

**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

10-Aug-2018 02:28:58 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		07/31/2018	0.00000 %	38,391,493,104.85	0.00	364,476,912.20	0.00	38,027,016,192.65	364,476,912.20	0.00
1M-1	30711XNS9	08/24/2018	2.61363 %	215,636,416.81	516,627.66	13,490,363.52	0.00	202,146,053.29	14,006,991.18	0.00
1M-1H		07/31/2018	0.00000 %	11,349,549.29	0.00	710,035.66	0.00	10,639,513.63	710,035.66	0.00
1M-2A	30711XNT7	08/24/2018	4.26363 %	249,382,000.00	974,666.53	0.00	0.00	249,382,000.00	974,666.53	0.00
1M-AH		07/31/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	08/24/2018	4.26363 %	249,382,000.00	974,666.53	0.00	0.00	249,382,000.00	974,666.53	0.00
1M-BH		07/31/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	08/24/2018	4.26363 %	290,945,000.00	1,137,108.34	0.00	0.00	290,945,000.00	1,137,108.34	0.00
1M-CH		07/31/2018	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	08/24/2018	4.26363 %	789,709,000.00	3,086,441.40	0.00	0.00	789,709,000.00	3,086,441.40	0.00
1M-2H		07/31/2018	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	08/24/2018	5.66363 %	207,818,000.00	1,078,920.57	0.00	0.00	207,818,000.00	1,078,920.57	0.00
1B-1H		07/31/2018	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		07/31/2018	0.00000 %	218,756,291.00	0.00	0.00	0.00	218,756,291.00	0.00	0.00
1A-I1	30711XNY6	08/24/2018	1.80000 %	0.00	411,480.30	0.00	0.00	0.00	411,480.30	0.00
1A-I2	30711XPA6	08/24/2018	1.40000 %	0.00	320,040.23	0.00	0.00	0.00	320,040.23	0.00
1A-I3	30711XPC2	08/24/2018	1.00000 %	0.00	228,600.17	0.00	0.00	0.00	228,600.17	0.00
1A-I4	30711XPE8	08/24/2018	0.60000 %	0.00	137,160.10	0.00	0.00	0.00	137,160.10	0.00
1B-I1	30711XPG3	08/24/2018	1.80000 %	0.00	411,480.30	0.00	0.00	0.00	411,480.30	0.00
1B-I2	30711XPJ7	08/24/2018	1.40000 %	0.00	320,040.23	0.00	0.00	0.00	320,040.23	0.00
1B-I3	30711XPL2	08/24/2018	1.00000 %	0.00	228,600.17	0.00	0.00	0.00	228,600.17	0.00
1B-I4	30711XPN8	08/24/2018	0.60000 %	0.00	137,160.10	0.00	0.00	0.00	137,160.10	0.00
1C-I1	30711XPQ1	08/24/2018	1.80000 %	0.00	480,059.25	0.00	0.00	0.00	480,059.25	0.00
1C-I2	30711XPS7	08/24/2018	1.40000 %	0.00	373,379.42	0.00	0.00	0.00	373,379.42	0.00
1C-I3	30711XPU2	08/24/2018	1.00000 %	0.00	266,699.58	0.00	0.00	0.00	266,699.58	0.00
1C-I4	30711XPW8	08/24/2018	0.60000 %	0.00	160,019.75	0.00	0.00	0.00	160,019.75	0.00
1E-A1	30711XNZ3	08/24/2018	2.46363 %	249,382,000.00	563,186.23	0.00	0.00	249,382,000.00	563,186.23	0.00
1E-A2	30711XPB4	08/24/2018	2.86363 %	249,382,000.00	654,626.30	0.00	0.00	249,382,000.00	654,626.30	0.00
1E-A3	30711XPD0	08/24/2018	3.26363 %	249,382,000.00	746,066.36	0.00	0.00	249,382,000.00	746,066.36	0.00
1E-A4	30711XPF5	08/24/2018	3.66363 %	249,382,000.00	837,506.43	0.00	0.00	249,382,000.00	837,506.43	0.00
1E-B1	30711XPH1	08/24/2018	2.46363 %	249,382,000.00	563,186.23	0.00	0.00	249,382,000.00	563,186.23	0.00
1E-B2	30711XPK4	08/24/2018	2.86363 %	249,382,000.00	654,626.30	0.00	0.00	249,382,000.00	654,626.30	0.00
1E-B3	30711XPM0	08/24/2018	3.26363 %	249,382,000.00	746,066.36	0.00	0.00	249,382,000.00	746,066.36	0.00
1E-B4	30711XPP3	08/24/2018	3.66363 %	249,382,000.00	837,506.43	0.00	0.00	249,382,000.00	837,506.43	0.00
1E-C1	30711XPR9	08/24/2018	2.46363 %	290,945,000.00	657,049.09	0.00	0.00	290,945,000.00	657,049.09	0.00
1E-C2	30711XPT5	08/24/2018	2.86363 %	290,945,000.00	763,728.93	0.00	0.00	290,945,000.00	763,728.93	0.00
1E-C3	30711XPV0	08/24/2018	3.26363 %	290,945,000.00	870,408.76	0.00	0.00	290,945,000.00	870,408.76	0.00
1E-C4	30711XPX6	08/24/2018	3.66363 %	290,945,000.00	977,088.59	0.00	0.00	290,945,000.00	977,088.59	0.00
1E-D1	30711XPY4	08/24/2018	2.46363 %	498,764,000.00	1,126,372.46	0.00	0.00	498,764,000.00	1,126,372.46	0.00
1E-D2	30711XPZ1	08/24/2018	2.86363 %	498,764,000.00	1,309,252.59	0.00	0.00	498,764,000.00	1,309,252.59	0.00
1E-D3	30711XQA5	08/24/2018	3.26363 %	498,764,000.00	1,492,132.72	0.00	0.00	498,764,000.00	1,492,132.72	0.00
1E-D4	30711XQB3	08/24/2018	3.66363 %	498,764,000.00	1,675,012.86	0.00	0.00	498,764,000.00	1,675,012.86	0.00
1E-D5	30711XQC1	08/24/2018	4.26363 %	498,764,000.00	1,949,333.06	0.00	0.00	498,764,000.00	1,949,333.06	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Aug-2018

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Certificateholder Distribution Summary

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1E-F1	30711XQD9	08/24/2018	2.46363 %	540,327,000.00	1,220,235.32	0.00	0.00	540,327,000.00	1,220,235.32	0.00
1E-F2	30711XQE7	08/24/2018	2.86363 %	540,327,000.00	1,418,355.22	0.00	0.00	540,327,000.00	1,418,355.22	0.00
1E-F3	30711XQF4	08/24/2018	3.26363 %	540,327,000.00	1,616,475.12	0.00	0.00	540,327,000.00	1,616,475.12	0.00
1E-F4	30711XQG2	08/24/2018	3.66363 %	540,327,000.00	1,814,595.02	0.00	0.00	540,327,000.00	1,814,595.02	0.00
1E-F5	30711XQH0	08/24/2018	4.26363 %	540,327,000.00	2,111,774.87	0.00	0.00	540,327,000.00	2,111,774.87	0.00
1-X1	30711XQJ6	08/24/2018	1.80000 %	0.00	822,960.60	0.00	0.00	0.00	822,960.60	0.00
1-X2	30711XQK3	08/24/2018	1.40000 %	0.00	640,080.47	0.00	0.00	0.00	640,080.47	0.00
1-X3	30711XQL1	08/24/2018	1.00000 %	0.00	457,200.33	0.00	0.00	0.00	457,200.33	0.00
1-X4	30711XQM9	08/24/2018	0.60000 %	0.00	274,320.20	0.00	0.00	0.00	274,320.20	0.00
1-Y1	30711XQN7	08/24/2018	1.80000 %	0.00	891,539.55	0.00	0.00	0.00	891,539.55	0.00
1-Y2	30711XQP2	08/24/2018	1.40000 %	0.00	693,419.65	0.00	0.00	0.00	693,419.65	0.00
1-Y3	30711XQQ0	08/24/2018	1.00000 %	0.00	495,299.75	0.00	0.00	0.00	495,299.75	0.00
1-Y4	30711XQR8	08/24/2018	0.60000 %	0.00	297,179.85	0.00	0.00	0.00	297,179.85	0.00
Totals				49,072,830,468.95	40,419,736.28	378,677,311.38	0.00	48,694,153,157.57	419,097,047.66	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	38,391,493,104.85	65,859,017.90	298,617,894.31	0.00	0.00	364,476,912.20	38,027,016,192.65	0.90302747	364,476,912.20
1M-1	353,291,000.00	215,636,416.81	2,437,636.14	11,052,727.39	0.00	0.00	13,490,363.52	202,146,053.29	0.57218003	13,490,363.52
1M-1H	18,594,696.00	11,349,549.29	128,299.63	581,736.04	0.00	0.00	710,035.66	10,639,513.63	0.57218003	710,035.66
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	49,072,830,468.95	68,424,953.67	310,252,357.74	0.00	0.00	378,677,311.38	48,694,153,157.57	0.91985409	378,677,311.38

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1A-H	42,110,586,170.00	911.68270491	1.56395396	7.09127850	0.00000000	0.00000000	8.65523246	903.02747245	0.90302747	8.65523246
1M-1	353,291,000.00	610.36487431	6.89979688	31.28505224	0.00000000	0.00000000	38.18484909	572.18002522	0.57218003	38.18484909
1M-1H	18,594,696.00	610.36487448	6.89979712	31.28505247	0.00000000	0.00000000	38.18484906	572.18002542	0.57218003	38.18484906
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**

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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 %	38,391,493,104.85	0.00	0.00	0.00	0.00	0.00	0.00	38,027,016,192.65
1M-1	07/25/18 - 08/26/18	33	2.61363 %	215,636,416.81	516,627.66	0.00	0.00	0.00	516,627.66	0.00	202,146,053.29
1M-1H	N/A	N/A	0.00000 %	11,349,549.29	0.00	0.00	0.00	0.00	0.00	0.00	10,639,513.63
1M-2A	07/25/18 - 08/26/18	33	4.26363 %	249,382,000.00	974,666.53	0.00	0.00	0.00	974,666.53	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	07/25/18 - 08/26/18	33	4.26363 %	249,382,000.00	974,666.53	0.00	0.00	0.00	974,666.53	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	07/25/18 - 08/26/18	33	4.26363 %	290,945,000.00	1,137,108.34	0.00	0.00	0.00	1,137,108.34	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	07/25/18 - 08/26/18	33	4.26363 %	789,709,000.00	3,086,441.40	0.00	0.00	0.00	3,086,441.40	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	07/25/18 - 08/26/18	33	5.66363 %	207,818,000.00	1,078,920.57	0.00	0.00	0.00	1,078,920.57	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	07/25/18 - 08/26/18	33	1.80000 %	249,382,000.00	411,480.30	0.00	0.00	0.00	411,480.30	0.00	249,382,000.00
1A-I2	07/25/18 - 08/26/18	33	1.40000 %	249,382,000.00	320,040.23	0.00	0.00	0.00	320,040.23	0.00	249,382,000.00
1A-I3	07/25/18 - 08/26/18	33	1.00000 %	249,382,000.00	228,600.17	0.00	0.00	0.00	228,600.17	0.00	249,382,000.00
1A-I4	07/25/18 - 08/26/18	33	0.60000 %	249,382,000.00	137,160.10	0.00	0.00	0.00	137,160.10	0.00	249,382,000.00
1B-I1	07/25/18 - 08/26/18	33	1.80000 %	249,382,000.00	411,480.30	0.00	0.00	0.00	411,480.30	0.00	249,382,000.00
1B-I2	07/25/18 - 08/26/18	33	1.40000 %	249,382,000.00	320,040.23	0.00	0.00	0.00	320,040.23	0.00	249,382,000.00
1B-I3	07/25/18 - 08/26/18	33	1.00000 %	249,382,000.00	228,600.17	0.00	0.00	0.00	228,600.17	0.00	249,382,000.00
1B-I4	07/25/18 - 08/26/18	33	0.60000 %	249,382,000.00	137,160.10	0.00	0.00	0.00	137,160.10	0.00	249,382,000.00
1C-I1	07/25/18 - 08/26/18	33	1.80000 %	290,945,000.00	480,059.25	0.00	0.00	0.00	480,059.25	0.00	290,945,000.00
1C-I2	07/25/18 - 08/26/18	33	1.40000 %	290,945,000.00	373,379.42	0.00	0.00	0.00	373,379.42	0.00	290,945,000.00
1C-I3	07/25/18 - 08/26/18	33	1.00000 %	290,945,000.00	266,699.58	0.00	0.00	0.00	266,699.58	0.00	290,945,000.00
1C-I4	07/25/18 - 08/26/18	33	0.60000 %	290,945,000.00	160,019.75	0.00	0.00	0.00	160,019.75	0.00	290,945,000.00
1E-A1	07/25/18 - 08/26/18	33	2.46363 %	249,382,000.00	563,186.23	0.00	0.00	0.00	563,186.23	0.00	249,382,000.00
1E-A2	07/25/18 - 08/26/18	33	2.86363 %	249,382,000.00	654,626.30	0.00	0.00	0.00	654,626.30	0.00	249,382,000.00
1E-A3	07/25/18 - 08/26/18	33	3.26363 %	249,382,000.00	746,066.36	0.00	0.00	0.00	746,066.36	0.00	249,382,000.00
1E-A4	07/25/18 - 08/26/18	33	3.66363 %	249,382,000.00	837,506.43	0.00	0.00	0.00	837,506.43	0.00	249,382,000.00
1E-B1	07/25/18 - 08/26/18	33	2.46363 %	249,382,000.00	563,186.23	0.00	0.00	0.00	563,186.23	0.00	249,382,000.00
1E-B2	07/25/18 - 08/26/18	33	2.86363 %	249,382,000.00	654,626.30	0.00	0.00	0.00	654,626.30	0.00	249,382,000.00
1E-B3	07/25/18 - 08/26/18	33	3.26363 %	249,382,000.00	746,066.36	0.00	0.00	0.00	746,066.36	0.00	249,382,000.00
1E-B4	07/25/18 - 08/26/18	33	3.66363 %	249,382,000.00	837,506.43	0.00	0.00	0.00	837,506.43	0.00	249,382,000.00
1E-C1	07/25/18 - 08/26/18	33	2.46363 %	290,945,000.00	657,049.09	0.00	0.00	0.00	657,049.09	0.00	290,945,000.00
1E-C2	07/25/18 - 08/26/18	33	2.86363 %	290,945,000.00	763,728.93	0.00	0.00	0.00	763,728.93	0.00	290,945,000.00
1E-C3	07/25/18 - 08/26/18	33	3.26363 %	290,945,000.00	870,408.76	0.00	0.00	0.00	870,408.76	0.00	290,945,000.00
1E-C4	07/25/18 - 08/26/18	33	3.66363 %	290,945,000.00	977,088.59	0.00	0.00	0.00	977,088.59	0.00	290,945,000.00
1E-D1	07/25/18 - 08/26/18	33	2.46363 %	498,764,000.00	1,126,372.46	0.00	0.00	0.00	1,126,372.46	0.00	498,764,000.00
1E-D2	07/25/18 - 08/26/18	33	2.86363 %	498,764,000.00	1,309,252.59	0.00	0.00	0.00	1,309,252.59	0.00	498,764,000.00
1E-D3	07/25/18 - 08/26/18	33	3.26363 %	498,764,000.00	1,492,132.72	0.00	0.00	0.00	1,492,132.72	0.00	498,764,000.00
1E-D4	07/25/18 - 08/26/18	33	3.66363 %	498,764,000.00	1,675,012.86	0.00	0.00	0.00	1,675,012.86	0.00	498,764,000.00

**Connecticut Avenue Securities
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	07/25/18 - 08/26/18	33	4.26363 %	498,764,000.00	1,949,333.06	0.00	0.00	0.00	1,949,333.06	0.00	498,764,000.00
1E-F1	07/25/18 - 08/26/18	33	2.46363 %	540,327,000.00	1,220,235.32	0.00	0.00	0.00	1,220,235.32	0.00	540,327,000.00
1E-F2	07/25/18 - 08/26/18	33	2.86363 %	540,327,000.00	1,418,355.22	0.00	0.00	0.00	1,418,355.22	0.00	540,327,000.00
1E-F3	07/25/18 - 08/26/18	33	3.26363 %	540,327,000.00	1,616,475.12	0.00	0.00	0.00	1,616,475.12	0.00	540,327,000.00
1E-F4	07/25/18 - 08/26/18	33	3.66363 %	540,327,000.00	1,814,595.02	0.00	0.00	0.00	1,814,595.02	0.00	540,327,000.00
1E-F5	07/25/18 - 08/26/18	33	4.26363 %	540,327,000.00	2,111,774.87	0.00	0.00	0.00	2,111,774.87	0.00	540,327,000.00
1-X1	07/25/18 - 08/26/18	33	1.80000 %	498,764,000.00	822,960.60	0.00	0.00	0.00	822,960.60	0.00	498,764,000.00
1-X2	07/25/18 - 08/26/18	33	1.40000 %	498,764,000.00	640,080.47	0.00	0.00	0.00	640,080.47	0.00	498,764,000.00
1-X3	07/25/18 - 08/26/18	33	1.00000 %	498,764,000.00	457,200.33	0.00	0.00	0.00	457,200.33	0.00	498,764,000.00
1-X4	07/25/18 - 08/26/18	33	0.60000 %	498,764,000.00	274,320.20	0.00	0.00	0.00	274,320.20	0.00	498,764,000.00
1-Y1	07/25/18 - 08/26/18	33	1.80000 %	540,327,000.00	891,539.55	0.00	0.00	0.00	891,539.55	0.00	540,327,000.00
1-Y2	07/25/18 - 08/26/18	33	1.40000 %	540,327,000.00	693,419.65	0.00	0.00	0.00	693,419.65	0.00	540,327,000.00
1-Y3	07/25/18 - 08/26/18	33	1.00000 %	540,327,000.00	495,299.75	0.00	0.00	0.00	495,299.75	0.00	540,327,000.00
1-Y4	07/25/18 - 08/26/18	33	0.60000 %	540,327,000.00	297,179.85	0.00	0.00	0.00	297,179.85	0.00	540,327,000.00
Totals					40,419,736.28	0.00	0.00	0.00	40,419,736.28	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	42,110,586,170.00	0.00000 %	911.68270491	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	903.02747245
1M-1	353,291,000.00	2.61363 %	610.36487431	1.46232896	0.00000000	0.00000000	0.00000000	1.46232896	0.00000000	572.18002522
1M-1H	18,594,696.00	0.00000 %	610.36487448	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	572.18002542
1M-2A	249,382,000.00	4.26363 %	1000.00000000	3.90832751	0.00000000	0.00000000	0.00000000	3.90832751	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	4.26363 %	1000.00000000	3.90832751	0.00000000	0.00000000	0.00000000	3.90832751	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	4.26363 %	1000.00000000	3.90832748	0.00000000	0.00000000	0.00000000	3.90832748	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	4.26363 %	1000.00000000	3.90832750	0.00000000	0.00000000	0.00000000	3.90832750	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	5.66363 %	1000.00000000	5.19166083	0.00000000	0.00000000	0.00000000	5.19166083	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	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333334	0.00000000	0.00000000	0.00000000	1.28333334	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666666	0.00000000	0.00000000	0.00000000	0.91666666	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	249,382,000.00	2.46363 %	1000.00000000	2.25832751	0.00000000	0.00000000	0.00000000	2.25832751	0.00000000	1000.00000000
1E-A2	249,382,000.00	2.86363 %	1000.00000000	2.62499419	0.00000000	0.00000000	0.00000000	2.62499419	0.00000000	1000.00000000
1E-A3	249,382,000.00	3.26363 %	1000.00000000	2.99166083	0.00000000	0.00000000	0.00000000	2.99166083	0.00000000	1000.00000000
1E-A4	249,382,000.00	3.66363 %	1000.00000000	3.35832751	0.00000000	0.00000000	0.00000000	3.35832751	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.46363 %	1000.00000000	2.25832751	0.00000000	0.00000000	0.00000000	2.25832751	0.00000000	1000.00000000
1E-B2	249,382,000.00	2.86363 %	1000.00000000	2.62499419	0.00000000	0.00000000	0.00000000	2.62499419	0.00000000	1000.00000000
1E-B3	249,382,000.00	3.26363 %	1000.00000000	2.99166083	0.00000000	0.00000000	0.00000000	2.99166083	0.00000000	1000.00000000
1E-B4	249,382,000.00	3.66363 %	1000.00000000	3.35832751	0.00000000	0.00000000	0.00000000	3.35832751	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.46363 %	1000.00000000	2.25832748	0.00000000	0.00000000	0.00000000	2.25832748	0.00000000	1000.00000000
1E-C2	290,945,000.00	2.86363 %	1000.00000000	2.62499417	0.00000000	0.00000000	0.00000000	2.62499417	0.00000000	1000.00000000
1E-C3	290,945,000.00	3.26363 %	1000.00000000	2.99166083	0.00000000	0.00000000	0.00000000	2.99166083	0.00000000	1000.00000000
1E-C4	290,945,000.00	3.66363 %	1000.00000000	3.35832748	0.00000000	0.00000000	0.00000000	3.35832748	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.46363 %	1000.00000000	2.25832751	0.00000000	0.00000000	0.00000000	2.25832751	0.00000000	1000.00000000
1E-D2	498,764,000.00	2.86363 %	1000.00000000	2.62499417	0.00000000	0.00000000	0.00000000	2.62499417	0.00000000	1000.00000000
1E-D3	498,764,000.00	3.26363 %	1000.00000000	2.99166083	0.00000000	0.00000000	0.00000000	2.99166083	0.00000000	1000.00000000
1E-D4	498,764,000.00	3.66363 %	1000.00000000	3.35832751	0.00000000	0.00000000	0.00000000	3.35832751	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	4.26363 %	1000.00000000	3.90832751	0.00000000	0.00000000	0.00000000	3.90832751	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.46363 %	1000.00000000	2.25832749	0.00000000	0.00000000	0.00000000	2.25832749	0.00000000	1000.00000000
1E-F2	540,327,000.00	2.86363 %	1000.00000000	2.62499416	0.00000000	0.00000000	0.00000000	2.62499416	0.00000000	1000.00000000
1E-F3	540,327,000.00	3.26363 %	1000.00000000	2.99166083	0.00000000	0.00000000	0.00000000	2.99166083	0.00000000	1000.00000000
1E-F4	540,327,000.00	3.66363 %	1000.00000000	3.35832749	0.00000000	0.00000000	0.00000000	3.35832749	0.00000000	1000.00000000
1E-F5	540,327,000.00	4.26363 %	1000.00000000	3.90832749	0.00000000	0.00000000	0.00000000	3.90832749	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.28333334	0.00000000	0.00000000	0.00000000	1.28333334	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.91666666	0.00000000	0.00000000	0.00000000	0.91666666	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.55000000	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	18,191,519.81
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	18,191,519.81
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,172,353.15
Total Withdrawals (Pool Distribution Amount)	18,191,519.81
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	378,677,311.39
Total Principal Reduction Cumulative	4,242,670,106.42
Scheduled Principal Current	68,424,953.66
Scheduled Principal Cumulative	886,247,215.49
Unscheduled Principal Current	310,252,357.73
Unscheduled Principal Cumulative	3,356,422,890.93
Senior Reduction Amount	364,476,912.20
Subordinate Reduction Amount	14,200,399.19
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,391.18
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	163058
Period Reference Pool Removal Loan Count	1258
Period Ending Loan Count	161800
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	39,508,588,253.02
Period PIF Loan Count Current	1258
PIF Loan Count Cumulative	12800
Period PIF Loan UPB Current	293,683,063.20
PIF Loan UPB Cumulative	3,102,197,308.40
Period Partial Prepayment Amount	17,293,800.82
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	72
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	16,487,604.89
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	213
Total Active Modified Loan UPB	47,507,143.34
LIBOR	2.063630%
Structural Reporting	
Senior Percentage	96.250000%

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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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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%	3.180931%	3.211419%
1M-1H	0.00	0.00	2.900000%	3.180931%	3.211419%
1M-2	0.00	0.00	1.000000%	1.096873%	1.107386%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.007554%
1B-1H	0.00	0.00	0.500000%	0.548436%	0.553693%
1B-1	0.00	0.00	0.500000%	0.548436%	0.553693%
1B-2H	0.00	0.00	0.000000%	0.548436%	0.553693%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	691	161,619,112.28	0.427070%	0.409073%
60 Days	109	22,950,077.08	0.067367%	0.058089%
90 Days	47	9,833,677.01	0.029048%	0.024890%
120 Days	40	9,153,849.19	0.024722%	0.023169%
150 Days	54	9,649,260.57	0.033375%	0.024423%
180+ Days	180	41,386,878.35	0.111248%	0.104754%
	1121	254,592,854.48	0.692831%	0.644399%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

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

CDR

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

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

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
27	5,721,138.17	1,391.18	0.024	5,721,138.17	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43078316	175,872.19	54.96	0.031	54.96	0.00
42990786	324,841.08	8.29	0.003	8.29	0.00
42992047	181,744.83	113.59	0.062	113.59	0.00
43011843	254,754.62	6.82	0.003	6.82	0.00
43013788	467,498.54	97.40	0.021	97.40	0.00
43016301	299,757.14	9.75	0.003	9.75	0.00
43016304	323,911.40	13.09	0.004	13.09	0.00
43018058	280,679.38	2.51	0.001	2.51	0.00
43039808	348,498.88	181.51	0.052	181.51	0.00
43052368	162,960.50	43.89	0.027	43.89	0.00
43062614	122,057.99	1.81	0.001	1.81	0.00
43063768	198,743.12	5.59	0.003	5.59	0.00
42988003	183,630.77	38.26	0.021	38.26	0.00
43076309	185,014.95	123.59	0.067	123.59	0.00
43157853	212,611.06	135.83	0.064	135.83	0.00
43078565	144,207.12	2.04	0.001	2.04	0.00
43078823	162,944.57	2.43	0.001	2.43	0.00
43083464	243,531.94	3.60	0.001	3.60	0.00
43083724	266,068.87	9.69	0.004	9.69	0.00
43091760	64,230.63	46.83	0.073	46.83	0.00
43105043	297,432.03	185.90	0.063	185.90	0.00
43116867	94,664.68	9.86	0.01	9.86	0.00
43120480	224,410.28	48.31	0.022	48.31	0.00
43121547	175,178.01	182.48	0.104	182.48	0.00
43154047	119,385.92	2.33	0.002	2.33	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43155657	54,498.97	39.74	0.073	39.74	0.00
43069109	152,008.70	21.08	0.014	21.08	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										

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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 0.779 %
3 Month Average 0.701 %
12 Month Average 0.622 %

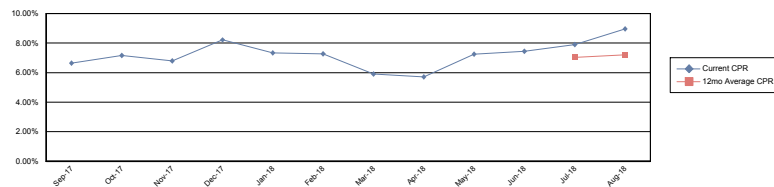
CPR

Current Month 8.959 %
3 Month Average 8.095 %
12 Month Average 7.210 %

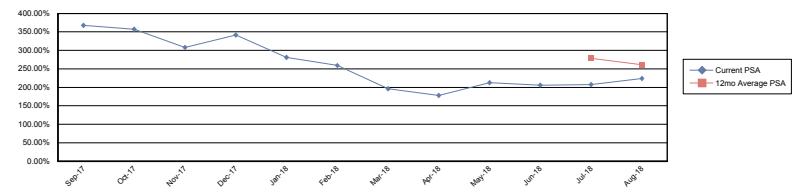
PSA

Current Month 223.717 %
3 Month Average 212.452 %
12 Month Average 261.608 %

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				

**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

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 Exchange Date: 7/23/2018

Incoming Certificates:

Class	Prior Value	Issued Value
1M-2	561,731,180.00	585,785,160.00

Outgoing Certificate:

Class	Prior Value	Issued Value
1M-2A	65,482,419.00	57,886,418.90
1M-2B	65,482,419.00	57,886,418.90
1M-2C	83,991,707.00	75,129,727.19