

**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-Jun-2019 01:41:15 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	30711XNS9	05/31/2019	0.00000 %	35,408,370,778.46	0.00	343,177,451.32	0.00	35,065,193,327.13	343,177,451.32	0.00
1M-1		06/24/2019	2.97975 %	115,388,092.20	267,421.52	12,798,628.39	0.00	102,589,463.81	13,066,049.91	0.00
1M-1H		05/31/2019	0.00000 %	6,073,198.85	0.00	673,627.70	0.00	5,399,571.15	673,627.70	0.00
1M-2A	30711XNT7	06/24/2019	4.62975 %	249,382,000.00	898,003.80	0.00	0.00	249,382,000.00	898,003.80	0.00
1M-AH		05/31/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B		06/24/2019	4.62975 %	249,382,000.00	898,003.80	0.00	0.00	249,382,000.00	898,003.80	0.00
1M-BH	30711XNU4	05/31/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C		06/24/2019	4.62975 %	290,945,000.00	1,047,668.70	0.00	0.00	290,945,000.00	1,047,668.70	0.00
1M-CH		05/31/2019	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	06/24/2019	4.62975 %	789,709,000.00	2,843,676.30	0.00	0.00	789,709,000.00	2,843,676.30	0.00
1M-2H		05/31/2019	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1		06/24/2019	6.02975 %	207,818,000.00	974,626.01	0.00	0.00	207,818,000.00	974,626.01	0.00
1B-1H	30711XNW0	05/31/2019	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		05/31/2019	0.00000 %	218,549,247.87	0.00	0.00	0.00	218,549,247.87	0.00	207,043.13
1A-I1		06/24/2019	1.80000 %	0.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00
1A-I2	30711XPA6	06/24/2019	1.40000 %	0.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00
1A-I3	30711XPC2	06/24/2019	1.00000 %	0.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00
1A-I4	30711XPE8	06/24/2019	0.60000 %	0.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00
1B-I1	30711XPG3	06/24/2019	1.80000 %	0.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00
1B-I2	30711XPJ7	06/24/2019	1.40000 %	0.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00
1B-I3	30711XPL2	06/24/2019	1.00000 %	0.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00
1B-I4	30711XPN8	06/24/2019	0.60000 %	0.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00
1C-I1	30711XPQ1	06/24/2019	1.80000 %	0.00	407,323.00	0.00	0.00	0.00	407,323.00	0.00
1C-I2	30711XPS7	06/24/2019	1.40000 %	0.00	316,806.78	0.00	0.00	0.00	316,806.78	0.00
1C-I3	30711XPU2	06/24/2019	1.00000 %	0.00	226,290.56	0.00	0.00	0.00	226,290.56	0.00
1C-I4	30711XPW8	06/24/2019	0.60000 %	0.00	135,774.33	0.00	0.00	0.00	135,774.33	0.00
1E-A1	30711XNZ3	06/24/2019	2.82975 %	249,382,000.00	548,869.00	0.00	0.00	249,382,000.00	548,869.00	0.00
1E-A2	30711XPB4	06/24/2019	3.22975 %	249,382,000.00	626,454.51	0.00	0.00	249,382,000.00	626,454.51	0.00
1E-A3	30711XPD0	06/24/2019	3.62975 %	249,382,000.00	704,040.02	0.00	0.00	249,382,000.00	704,040.02	0.00
1E-A4	30711XPF5	06/24/2019	4.02975 %	249,382,000.00	781,625.53	0.00	0.00	249,382,000.00	781,625.53	0.00
1E-B1	30711XPH1	06/24/2019	2.82975 %	249,382,000.00	548,869.00	0.00	0.00	249,382,000.00	548,869.00	0.00
1E-B2	30711XPK4	06/24/2019	3.22975 %	249,382,000.00	626,454.51	0.00	0.00	249,382,000.00	626,454.51	0.00
1E-B3	30711XPM0	06/24/2019	3.62975 %	249,382,000.00	704,040.02	0.00	0.00	249,382,000.00	704,040.02	0.00
1E-B4	30711XPP3	06/24/2019	4.02975 %	249,382,000.00	781,625.53	0.00	0.00	249,382,000.00	781,625.53	0.00
1E-C1	30711XPR9	06/24/2019	2.82975 %	290,945,000.00	640,345.70	0.00	0.00	290,945,000.00	640,345.70	0.00
1E-C2	30711XPT5	06/24/2019	3.22975 %	290,945,000.00	730,861.92	0.00	0.00	290,945,000.00	730,861.92	0.00
1E-C3	30711XPV0	06/24/2019	3.62975 %	290,945,000.00	821,378.14	0.00	0.00	290,945,000.00	821,378.14	0.00
1E-C4	30711XPX6	06/24/2019	4.02975 %	290,945,000.00	911,894.37	0.00	0.00	290,945,000.00	911,894.37	0.00
1E-D1	30711XPY4	06/24/2019	2.82975 %	498,764,000.00	1,097,738.00	0.00	0.00	498,764,000.00	1,097,738.00	0.00
1E-D2	30711XPZ1	06/24/2019	3.22975 %	498,764,000.00	1,252,909.02	0.00	0.00	498,764,000.00	1,252,909.02	0.00
1E-D3	30711XQA5	06/24/2019	3.62975 %	498,764,000.00	1,408,080.04	0.00	0.00	498,764,000.00	1,408,080.04	0.00
1E-D4	30711XQB3	06/24/2019	4.02975 %	498,764,000.00	1,563,251.07	0.00	0.00	498,764,000.00	1,563,251.07	0.00
1E-D5	30711XQC1	06/24/2019	4.62975 %	498,764,000.00	1,796,007.60	0.00	0.00	498,764,000.00	1,796,007.60	0.00

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

**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-Jun-2019 01:41:15 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
1E-F1	30711XQD9	06/24/2019	2.82975 %	540,327,000.00	1,189,214.70	0.00	0.00	540,327,000.00	1,189,214.70	0.00
1E-F2	30711XQE7	06/24/2019	3.22975 %	540,327,000.00	1,357,316.43	0.00	0.00	540,327,000.00	1,357,316.43	0.00
1E-F3	30711XQF4	06/24/2019	3.62975 %	540,327,000.00	1,525,418.17	0.00	0.00	540,327,000.00	1,525,418.17	0.00
1E-F4	30711XQG2	06/24/2019	4.02975 %	540,327,000.00	1,693,519.90	0.00	0.00	540,327,000.00	1,693,519.90	0.00
1E-F5	30711XQH0	06/24/2019	4.62975 %	540,327,000.00	1,945,672.50	0.00	0.00	540,327,000.00	1,945,672.50	0.00
1-X1	30711XQJ6	06/24/2019	1.80000 %	0.00	698,269.60	0.00	0.00	0.00	698,269.60	0.00
1-X2	30711XQK3	06/24/2019	1.40000 %	0.00	543,098.58	0.00	0.00	0.00	543,098.58	0.00
1-X3	30711XQL1	06/24/2019	1.00000 %	0.00	387,927.56	0.00	0.00	0.00	387,927.56	0.00
1-X4	30711XQM9	06/24/2019	0.60000 %	0.00	232,756.53	0.00	0.00	0.00	232,756.53	0.00
1-Y1	30711XQN7	06/24/2019	1.80000 %	0.00	756,457.80	0.00	0.00	0.00	756,457.80	0.00
1-Y2	30711XQP2	06/24/2019	1.40000 %	0.00	588,356.07	0.00	0.00	0.00	588,356.07	0.00
1-Y3	30711XQQ0	06/24/2019	1.00000 %	0.00	420,254.33	0.00	0.00	0.00	420,254.33	0.00
1-Y4	30711XQR8	06/24/2019	0.60000 %	0.00	252,152.60	0.00	0.00	0.00	252,152.60	0.00
Totals				45,983,976,424.38	37,012,505.83	356,649,707.41	0.00	45,627,326,716.96	393,662,213.24	207,043.13

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.

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

10-Jun-2019 01:41:15 PM

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

Principal Distribution 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	35,408,370,778.46	63,807,249.73	279,370,201.59	0.00	0.00	343,177,451.32	35,065,193,327.13	0.83269307	343,177,451.32
1M-1	353,291,000.00	115,388,092.20	2,379,658.90	10,418,969.48	0.00	0.00	12,798,628.39	102,589,463.81	0.29038233	12,798,628.39
1M-1H	18,594,696.00	6,073,198.85	125,248.12	548,379.58	0.00	0.00	673,627.70	5,399,571.15	0.29038233	673,627.70
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	218,549,247.87	0.00	0.00	0.00	0.00	0.00	218,549,247.87	0.99905354	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

**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-Jun-2019 01:41:15 PM

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	45,983,976,424.38	66,312,156.75	290,337,550.65	0.00	0.00	356,649,707.41	45,627,326,716.96	0.86192038	356,649,707.41

**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-Jun-2019 01:41:15 PM

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	840.84250539	1.51523062	6.63420358	0.00000000	0.00000000	8.14943420	832.69307118	0.83269307	8.14943420
1M-1	353,291,000.00	326.60920374	6.73569069	29.49118285	0.00000000	0.00000000	36.22687357	290.38233018	0.29038233	36.22687357
1M-1H	18,594,696.00	326.60920351	6.73569065	29.49118286	0.00000000	0.00000000	36.22687351	290.38232999	0.29038233	36.22687351
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	999.05354434	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.05354434	0.99905354	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

**Connecticut Avenue Securities
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-Jun-2019 01:41:15 PM

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 %	35,408,370,778.46	0.00	0.00	0.00	0.00	0.00	0.00	35,065,193,327.13
1M-1	05/28/19 - 06/24/19	28	2.97975 %	115,388,092.20	267,421.52	0.00	0.00	0.00	267,421.52	0.00	102,589,463.81
1M-1H	N/A	N/A	0.00000 %	6,073,198.85	0.00	0.00	0.00	0.00	0.00	0.00	5,399,571.15
1M-2A	05/28/19 - 06/24/19	28	4.62975 %	249,382,000.00	898,003.80	0.00	0.00	0.00	898,003.80	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	05/28/19 - 06/24/19	28	4.62975 %	249,382,000.00	898,003.80	0.00	0.00	0.00	898,003.80	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	05/28/19 - 06/24/19	28	4.62975 %	290,945,000.00	1,047,668.70	0.00	0.00	0.00	1,047,668.70	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	05/28/19 - 06/24/19	28	4.62975 %	789,709,000.00	2,843,676.30	0.00	0.00	0.00	2,843,676.30	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	05/28/19 - 06/24/19	28	6.02975 %	207,818,000.00	974,626.01	0.00	0.00	0.00	974,626.01	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 %	218,549,247.87	0.00	0.00	0.00	0.00	0.00	0.00	218,549,247.87
1A-I1	05/28/19 - 06/24/19	28	1.80000 %	249,382,000.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00	249,382,000.00
1A-I2	05/28/19 - 06/24/19	28	1.40000 %	249,382,000.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00	249,382,000.00
1A-I3	05/28/19 - 06/24/19	28	1.00000 %	249,382,000.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00	249,382,000.00
1A-I4	05/28/19 - 06/24/19	28	0.60000 %	249,382,000.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00	249,382,000.00
1B-I1	05/28/19 - 06/24/19	28	1.80000 %	249,382,000.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00	249,382,000.00
1B-I2	05/28/19 - 06/24/19	28	1.40000 %	249,382,000.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00	249,382,000.00
1B-I3	05/28/19 - 06/24/19	28	1.00000 %	249,382,000.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00	249,382,000.00
1B-I4	05/28/19 - 06/24/19	28	0.60000 %	249,382,000.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00	249,382,000.00
1C-I1	05/28/19 - 06/24/19	28	1.80000 %	290,945,000.00	407,323.00	0.00	0.00	0.00	407,323.00	0.00	290,945,000.00
1C-I2	05/28/19 - 06/24/19	28	1.40000 %	290,945,000.00	316,806.78	0.00	0.00	0.00	316,806.78	0.00	290,945,000.00
1C-I3	05/28/19 - 06/24/19	28	1.00000 %	290,945,000.00	226,290.56	0.00	0.00	0.00	226,290.56	0.00	290,945,000.00
1C-I4	05/28/19 - 06/24/19	28	0.60000 %	290,945,000.00	135,774.33	0.00	0.00	0.00	135,774.33	0.00	290,945,000.00
1E-A1	05/28/19 - 06/24/19	28	2.82975 %	249,382,000.00	548,869.00	0.00	0.00	0.00	548,869.00	0.00	249,382,000.00
1E-A2	05/28/19 - 06/24/19	28	3.22975 %	249,382,000.00	626,454.51	0.00	0.00	0.00	626,454.51	0.00	249,382,000.00
1E-A3	05/28/19 - 06/24/19	28	3.62975 %	249,382,000.00	704,040.02	0.00	0.00	0.00	704,040.02	0.00	249,382,000.00
1E-A4	05/28/19 - 06/24/19	28	4.02975 %	249,382,000.00	781,625.53	0.00	0.00	0.00	781,625.53	0.00	249,382,000.00
1E-B1	05/28/19 - 06/24/19	28	2.82975 %	249,382,000.00	548,869.00	0.00	0.00	0.00	548,869.00	0.00	249,382,000.00
1E-B2	05/28/19 - 06/24/19	28	3.22975 %	249,382,000.00	626,454.51	0.00	0.00	0.00	626,454.51	0.00	249,382,000.00
1E-B3	05/28/19 - 06/24/19	28	3.62975 %	249,382,000.00	704,040.02	0.00	0.00	0.00	704,040.02	0.00	249,382,000.00
1E-B4	05/28/19 - 06/24/19	28	4.02975 %	249,382,000.00	781,625.53	0.00	0.00	0.00	781,625.53	0.00	249,382,000.00
1E-C1	05/28/19 - 06/24/19	28	2.82975 %	290,945,000.00	640,345.70	0.00	0.00	0.00	640,345.70	0.00	290,945,000.00
1E-C2	05/28/19 - 06/24/19	28	3.22975 %	290,945,000.00	730,861.92	0.00	0.00	0.00	730,861.92	0.00	290,945,000.00
1E-C3	05/28/19 - 06/24/19	28	3.62975 %	290,945,000.00	821,378.14	0.00	0.00	0.00	821,378.14	0.00	290,945,000.00
1E-C4	05/28/19 - 06/24/19	28	4.02975 %	290,945,000.00	911,894.37	0.00	0.00	0.00	911,894.37	0.00	290,945,000.00
1E-D1	05/28/19 - 06/24/19	28	2.82975 %	498,764,000.00	1,097,738.00	0.00	0.00	0.00	1,097,738.00	0.00	498,764,000.00
1E-D2	05/28/19 - 06/24/19	28	3.22975 %	498,764,000.00	1,252,909.02	0.00	0.00	0.00	1,252,909.02	0.00	498,764,000.00
1E-D3	05/28/19 - 06/24/19	28	3.62975 %	498,764,000.00	1,408,080.04	0.00	0.00	0.00	1,408,080.04	0.00	498,764,000.00
1E-D4	05/28/19 - 06/24/19	28	4.02975 %	498,764,000.00	1,563,251.07	0.00	0.00	0.00	1,563,251.07	0.00	498,764,000.00

**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-Jun-2019 01:41:15 PM

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	05/28/19 - 06/24/19	28	4.62975 %	498,764,000.00	1,796,007.60	0.00	0.00	0.00	1,796,007.60	0.00	498,764,000.00
1E-F1	05/28/19 - 06/24/19	28	2.82975 %	540,327,000.00	1,189,214.70	0.00	0.00	0.00	1,189,214.70	0.00	540,327,000.00
1E-F2	05/28/19 - 06/24/19	28	3.22975 %	540,327,000.00	1,357,316.43	0.00	0.00	0.00	1,357,316.43	0.00	540,327,000.00
1E-F3	05/28/19 - 06/24/19	28	3.62975 %	540,327,000.00	1,525,418.17	0.00	0.00	0.00	1,525,418.17	0.00	540,327,000.00
1E-F4	05/28/19 - 06/24/19	28	4.02975 %	540,327,000.00	1,693,519.90	0.00	0.00	0.00	1,693,519.90	0.00	540,327,000.00
1E-F5	05/28/19 - 06/24/19	28	4.62975 %	540,327,000.00	1,945,672.50	0.00	0.00	0.00	1,945,672.50	0.00	540,327,000.00
1-X1	05/28/19 - 06/24/19	28	1.80000 %	498,764,000.00	698,269.60	0.00	0.00	0.00	698,269.60	0.00	498,764,000.00
1-X2	05/28/19 - 06/24/19	28	1.40000 %	498,764,000.00	543,098.58	0.00	0.00	0.00	543,098.58	0.00	498,764,000.00
1-X3	05/28/19 - 06/24/19	28	1.00000 %	498,764,000.00	387,927.56	0.00	0.00	0.00	387,927.56	0.00	498,764,000.00
1-X4	05/28/19 - 06/24/19	28	0.60000 %	498,764,000.00	232,756.53	0.00	0.00	0.00	232,756.53	0.00	498,764,000.00
1-Y1	05/28/19 - 06/24/19	28	1.80000 %	540,327,000.00	756,457.80	0.00	0.00	0.00	756,457.80	0.00	540,327,000.00
1-Y2	05/28/19 - 06/24/19	28	1.40000 %	540,327,000.00	588,356.07	0.00	0.00	0.00	588,356.07	0.00	540,327,000.00
1-Y3	05/28/19 - 06/24/19	28	1.00000 %	540,327,000.00	420,254.33	0.00	0.00	0.00	420,254.33	0.00	540,327,000.00
1-Y4	05/28/19 - 06/24/19	28	0.60000 %	540,327,000.00	252,152.60	0.00	0.00	0.00	252,152.60	0.00	540,327,000.00
Totals					37,012,505.83	0.00	0.00	0.00	37,012,505.83	0.00	

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

**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

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 %	840.84250539	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	832.69307118
1M-1	353,291,000.00	2.97975 %	326.60920374	0.75694405	0.00000000	0.00000000	0.00000000	0.75694405	0.00000000	290.38233018
1M-1H	18,594,696.00	0.00000 %	326.60920351	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	290.38232999
1M-2A	249,382,000.00	4.62975 %	1000.00000000	3.60091667	0.00000000	0.00000000	0.00000000	3.60091667	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	4.62975 %	1000.00000000	3.60091667	0.00000000	0.00000000	0.00000000	3.60091667	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	4.62975 %	1000.00000000	3.60091667	0.00000000	0.00000000	0.00000000	3.60091667	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	4.62975 %	1000.00000000	3.60091667	0.00000000	0.00000000	0.00000000	3.60091667	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	6.02975 %	1000.00000000	4.68980555	0.00000000	0.00000000	0.00000000	4.68980555	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 %	999.05354434	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.05354434
1A-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666666	0.00000000	0.00000000	0.00000000	0.46666666	0.00000000	1000.00000000
1E-A1	249,382,000.00	2.82975 %	1000.00000000	2.20091667	0.00000000	0.00000000	0.00000000	2.20091667	0.00000000	1000.00000000
1E-A2	249,382,000.00	3.22975 %	1000.00000000	2.51202777	0.00000000	0.00000000	0.00000000	2.51202777	0.00000000	1000.00000000
1E-A3	249,382,000.00	3.62975 %	1000.00000000	2.82313888	0.00000000	0.00000000	0.00000000	2.82313888	0.00000000	1000.00000000
1E-A4	249,382,000.00	4.02975 %	1000.00000000	3.13424999	0.00000000	0.00000000	0.00000000	3.13424999	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.82975 %	1000.00000000	2.20091667	0.00000000	0.00000000	0.00000000	2.20091667	0.00000000	1000.00000000
1E-B2	249,382,000.00	3.22975 %	1000.00000000	2.51202777	0.00000000	0.00000000	0.00000000	2.51202777	0.00000000	1000.00000000
1E-B3	249,382,000.00	3.62975 %	1000.00000000	2.82313888	0.00000000	0.00000000	0.00000000	2.82313888	0.00000000	1000.00000000
1E-B4	249,382,000.00	4.02975 %	1000.00000000	3.13424999	0.00000000	0.00000000	0.00000000	3.13424999	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.82975 %	1000.00000000	2.20091667	0.00000000	0.00000000	0.00000000	2.20091667	0.00000000	1000.00000000
1E-C2	290,945,000.00	3.22975 %	1000.00000000	2.51202777	0.00000000	0.00000000	0.00000000	2.51202777	0.00000000	1000.00000000
1E-C3	290,945,000.00	3.62975 %	1000.00000000	2.82313888	0.00000000	0.00000000	0.00000000	2.82313888	0.00000000	1000.00000000
1E-C4	290,945,000.00	4.02975 %	1000.00000000	3.13425001	0.00000000	0.00000000	0.00000000	3.13425001	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.82975 %	1000.00000000	2.20091667	0.00000000	0.00000000	0.00000000	2.20091667	0.00000000	1000.00000000
1E-D2	498,764,000.00	3.22975 %	1000.00000000	2.51202777	0.00000000	0.00000000	0.00000000	2.51202777	0.00000000	1000.00000000
1E-D3	498,764,000.00	3.62975 %	1000.00000000	2.82313888	0.00000000	0.00000000	0.00000000	2.82313888	0.00000000	1000.00000000
1E-D4	498,764,000.00	4.02975 %	1000.00000000	3.13425001	0.00000000	0.00000000	0.00000000	3.13425001	0.00000000	1000.00000000

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

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

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	4.62975 %	1000.00000000	3.60091667	0.00000000	0.00000000	0.00000000	3.60091667	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.82975 %	1000.00000000	2.20091667	0.00000000	0.00000000	0.00000000	2.20091667	0.00000000	1000.00000000
1E-F2	540,327,000.00	3.22975 %	1000.00000000	2.51202777	0.00000000	0.00000000	0.00000000	2.51202777	0.00000000	1000.00000000
1E-F3	540,327,000.00	3.62975 %	1000.00000000	2.82313890	0.00000000	0.00000000	0.00000000	2.82313890	0.00000000	1000.00000000
1E-F4	540,327,000.00	4.02975 %	1000.00000000	3.13425000	0.00000000	0.00000000	0.00000000	3.13425000	0.00000000	1000.00000000
1E-F5	540,327,000.00	4.62975 %	1000.00000000	3.60091667	0.00000000	0.00000000	0.00000000	3.60091667	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.46666666	0.00000000	0.00000000	0.00000000	0.46666666	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.77777777	0.00000000	0.00000000	0.00000000	0.77777777	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.46666667	0.00000000	1000.00000000

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

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

**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

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	16,903,518.88
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>16,903,518.88</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,884,352.22
Total Withdrawals (Pool Distribution Amount)	<u>16,903,518.88</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

**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

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	356,649,707.41
Total Principal Reduction Cumulative	7,309,496,546.98
Scheduled Principal Current	66,312,156.76
Scheduled Principal Cumulative	1,547,081,543.04
Unscheduled Principal Current	290,337,550.65
Unscheduled Principal Cumulative	5,762,207,960.81
Senior Reduction Amount	343,177,451.32
Subordinate Reduction Amount	13,472,256.09
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,664.26
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,584.76
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	153030
Period Reference Pool Removal Loan Count	1164
Period Ending Loan Count	151866
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	36,441,761,812.46
Period PIF Loan Count Current	1164
PIF Loan Count Cumulative	22714
Period PIF Loan UPB Current	269,882,207.79
PIF Loan UPB Cumulative	5,332,584,876.31
Period Partial Prepayment Amount	21,162,833.68
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	80
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,114,544.05
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	1,649,463.86
Total Active Modified Loan Count	462
Total Active Modified Loan UPB	103,926,542.68
Libor Rate	2.429750%
Structural Reporting	
Senior Percentage	96.222552%

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

10-Jun-2019 01:41:15 PM

**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

Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	3.777448%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

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%	3.450000%	3.480000%
1M-1H	0.00	0.00	2.900000%	3.450000%	3.480000%
1M-2	0.00	0.00	1.000000%	1.190000%	1.200000%
1M-2H	0.00	0.00	1.000000%	1.190000%	1.200000%
1B-1	0.00	0.00	0.500000%	0.590000%	0.600000%
1B-1H	0.00	0.00	0.500000%	0.590000%	0.600000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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
Fax: 240-586-8675

Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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
Fax: 240-586-8675

Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	730	165,939,269.96	0.480687%	0.455355%
60 Days	127	26,590,405.62	0.083626%	0.072967%
90 Days	70	14,134,566.46	0.046093%	0.038787%
120 Days	34	7,247,188.64	0.022388%	0.019887%
150 Days	34	7,785,730.88	0.022388%	0.021365%
180+ Days	102	19,350,732.20	0.067164%	0.053100%
	1097	241,047,893.76	0.722347%	0.661461%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.000%
3 Month Average	0.012%
12 Month Average	0.008%

CDR

Current Month	0.000%
3 Month Average	0.007%
12 Month Average	0.004%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

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
Fax: 240-586-8675

Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
53	12,156,872.99	3,664.26	0.030	12,156,872.99	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016037	184,974.27	192.68	0.104	192.68	0.00
43076309	184,126.66	123.59	0.067	123.59	0.00
43069109	150,660.58	21.08	0.014	21.08	0.00
43062614	120,107.07	1.81	0.002	1.81	0.00
43054381	112,606.76	28.99	0.026	28.99	0.00
43052368	161,627.68	43.89	0.027	43.89	0.00
43042445	174,063.11	36.26	0.021	36.26	0.00
43033428	138,786.48	74.39	0.054	74.39	0.00
43020334	95,492.55	33.29	0.035	33.29	0.00
43019732	262,888.23	6.81	0.003	6.81	0.00
43018058	278,046.47	2.51	0.001	2.51	0.00
42988003	182,025.02	37.92	0.021	37.92	0.00
43016301	295,190.75	9.75	0.003	9.75	0.00
43078823	159,919.53	2.43	0.002	2.43	0.00
43013788	457,107.43	95.23	0.021	95.23	0.00
43012772	171,193.50	107.00	0.062	107.00	0.00
43011843	250,111.71	6.82	0.003	6.82	0.00
43005227	284,056.34	224.30	0.079	224.30	0.00
43004835	364,481.28	134.36	0.037	134.36	0.00
43002055	210,978.41	36.55	0.017	36.55	0.00
42994551	137,227.50	1.79	0.001	1.79	0.00
42992047	179,005.56	111.88	0.062	111.88	0.00
42991477	159,097.60	9.17	0.006	9.17	0.00
42991392	100,360.28	0.31	0.00	0.31	0.00
42990786	319,265.60	8.29	0.003	8.29	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016304	319,431.71	13.09	0.004	13.09	0.00
43121547	171,647.44	178.80	0.104	178.80	0.00
43160353	248,145.18	77.55	0.031	77.55	0.00
43158516	240,040.10	91.67	0.038	91.67	0.00
43157853	212,430.50	135.72	0.064	135.72	0.00
43157728	218,867.55	45.60	0.021	45.60	0.00
43155657	54,405.90	39.67	0.073	39.67	0.00
43154047	117,713.73	2.33	0.002	2.33	0.00
43148148	365,443.16	66.71	0.018	66.71	0.00
43146210	313,428.96	87.54	0.028	87.54	0.00
43138067	238,234.46	148.90	0.062	148.90	0.00
43132952	134,699.10	55.75	0.041	55.75	0.00
43129146	459,490.31	110.77	0.024	110.77	0.00
43076726	403,208.97	189.88	0.047	189.88	0.00
43127300	278,533.07	35.80	0.013	35.80	0.00
43078316	174,193.85	54.44	0.031	54.44	0.00
43120480	222,231.61	48.31	0.022	48.31	0.00
43116867	94,423.60	9.84	0.01	9.84	0.00
43116297	378,926.32	118.41	0.031	118.41	0.00
43110321	144,307.15	41.84	0.029	41.84	0.00
43109915	418,565.97	293.48	0.07	293.48	0.00
43105043	291,547.50	182.22	0.062	182.22	0.00
43101278	171,598.39	40.05	0.023	40.05	0.00
43095103	309,684.60	64.52	0.021	64.52	0.00
43083724	263,722.63	9.69	0.004	9.69	0.00
43083464	239,659.02	3.60	0.002	3.60	0.00
43162907	148,522.63	15.91	0.011	15.91	0.00
43127853	390,369.21	151.07	0.039	151.07	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Jun-2019

6/10/2019

**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
Fax: 240-586-8675

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
12	1,649,463.86	207,043.13	12.552

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43001717	131,940.32	75,848.23	57.487
43033439	47,611.26	27,942.89	58.690
43042394	161,617.32	5,411.71	3.348
43059527	71,104.67	7,214.98	10.147
43068667	206,698.30	1,550.83	0.750
43087179	70,088.71	1,240.54	1.770
43106926	87,447.93	23,317.09	26.664
43140016	430,695.95	5,742.60	1.333
43143639	41,423.01	3,707.90	8.951
43153142	205,778.87	5,158.25	2.507
43155113	129,557.68	11,289.38	8.714
43161504	65,499.84	38,618.73	58.960

10-Jun-2019 01:41:15 PM

10-Jun-2019 01:41:15 PM

10-Jun-2019 01:41:15 PM

10-Jun-2019 01:41:15 PM

10-Jun-2019 01:41:15 PM

10-Jun-2019 01:41:15 PM

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

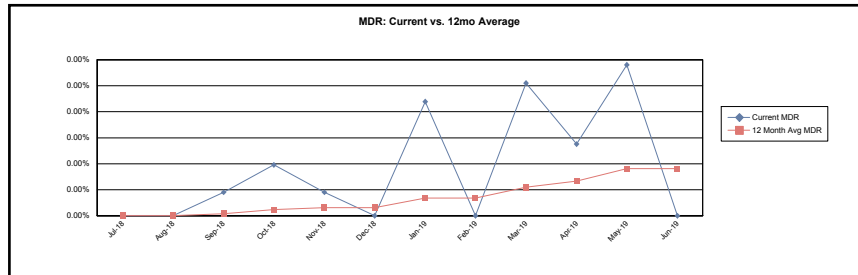
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

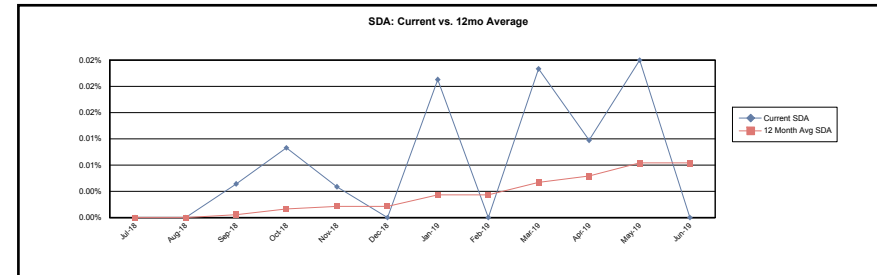
MDR

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



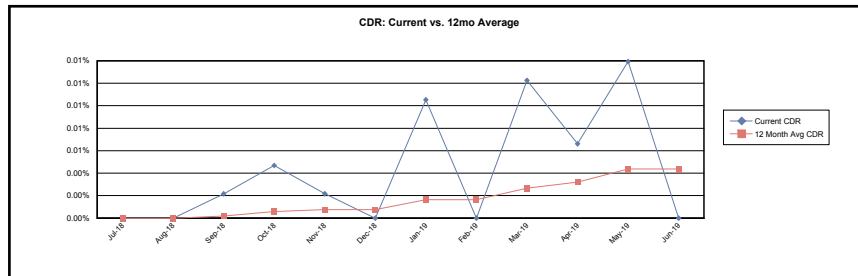
SDA

Current Month 0.000 %
3 Month Average 0.012 %
12 Month Average 0.008 %



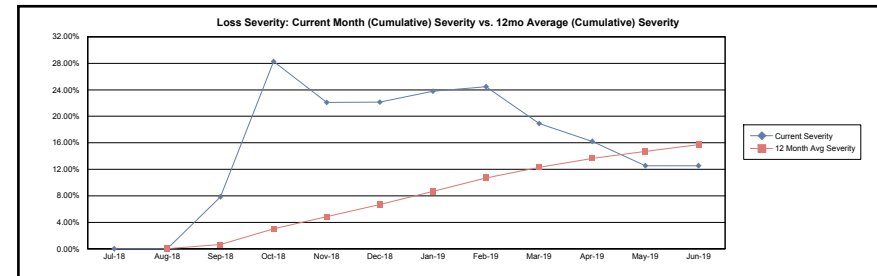
CDR

Current Month 0.000 %
3 Month Average 0.007 %
12 Month Average 0.004 %



Loss Severity

Current Month (Cumulative) 12.552 %
3 Month Average (Cumulative) 13.777 %
12 Month Average (Cumulative) 15.741 %



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.

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

Prepayment Rates

Summary

SMM

Current Month	0.790 %
3 Month Average	0.650 %
12 Month Average	0.649 %

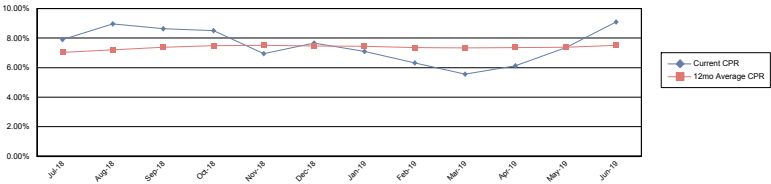
CPR

Current Month	9.083 %
3 Month Average	7.517 %
12 Month Average	7.506 %

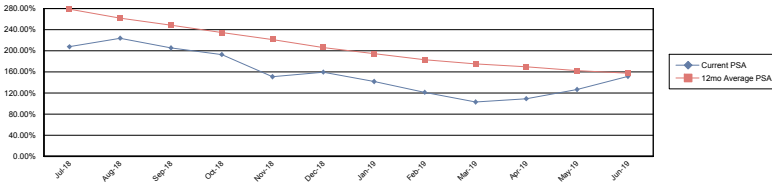
PSA

Current Month	151.389 %
3 Month Average	129.039 %
12 Month Average	157.670 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

10-Jun-2019 01:41:15 PM

**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

Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications 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

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
Distribution Date: 25-Jun-2019

10-Jun-2019 01:41:15 PM

**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.