000.00	436,417.50	0.00	0.00	0.00	436,417.50	0.00	290,945,000.00
1C-I2	12/26/18 - 01/24/19	30	1.40000 %	290,945,000.00	339,435.83	0.00	0.00	0.00	339,435.83	0.00	290,945,000.00
1C-I3	12/26/18 - 01/24/19	30	1.00000 %	290,945,000.00	242,454.17	0.00	0.00	0.00	242,454.17	0.00	290,945,000.00
1C-I4	12/26/18 - 01/24/19	30	0.60000 %	290,945,000.00	145,472.50	0.00	0.00	0.00	145,472.50	0.00	290,945,000.00
1E-A1	12/26/18 - 01/24/19	30	2.90625 %	249,382,000.00	603,972.03	0.00	0.00	0.00	603,972.03	0.00	249,382,000.00
1E-A2	12/26/18 - 01/24/19	30	3.30625 %	249,382,000.00	687,099.36	0.00	0.00	0.00	687,099.36	0.00	249,382,000.00
1E-A3	12/26/18 - 01/24/19	30	3.70625 %	249,382,000.00	770,226.70	0.00	0.00	0.00	770,226.70	0.00	249,382,000.00
1E-A4	12/26/18 - 01/24/19	30	4.10625 %	249,382,000.00	853,354.03	0.00	0.00	0.00	853,354.03	0.00	249,382,000.00
1E-B1	12/26/18 - 01/24/19	30	2.90625 %	249,382,000.00	603,972.03	0.00	0.00	0.00	603,972.03	0.00	249,382,000.00
1E-B2	12/26/18 - 01/24/19	30	3.30625 %	249,382,000.00	687,099.36	0.00	0.00	0.00	687,099.36	0.00	249,382,000.00
1E-B3	12/26/18 - 01/24/19	30	3.70625 %	249,382,000.00	770,226.70	0.00	0.00	0.00	770,226.70	0.00	249,382,000.00
1E-B4	12/26/18 - 01/24/19	30	4.10625 %	249,382,000.00	853,354.03	0.00	0.00	0.00	853,354.03	0.00	249,382,000.00
1E-C1	12/26/18 - 01/24/19	30	2.90625 %	290,945,000.00	704,632.42	0.00	0.00	0.00	704,632.42	0.00	290,945,000.00
1E-C2	12/26/18 - 01/24/19	30	3.30625 %	290,945,000.00	801,614.09	0.00	0.00	0.00	801,614.09	0.00	290,945,000.00
1E-C3	12/26/18 - 01/24/19	30	3.70625 %	290,945,000.00	898,595.76	0.00	0.00	0.00	898,595.76	0.00	290,945,000.00
1E-C4	12/26/18 - 01/24/19	30	4.10625 %	290,945,000.00	995,577.42	0.00	0.00	0.00	995,577.42	0.00	290,945,000.00
1E-D1	12/26/18 - 01/24/19	30	2.90625 %	498,764,000.00	1,207,944.06	0.00	0.00	0.00	1,207,944.06	0.00	498,764,000.00
1E-D2	12/26/18 - 01/24/19	30	3.30625 %	498,764,000.00	1,374,198.73	0.00	0.00	0.00	1,374,198.73	0.00	498,764,000.00
1E-D3	12/26/18 - 01/24/19	30	3.70625 %	498,764,000.00	1,540,453.40	0.00	0.00	0.00	1,540,453.40	0.00	498,764,000.00
1E-D4	12/26/18 - 01/24/19	30	4.10625 %	498,764,000.00	1,706,708.06	0.00	0.00	0.00	1,706,708.06	0.00	498,764,000.00

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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	12/26/18 - 01/24/19	30	4.70625 %	498,764,000.00	1,956,090.06	0.00	0.00	0.00	1,956,090.06	0.00	498,764,000.00
1E-F1	12/26/18 - 01/24/19	30	2.90625 %	540,327,000.00	1,308,604.45	0.00	0.00	0.00	1,308,604.45	0.00	540,327,000.00
1E-F2	12/26/18 - 01/24/19	30	3.30625 %	540,327,000.00	1,488,713.45	0.00	0.00	0.00	1,488,713.45	0.00	540,327,000.00
1E-F3	12/26/18 - 01/24/19	30	3.70625 %	540,327,000.00	1,668,822.45	0.00	0.00	0.00	1,668,822.45	0.00	540,327,000.00
1E-F4	12/26/18 - 01/24/19	30	4.10625 %	540,327,000.00	1,848,931.45	0.00	0.00	0.00	1,848,931.45	0.00	540,327,000.00
1E-F5	12/26/18 - 01/24/19	30	4.70625 %	540,327,000.00	2,119,094.95	0.00	0.00	0.00	2,119,094.95	0.00	540,327,000.00
1-X1	12/26/18 - 01/24/19	30	1.80000 %	498,764,000.00	748,146.00	0.00	0.00	0.00	748,146.00	0.00	498,764,000.00
1-X2	12/26/18 - 01/24/19	30	1.40000 %	498,764,000.00	581,891.33	0.00	0.00	0.00	581,891.33	0.00	498,764,000.00
1-X3	12/26/18 - 01/24/19	30	1.00000 %	498,764,000.00	415,636.67	0.00	0.00	0.00	415,636.67	0.00	498,764,000.00
1-X4	12/26/18 - 01/24/19	30	0.60000 %	498,764,000.00	249,382.00	0.00	0.00	0.00	249,382.00	0.00	498,764,000.00
1-Y1	12/26/18 - 01/24/19	30	1.80000 %	540,327,000.00	810,490.50	0.00	0.00	0.00	810,490.50	0.00	540,327,000.00
1-Y2	12/26/18 - 01/24/19	30	1.40000 %	540,327,000.00	630,381.50	0.00	0.00	0.00	630,381.50	0.00	540,327,000.00
1-Y3	12/26/18 - 01/24/19	30	1.00000 %	540,327,000.00	450,272.50	0.00	0.00	0.00	450,272.50	0.00	540,327,000.00
1-Y4	12/26/18 - 01/24/19	30	0.60000 %	540,327,000.00	270,163.50	0.00	0.00	0.00	270,163.50	0.00	540,327,000.00
Totals					40,435,734.64	0.00	0.00	0.00	40,435,734.64	0.00	

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

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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
1A-H	42,110,586,170.00	0.00000 %	872.27200693	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	865.40670547
1M-1	353,291,000.00	3.05625 %	466.19774557	1.18734737	0.00000000	0.00000000	0.00000000	1.18734737	0.00000000	435.70369316
1M-1H	18,594,696.00	0.00000 %	466.19774531	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	435.70369314
1M-2A	249,382,000.00	4.70625 %	1000.00000000	3.92187499	0.00000000	0.00000000	0.00000000	3.92187499	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	4.70625 %	1000.00000000	3.92187499	0.00000000	0.00000000	0.00000000	3.92187499	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	4.70625 %	1000.00000000	3.92187499	0.00000000	0.00000000	0.00000000	3.92187499	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	4.70625 %	1000.00000000	3.92187499	0.00000000	0.00000000	0.00000000	3.92187499	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	6.10625 %	1000.00000000	5.08854166	0.00000000	0.00000000	0.00000000	5.08854166	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 %	999.70219471	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.31615132
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666666	0.00000000	0.00000000	0.00000000	1.16666666	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333334	0.00000000	0.00000000	0.00000000	0.83333334	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	249,382,000.00	2.90625 %	1000.00000000	2.42187499	0.00000000	0.00000000	0.00000000	2.42187499	0.00000000	1000.00000000
1E-A2	249,382,000.00	3.30625 %	1000.00000000	2.75520831	0.00000000	0.00000000	0.00000000	2.75520831	0.00000000	1000.00000000
1E-A3	249,382,000.00	3.70625 %	1000.00000000	3.08854168	0.00000000	0.00000000	0.00000000	3.08854168	0.00000000	1000.00000000
1E-A4	249,382,000.00	4.10625 %	1000.00000000	3.42187499	0.00000000	0.00000000	0.00000000	3.42187499	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.90625 %	1000.00000000	2.42187499	0.00000000	0.00000000	0.00000000	2.42187499	0.00000000	1000.00000000
1E-B2	249,382,000.00	3.30625 %	1000.00000000	2.75520831	0.00000000	0.00000000	0.00000000	2.75520831	0.00000000	1000.00000000
1E-B3	249,382,000.00	3.70625 %	1000.00000000	3.08854168	0.00000000	0.00000000	0.00000000	3.08854168	0.00000000	1000.00000000
1E-B4	249,382,000.00	4.10625 %	1000.00000000	3.42187499	0.00000000	0.00000000	0.00000000	3.42187499	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.90625 %	1000.00000000	2.42187499	0.00000000	0.00000000	0.00000000	2.42187499	0.00000000	1000.00000000
1E-C2	290,945,000.00	3.30625 %	1000.00000000	2.75520834	0.00000000	0.00000000	0.00000000	2.75520834	0.00000000	1000.00000000
1E-C3	290,945,000.00	3.70625 %	1000.00000000	3.08854168	0.00000000	0.00000000	0.00000000	3.08854168	0.00000000	1000.00000000
1E-C4	290,945,000.00	4.10625 %	1000.00000000	3.42187499	0.00000000	0.00000000	0.00000000	3.42187499	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.90625 %	1000.00000000	2.42187499	0.00000000	0.00000000	0.00000000	2.42187499	0.00000000	1000.00000000
1E-D2	498,764,000.00	3.30625 %	1000.00000000	2.75520834	0.00000000	0.00000000	0.00000000	2.75520834	0.00000000	1000.00000000
1E-D3	498,764,000.00	3.70625 %	1000.00000000	3.08854168	0.00000000	0.00000000	0.00000000	3.08854168	0.00000000	1000.00000000
1E-D4	498,764,000.00	4.10625 %	1000.00000000	3.42187499	0.00000000	0.00000000	0.00000000	3.42187499	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	4.70625 %	1000.00000000	3.92187499	0.00000000	0.00000000	0.00000000	3.92187499	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.90625 %	1000.00000000	2.42187499	0.00000000	0.00000000	0.00000000	2.42187499	0.00000000	1000.00000000
1E-F2	540,327,000.00	3.30625 %	1000.00000000	2.75520833	0.00000000	0.00000000	0.00000000	2.75520833	0.00000000	1000.00000000
1E-F3	540,327,000.00	3.70625 %	1000.00000000	3.08854166	0.00000000	0.00000000	0.00000000	3.08854166	0.00000000	1000.00000000
1E-F4	540,327,000.00	4.10625 %	1000.00000000	3.42187499	0.00000000	0.00000000	0.00000000	3.42187499	0.00000000	1000.00000000
1E-F5	540,327,000.00	4.70625 %	1000.00000000	3.92187499	0.00000000	0.00000000	0.00000000	3.92187499	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.16666666	0.00000000	0.00000000	0.00000000	1.16666666	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.83333334	0.00000000	0.00000000	0.00000000	0.83333334	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	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	15,451,000.01
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(84,449.42)
Total Deposits	<u>15,366,550.59</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	15,347,383.93
Total Withdrawals (Pool Distribution Amount)	<u>15,366,550.59</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	300,526,620.13
Total Principal Reduction Cumulative	5,877,805,848.08
Scheduled Principal Current	67,859,531.80
Scheduled Principal Cumulative	1,219,425,530.45
Unscheduled Principal Current	232,582,638.91
Unscheduled Principal Cumulative	4,658,230,721.43
Senior Reduction Amount	289,101,868.81
Subordinate Reduction Amount	11,340,301.90
Calculated Tranche Write-Down Amount	84,449.42
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,672.76
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	175.00
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	157345
Period Reference Pool Removal Loan Count	973
Period Ending Loan Count	156372
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	37,873,452,511.36
Period PIF Loan Count Current	970
PIF Loan Count Cumulative	18218
Period PIF Loan UPB Current	216,147,131.93
PIF Loan UPB Cumulative	4,319,659,997.58
Period Partial Prepayment Amount	16,748,698.26
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	75
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	17,010,581.04
Credit Event Amount Current	334,980.65
Credit Event Amount Cumulative	629,121.80
Total Active Modified Loan Count	390
Total Active Modified Loan UPB	87,734,592.88
LIBOR	2.506250%
Structural Reporting	
Senior Percentage	96.222313%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	3.777687%
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%	3.320000%	3.350000%
1M-1H	0.00	0.00	2.900000%	3.320000%	3.350000%
1M-2	0.00	0.00	1.000000%	1.150000%	1.150000%
1M-2H	0.00	0.00	1.000000%	1.150000%	1.150000%
1B-1H	0.00	0.00	0.500000%	0.570000%	0.580000%
1B-1	0.00	0.00	0.500000%	0.570000%	0.580000%
1B-2H	84,449.42	0.00	0.000000%	0.000000%	0.000000%

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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

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	910	202,269,463.21	0.581946%	0.534067%
60 Days	150	33,103,078.08	0.095925%	0.087404%
90 Days	63	11,463,636.96	0.040289%	0.030268%
120 Days	47	8,124,719.22	0.030057%	0.021452%
150 Days	33	6,271,886.78	0.021104%	0.016560%
180+ Days	100	21,157,114.31	0.063950%	0.055863%
	1303	282,389,898.56	0.833269%	0.745614%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.021%
3 Month Average	0.009%
12 Month Average	0.003%

CDR

Current Month	0.011%
3 Month Average	0.004%
12 Month Average	0.002%

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

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
43	9,451,194.72	2,672.76	0.028	9,451,194.72	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016037	185,778.75	193.52	0.104	193.52	0.00
43069109	152,008.70	21.08	0.014	21.08	0.00
43062614	121,090.63	1.81	0.001	1.81	0.00
43054381	113,116.70	28.99	0.026	28.99	0.00
43052368	162,299.46	43.89	0.027	43.89	0.00
43033428	139,194.06	74.48	0.054	74.48	0.00
43020334	95,780.48	33.35	0.035	33.35	0.00
43019732	265,173.26	6.81	0.003	6.81	0.00
43018058	280,159.13	2.51	0.001	2.51	0.00
42988003	182,827.09	38.09	0.021	38.09	0.00
43016301	297,494.12	9.75	0.003	9.75	0.00
43078316	175,420.54	54.82	0.031	54.82	0.00
43013788	463,670.15	96.60	0.021	96.60	0.00
43012772	172,714.64	107.95	0.062	107.95	0.00
43011843	252,663.94	6.82	0.003	6.82	0.00
43004835	365,871.43	134.36	0.037	134.36	0.00
43002055	211,901.86	36.55	0.017	36.55	0.00
42994551	138,187.70	1.79	0.001	1.79	0.00
42992047	180,496.17	112.81	0.062	112.81	0.00
42990786	322,054.89	8.29	0.003	8.29	0.00
43016304	321,665.48	13.09	0.004	13.09	0.00
43120480	223,414.59	48.31	0.022	48.31	0.00
43158516	241,110.53	91.67	0.038	91.67	0.00
43157853	212,430.50	135.72	0.064	135.72	0.00
43157728	220,683.61	45.98	0.021	45.98	0.00

CONNECTICUT AVENUE SECURITIES

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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	118,558.09	2.33	0.002	2.33	0.00
43146210	314,399.10	87.54	0.028	87.54	0.00
43132952	135,229.97	55.86	0.041	55.86	0.00
43127853	392,294.46	151.67	0.039	151.67	0.00
43076309	184,462.97	123.59	0.067	123.59	0.00
43121547	173,621.92	180.86	0.104	180.86	0.00
43076726	404,864.28	190.40	0.047	190.40	0.00
43116867	94,423.60	9.84	0.01	9.84	0.00
43116297	382,200.18	119.44	0.031	119.44	0.00
43105043	294,513.48	184.07	0.062	184.07	0.00
43091760	64,121.75	46.76	0.073	46.76	0.00
43083724	264,905.20	9.69	0.004	9.69	0.00
43083464	241,611.55	3.60	0.001	3.60	0.00
43078823	161,444.59	2.43	0.002	2.43	0.00
43078565	143,047.95	2.04	0.001	2.04	0.00
43160353	250,163.49	78.18	0.031	78.18	0.00
43127300	279,717.83	35.80	0.013	35.80	0.00

CONNECTICUT AVENUE SECURITIES

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	334,980.65	79,219.95	23.649

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	70,088.71	5,229.47	1,233.24

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43042394	161,617.32	1,173.27	0.726
43001717	131,940.32	75,834.44	57.476
43143639	41,423.01	2,212.24	5.341

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
43087179	70,088.71	5,229.47	1,233.24

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	629,121.80	149,596.20	23.779

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43001717	131,940.32	75,834.44	57.476
43042394	161,617.32	1,173.27	0.726
43059527	71,104.67	7,213.27	10.145
43087179	70,088.71	1,233.24	1.760
43106926	87,447.93	23,312.72	26.659
43143639	41,423.01	2,212.24	5.341
43161504	65,499.84	38,617.02	58.957

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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	4	75,048.72	84,449.42	0.000 %	0	0.00	0.00	0.000 %	4	75,048.72	84,449.42	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	75,834.44	75,834.44
Summary	0043042394	165,000.00	4.375 %	WY	80.00	360	1,173.27	12/31/2018	1,173.27	1,173.27
Summary	0043087179	71,000.00	3.625 %	SC	80.00	360	(4,171.23)	10/31/2018	5,229.47	1,233.24
Summary	0043143639	42,000.00	3.990 %	NC	80.00	360	2,212.24	12/31/2018	2,212.24	2,212.24

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**

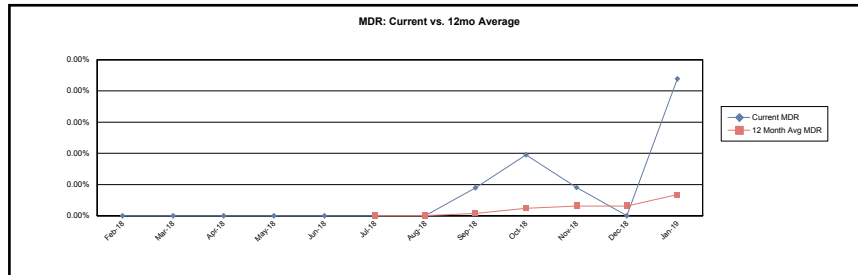
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

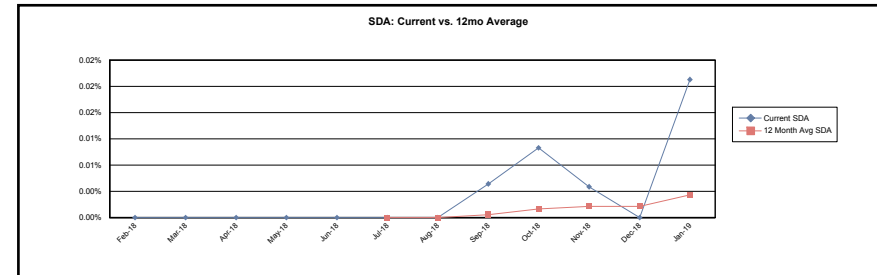
MDR

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



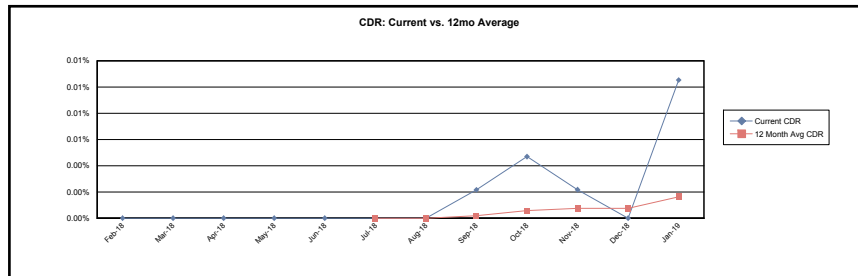
SDA

Current Month	0.021 %
3 Month Average	0.009 %
12 Month Average	0.003 %



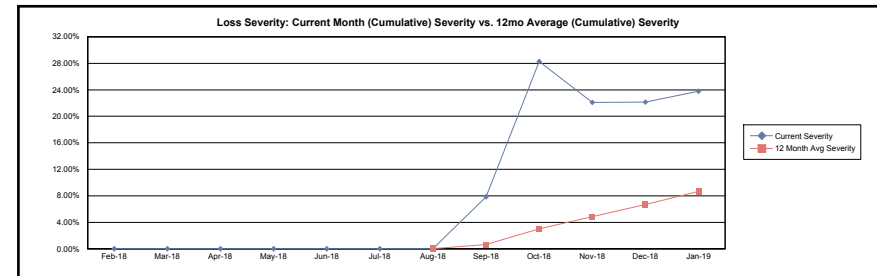
CDR

Current Month	0.011 %
3 Month Average	0.004 %
12 Month Average	0.002 %



Loss Severity

Current Month (Cumulative)	23.779 %
3 Month Average (Cumulative)	22.672 %
12 Month Average (Cumulative)	8.681 %



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	0.611 %
3 Month Average	0.623 %
12 Month Average	0.642 %

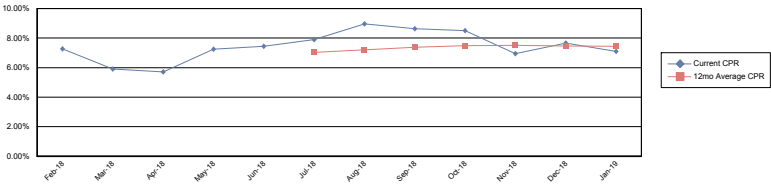
CPR

Current Month	7.086 %
3 Month Average	7.227 %
12 Month Average	7.434 %

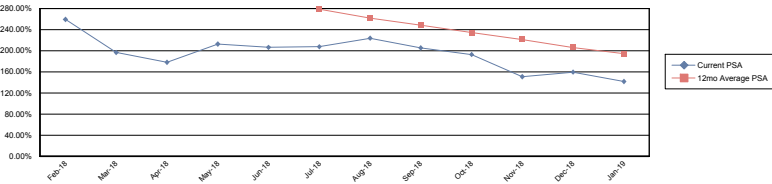
PSA

Current Month	141.572 %
3 Month Average	150.528 %
12 Month Average	194.454 %

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
No Repurchases Due to Breaches this Period				

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

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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.