

**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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		11/30/2017	0.00000 %	40,864,521,292.01	0.00	355,311,626.63	0.00	40,509,209,665.38	355,311,626.63	0.00
1M-1	30711XNS9	12/22/2017	1.87750 %	307,170,470.51	464,574.01	13,151,129.32	0.00	294,019,341.18	13,615,703.33	0.00
1M-1H		11/30/2017	0.00000 %	16,167,243.21	0.00	692,180.81	0.00	15,475,062.39	692,180.81	0.00
1M-2A	30711XNT7	12/22/2017	3.52750 %	249,382,000.00	708,643.20	0.00	0.00	249,382,000.00	708,643.20	0.00
1M-AH		11/30/2017	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	12/22/2017	3.52750 %	249,382,000.00	708,643.20	0.00	0.00	249,382,000.00	708,643.20	0.00
1M-BH		11/30/2017	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	12/22/2017	3.52750 %	290,945,000.00	826,748.50	0.00	0.00	290,945,000.00	826,748.50	0.00
1M-CH		11/30/2017	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	12/22/2017	3.52750 %	789,709,000.00	2,244,034.90	0.00	0.00	789,709,000.00	2,244,034.90	0.00
1M-2H		11/30/2017	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	12/22/2017	4.92750 %	207,818,000.00	824,907.57	0.00	0.00	207,818,000.00	824,907.57	0.00
1B-1H		11/30/2017	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		11/30/2017	0.00000 %	218,756,291.00	0.00	0.00	0.00	218,756,291.00	0.00	0.00
1A-I1	30711XNY6	12/22/2017	1.80000 %	0.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00
1A-I2	30711XPA6	12/22/2017	1.40000 %	0.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00
1A-I3	30711XPC2	12/22/2017	1.00000 %	0.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00
1A-I4	30711XPE8	12/22/2017	0.60000 %	0.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00
1B-I1	30711XPG3	12/22/2017	1.80000 %	0.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00
1B-I2	30711XPJ7	12/22/2017	1.40000 %	0.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00
1B-I3	30711XPL2	12/22/2017	1.00000 %	0.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00
1B-I4	30711XPN8	12/22/2017	0.60000 %	0.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00
1C-I1	30711XPQ1	12/22/2017	1.80000 %	0.00	421,870.25	0.00	0.00	0.00	421,870.25	0.00
1C-I2	30711XPS7	12/22/2017	1.40000 %	0.00	328,121.31	0.00	0.00	0.00	328,121.31	0.00
1C-I3	30711XPU2	12/22/2017	1.00000 %	0.00	234,372.36	0.00	0.00	0.00	234,372.36	0.00
1C-I4	30711XPW8	12/22/2017	0.60000 %	0.00	140,623.42	0.00	0.00	0.00	140,623.42	0.00
1E-A1	30711XNZ3	12/22/2017	1.72750 %	249,382,000.00	347,039.30	0.00	0.00	249,382,000.00	347,039.30	0.00
1E-A2	30711XPB4	12/22/2017	2.12750 %	249,382,000.00	427,395.72	0.00	0.00	249,382,000.00	427,395.72	0.00
1E-A3	30711XPD0	12/22/2017	2.52750 %	249,382,000.00	507,752.14	0.00	0.00	249,382,000.00	507,752.14	0.00
1E-A4	30711XPF5	12/22/2017	2.92750 %	249,382,000.00	588,108.57	0.00	0.00	249,382,000.00	588,108.57	0.00
1E-B1	30711XPH1	12/22/2017	1.72750 %	249,382,000.00	347,039.30	0.00	0.00	249,382,000.00	347,039.30	0.00
1E-B2	30711XPK4	12/22/2017	2.12750 %	249,382,000.00	427,395.72	0.00	0.00	249,382,000.00	427,395.72	0.00
1E-B3	30711XPM0	12/22/2017	2.52750 %	249,382,000.00	507,752.14	0.00	0.00	249,382,000.00	507,752.14	0.00
1E-B4	30711XPP3	12/22/2017	2.92750 %	249,382,000.00	588,108.57	0.00	0.00	249,382,000.00	588,108.57	0.00
1E-C1	30711XPR9	12/22/2017	1.72750 %	290,945,000.00	404,878.25	0.00	0.00	290,945,000.00	404,878.25	0.00
1E-C2	30711XPT5	12/22/2017	2.12750 %	290,945,000.00	498,627.20	0.00	0.00	290,945,000.00	498,627.20	0.00
1E-C3	30711XPV0	12/22/2017	2.52750 %	290,945,000.00	592,376.14	0.00	0.00	290,945,000.00	592,376.14	0.00
1E-C4	30711XPX6	12/22/2017	2.92750 %	290,945,000.00	686,125.09	0.00	0.00	290,945,000.00	686,125.09	0.00
1E-D1	30711XPY4	12/22/2017	1.72750 %	498,764,000.00	694,078.60	0.00	0.00	498,764,000.00	694,078.60	0.00
1E-D2	30711XPZ1	12/22/2017	2.12750 %	498,764,000.00	854,791.44	0.00	0.00	498,764,000.00	854,791.44	0.00
1E-D3	30711XQA5	12/22/2017	2.52750 %	498,764,000.00	1,015,504.29	0.00	0.00	498,764,000.00	1,015,504.29	0.00
1E-D4	30711XQB3	12/22/2017	2.92750 %	498,764,000.00	1,176,217.13	0.00	0.00	498,764,000.00	1,176,217.13	0.00
1E-D5	30711XQC1	12/22/2017	3.52750 %	498,764,000.00	1,417,286.40	0.00	0.00	498,764,000.00	1,417,286.40	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 12-Dec-2017

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Series 2017-C05**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XQD9	12/22/2017	1.72750 %	540,327,000.00	751,917.55	0.00	0.00	540,327,000.00	751,917.55	0.00
1E-F2	30711XQE7	12/22/2017	2.12750 %	540,327,000.00	926,022.92	0.00	0.00	540,327,000.00	926,022.92	0.00
1E-F3	30711XQF4	12/22/2017	2.52750 %	540,327,000.00	1,100,128.29	0.00	0.00	540,327,000.00	1,100,128.29	0.00
1E-F4	30711XQG2	12/22/2017	2.92750 %	540,327,000.00	1,274,233.65	0.00	0.00	540,327,000.00	1,274,233.65	0.00
1E-F5	30711XQH0	12/22/2017	3.52750 %	540,327,000.00	1,535,391.70	0.00	0.00	540,327,000.00	1,535,391.70	0.00
1-X1	30711XQJ6	12/22/2017	1.80000 %	0.00	723,207.80	0.00	0.00	0.00	723,207.80	0.00
1-X2	30711XQK3	12/22/2017	1.40000 %	0.00	562,494.96	0.00	0.00	0.00	562,494.96	0.00
1-X3	30711XQL1	12/22/2017	1.00000 %	0.00	401,782.11	0.00	0.00	0.00	401,782.11	0.00
1-X4	30711XQM9	12/22/2017	0.60000 %	0.00	241,069.27	0.00	0.00	0.00	241,069.27	0.00
1-Y1	30711XQN7	12/22/2017	1.80000 %	0.00	783,474.15	0.00	0.00	0.00	783,474.15	0.00
1-Y2	30711XQP2	12/22/2017	1.40000 %	0.00	609,368.78	0.00	0.00	0.00	609,368.78	0.00
1-Y3	30711XQQ0	12/22/2017	1.00000 %	0.00	435,263.42	0.00	0.00	0.00	435,263.42	0.00
1-Y4	30711XQR8	12/22/2017	0.60000 %	0.00	261,158.05	0.00	0.00	0.00	261,158.05	0.00
Totals				51,642,210,403.73	29,517,081.51	369,154,936.76	0.00	51,273,055,466.95	398,672,018.27	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.

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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	40,864,521,292.01	65,139,254.08	290,172,372.55	0.00	0.00	355,311,626.63	40,509,209,665.38	0.96197212	355,311,626.63
1M-1	353,291,000.00	307,170,470.51	2,410,995.56	10,740,133.76	0.00	0.00	13,151,129.32	294,019,341.18	0.83222992	13,151,129.32
1M-1H	18,594,696.00	16,167,243.21	126,897.46	565,283.36	0.00	0.00	692,180.81	15,475,062.39	0.83222992	692,180.81
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

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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	51,642,210,403.73	67,677,147.10	301,477,789.67	0.00	0.00	369,154,936.76	51,273,055,466.95	0.96857069	369,154,936.76

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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	970.40970000	1.54686173	6.89072271	0.00000000	0.00000000	8.43758444	961.97211556	0.96197212	8.43758444
1M-1	353,291,000.00	869.45455873	6.82438998	30.40024727	0.00000000	0.00000000	37.22463725	832.22992145	0.83222992	37.22463725
1M-1H	18,594,696.00	869.45455898	6.82439014	30.40024747	0.00000000	0.00000000	37.22463707	832.22992137	0.83222992	37.22463707
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
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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 %	40,864,521,292.01	0.00	0.00	0.00	0.00	0.00	0.00	40,509,209,665.38
1M-1	11/27/17 - 12/25/17	29	1.87750 %	307,170,470.51	464,574.01	0.00	0.00	0.00	464,574.01	0.00	294,019,341.18
1M-1H	N/A	N/A	0.00000 %	16,167,243.21	0.00	0.00	0.00	0.00	0.00	0.00	15,475,062.39
1M-2A	11/27/17 - 12/25/17	29	3.52750 %	249,382,000.00	708,643.20	0.00	0.00	0.00	708,643.20	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	11/27/17 - 12/25/17	29	3.52750 %	249,382,000.00	708,643.20	0.00	0.00	0.00	708,643.20	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	11/27/17 - 12/25/17	29	3.52750 %	290,945,000.00	826,748.50	0.00	0.00	0.00	826,748.50	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	11/27/17 - 12/25/17	29	3.52750 %	789,709,000.00	2,244,034.90	0.00	0.00	0.00	2,244,034.90	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	11/27/17 - 12/25/17	29	4.92750 %	207,818,000.00	824,907.57	0.00	0.00	0.00	824,907.57	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	11/27/17 - 12/25/17	29	1.80000 %	249,382,000.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00	249,382,000.00
1A-I2	11/27/17 - 12/25/17	29	1.40000 %	249,382,000.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00	249,382,000.00
1A-I3	11/27/17 - 12/25/17	29	1.00000 %	249,382,000.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00	249,382,000.00
1A-I4	11/27/17 - 12/25/17	29	0.60000 %	249,382,000.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00	249,382,000.00
1B-I1	11/27/17 - 12/25/17	29	1.80000 %	249,382,000.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00	249,382,000.00
1B-I2	11/27/17 - 12/25/17	29	1.40000 %	249,382,000.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00	249,382,000.00
1B-I3	11/27/17 - 12/25/17	29	1.00000 %	249,382,000.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00	249,382,000.00
1B-I4	11/27/17 - 12/25/17	29	0.60000 %	249,382,000.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00	249,382,000.00
1C-I1	11/27/17 - 12/25/17	29	1.80000 %	290,945,000.00	421,870.25	0.00	0.00	0.00	421,870.25	0.00	290,945,000.00
1C-I2	11/27/17 - 12/25/17	29	1.40000 %	290,945,000.00	328,121.31	0.00	0.00	0.00	328,121.31	0.00	290,945,000.00
1C-I3	11/27/17 - 12/25/17	29	1.00000 %	290,945,000.00	234,372.36	0.00	0.00	0.00	234,372.36	0.00	290,945,000.00
1C-I4	11/27/17 - 12/25/17	29	0.60000 %	290,945,000.00	140,623.42	0.00	0.00	0.00	140,623.42	0.00	290,945,000.00
1E-A1	11/27/17 - 12/25/17	29	1.72750 %	249,382,000.00	347,039.30	0.00	0.00	0.00	347,039.30	0.00	249,382,000.00
1E-A2	11/27/17 - 12/25/17	29	2.12750 %	249,382,000.00	427,395.72	0.00	0.00	0.00	427,395.72	0.00	249,382,000.00
1E-A3	11/27/17 - 12/25/17	29	2.52750 %	249,382,000.00	507,752.14	0.00	0.00	0.00	507,752.14	0.00	249,382,000.00
1E-A4	11/27/17 - 12/25/17	29	2.92750 %	249,382,000.00	588,108.57	0.00	0.00	0.00	588,108.57	0.00	249,382,000.00
1E-B1	11/27/17 - 12/25/17	29	1.72750 %	249,382,000.00	347,039.30	0.00	0.00	0.00	347,039.30	0.00	249,382,000.00
1E-B2	11/27/17 - 12/25/17	29	2.12750 %	249,382,000.00	427,395.72	0.00	0.00	0.00	427,395.72	0.00	249,382,000.00
1E-B3	11/27/17 - 12/25/17	29	2.52750 %	249,382,000.00	507,752.14	0.00	0.00	0.00	507,752.14	0.00	249,382,000.00
1E-B4	11/27/17 - 12/25/17	29	2.92750 %	249,382,000.00	588,108.57	0.00	0.00	0.00	588,108.57	0.00	249,382,000.00
1E-C1	11/27/17 - 12/25/17	29	1.72750 %	290,945,000.00	404,878.25	0.00	0.00	0.00	404,878.25	0.00	290,945,000.00
1E-C2	11/27/17 - 12/25/17	29	2.12750 %	290,945,000.00	498,627.20	0.00	0.00	0.00	498,627.20	0.00	290,945,000.00
1E-C3	11/27/17 - 12/25/17	29	2.52750 %	290,945,000.00	592,376.14	0.00	0.00	0.00	592,376.14	0.00	290,945,000.00
1E-C4	11/27/17 - 12/25/17	29	2.92750 %	290,945,000.00	686,125.09	0.00	0.00	0.00	686,125.09	0.00	290,945,000.00
1E-D1	11/27/17 - 12/25/17	29	1.72750 %	498,764,000.00	694,078.60	0.00	0.00	0.00	694,078.60	0.00	498,764,000.00
1E-D2	11/27/17 - 12/25/17	29	2.12750 %	498,764,000.00	854,791.44	0.00	0.00	0.00	854,791.44	0.00	498,764,000.00
1E-D3	11/27/17 - 12/25/17	29	2.52750 %	498,764,000.00	1,015,504.29	0.00	0.00	0.00	1,015,504.29	0.00	498,764,000.00
1E-D4	11/27/17 - 12/25/17	29	2.92750 %	498,764,000.00	1,176,217.13	0.00	0.00	0.00	1,176,217.13	0.00	498,764,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	11/27/17 - 12/25/17	29	3.52750 %	498,764,000.00	1,417,286.40	0.00	0.00	0.00	1,417,286.40	0.00	498,764,000.00
1E-F1	11/27/17 - 12/25/17	29	1.72750 %	540,327,000.00	751,917.55	0.00	0.00	0.00	751,917.55	0.00	540,327,000.00
1E-F2	11/27/17 - 12/25/17	29	2.12750 %	540,327,000.00	926,022.92	0.00	0.00	0.00	926,022.92	0.00	540,327,000.00
1E-F3	11/27/17 - 12/25/17	29	2.52750 %	540,327,000.00	1,100,128.29	0.00	0.00	0.00	1,100,128.29	0.00	540,327,000.00
1E-F4	11/27/17 - 12/25/17	29	2.92750 %	540,327,000.00	1,274,233.65	0.00	0.00	0.00	1,274,233.65	0.00	540,327,000.00
1E-F5	11/27/17 - 12/25/17	29	3.52750 %	540,327,000.00	1,535,391.70	0.00	0.00	0.00	1,535,391.70	0.00	540,327,000.00
1-X1	11/27/17 - 12/25/17	29	1.80000 %	498,764,000.00	723,207.80	0.00	0.00	0.00	723,207.80	0.00	498,764,000.00
1-X2	11/27/17 - 12/25/17	29	1.40000 %	498,764,000.00	562,494.96	0.00	0.00	0.00	562,494.96	0.00	498,764,000.00
1-X3	11/27/17 - 12/25/17	29	1.00000 %	498,764,000.00	401,782.11	0.00	0.00	0.00	401,782.11	0.00	498,764,000.00
1-X4	11/27/17 - 12/25/17	29	0.60000 %	498,764,000.00	241,069.27	0.00	0.00	0.00	241,069.27	0.00	498,764,000.00
1-Y1	11/27/17 - 12/25/17	29	1.80000 %	540,327,000.00	783,474.15	0.00	0.00	0.00	783,474.15	0.00	540,327,000.00
1-Y2	11/27/17 - 12/25/17	29	1.40000 %	540,327,000.00	609,368.78	0.00	0.00	0.00	609,368.78	0.00	540,327,000.00
1-Y3	11/27/17 - 12/25/17	29	1.00000 %	540,327,000.00	435,263.42	0.00	0.00	0.00	435,263.42	0.00	540,327,000.00
1-Y4	11/27/17 - 12/25/17	29	0.60000 %	540,327,000.00	261,158.05	0.00	0.00	0.00	261,158.05	0.00	540,327,000.00
Totals					29,517,081.51	0.00	0.00	0.00	29,517,081.51	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 %	970.40970000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	961.97211556
1M-1	353,291,000.00	1.87750 %	869.45455873	1.31498965	0.00000000	0.00000000	0.00000000	1.31498965	0.00000000	832.22992145
1M-1H	18,594,696.00	0.00000 %	869.45455898	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	832.22992137
1M-2A	249,382,000.00	3.52750 %	1000.00000000	2.84159723	0.00000000	0.00000000	0.00000000	2.84159723	0.00000000	1000.00000000
1M-AH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	249,382,000.00	3.52750 %	1000.00000000	2.84159723	0.00000000	0.00000000	0.00000000	2.84159723	0.00000000	1000.00000000
1M-BH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	290,945,000.00	3.52750 %	1000.00000000	2.84159721	0.00000000	0.00000000	0.00000000	2.84159721	0.00000000	1000.00000000
1M-CH	15,313,808.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	789,709,000.00	3.52750 %	1000.00000000	2.84159722	0.00000000	0.00000000	0.00000000	2.84159722	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	4.92750 %	1000.00000000	3.96937498	0.00000000	0.00000000	0.00000000	3.96937498	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	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.80555557	0.00000000	0.00000000	0.00000000	0.80555557	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555557	0.00000000	0.00000000	0.00000000	0.80555557	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333334	0.00000000	0.00000000	0.00000000	0.48333334	0.00000000	1000.00000000
1E-A1	249,382,000.00	1.72750 %	1000.00000000	1.39159723	0.00000000	0.00000000	0.00000000	1.39159723	0.00000000	1000.00000000
1E-A2	249,382,000.00	2.12750 %	1000.00000000	1.71381944	0.00000000	0.00000000	0.00000000	1.71381944	0.00000000	1000.00000000
1E-A3	249,382,000.00	2.52750 %	1000.00000000	2.03604165	0.00000000	0.00000000	0.00000000	2.03604165	0.00000000	1000.00000000
1E-A4	249,382,000.00	2.92750 %	1000.00000000	2.35826391	0.00000000	0.00000000	0.00000000	2.35826391	0.00000000	1000.00000000
1E-B1	249,382,000.00	1.72750 %	1000.00000000	1.39159723	0.00000000	0.00000000	0.00000000	1.39159723	0.00000000	1000.00000000
1E-B2	249,382,000.00	2.12750 %	1000.00000000	1.71381944	0.00000000	0.00000000	0.00000000	1.71381944	0.00000000	1000.00000000
1E-B3	249,382,000.00	2.52750 %	1000.00000000	2.03604165	0.00000000	0.00000000	0.00000000	2.03604165	0.00000000	1000.00000000
1E-B4	249,382,000.00	2.92750 %	1000.00000000	2.35826391	0.00000000	0.00000000	0.00000000	2.35826391	0.00000000	1000.00000000
1E-C1	290,945,000.00	1.72750 %	1000.00000000	1.39159721	0.00000000	0.00000000	0.00000000	1.39159721	0.00000000	1000.00000000
1E-C2	290,945,000.00	2.12750 %	1000.00000000	1.71381945	0.00000000	0.00000000	0.00000000	1.71381945	0.00000000	1000.00000000
1E-C3	290,945,000.00	2.52750 %	1000.00000000	2.03604166	0.00000000	0.00000000	0.00000000	2.03604166	0.00000000	1000.00000000
1E-C4	290,945,000.00	2.92750 %	1000.00000000	2.35826390	0.00000000	0.00000000	0.00000000	2.35826390	0.00000000	1000.00000000
1E-D1	498,764,000.00	1.72750 %	1000.00000000	1.39159723	0.00000000	0.00000000	0.00000000	1.39159723	0.00000000	1000.00000000
1E-D2	498,764,000.00	2.12750 %	1000.00000000	1.71381944	0.00000000	0.00000000	0.00000000	1.71381944	0.00000000	1000.00000000
1E-D3	498,764,000.00	2.52750 %	1000.00000000	2.03604168	0.00000000	0.00000000	0.00000000	2.03604168	0.00000000	1000.00000000
1E-D4	498,764,000.00	2.92750 %	1000.00000000	2.35826389	0.00000000	0.00000000	0.00000000	2.35826389	0.00000000	1000.00000000

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

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	498,764,000.00	3.52750 %	1000.00000000	2.84159723	0.00000000	0.00000000	0.00000000	2.84159723	0.00000000	1000.00000000
1E-F1	540,327,000.00	1.72750 %	1000.00000000	1.39159722	0.00000000	0.00000000	0.00000000	1.39159722	0.00000000	1000.00000000
1E-F2	540,327,000.00	2.12750 %	1000.00000000	1.71381945	0.00000000	0.00000000	0.00000000	1.71381945	0.00000000	1000.00000000
1E-F3	540,327,000.00	2.52750 %	1000.00000000	2.03604167	0.00000000	0.00000000	0.00000000	2.03604167	0.00000000	1000.00000000
1E-F4	540,327,000.00	2.92750 %	1000.00000000	2.35826388	0.00000000	0.00000000	0.00000000	2.35826388	0.00000000	1000.00000000
1E-F5	540,327,000.00	3.52750 %	1000.00000000	2.84159722	0.00000000	0.00000000	0.00000000	2.84159722	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.48333334	0.00000000	0.00000000	0.00000000	0.48333334	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	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	14,298,615.95
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	2,405,196.51
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>16,703,812.46</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,684,645.80
Total Withdrawals (Pool Distribution Amount)	<u>16,703,812.46</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	369,154,936.77
Total Principal Reduction Cumulative	1,663,767,797.01
Scheduled Principal Current	67,677,147.10
Scheduled Principal Cumulative	343,161,914.31
Unscheduled Principal Current	301,477,789.67
Unscheduled Principal Cumulative	1,320,605,882.70
Senior Reduction Amount	355,311,626.63
Subordinate Reduction Amount	13,843,310.14
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	0.00
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	170927
Period Reference Pool Removal Loan Count	1103
Period Ending Loan Count	169824
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	42,087,490,562.43
Period PIF Loan Count Current	1094
PIF Loan Count Cumulative	4808
Period PIF Loan UPB Current	280,592,700.81
PIF Loan UPB Cumulative	1,213,433,552.12
Period Partial Prepayment Amount	19,137,744.79
Repurchase Prior CE Loan Count Current	9
Repurchase Prior CE Loan Count Cum	40
Repurchased Prior Credit Event UPB Curr	2,405,196.51
Repurchased Prior Credit Event UPB Cum	8,948,140.35
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	0
Total Active Modified Loan UPB	0.00
LIBOR	1.327500%
Structural Reporting	
Senior Percentage	96.250000%
Subordinate Percentage	3.750000%
Minimum Credit Enhancement Test Pass?	YES

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Dec-2017

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**Connecticut Avenue Securities
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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	Calculated	Calculated			
	Write-down Amount	Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000%	3.750000%	3.750000%
1M-1	0.00	0.00	2.900000%	2.990000%	3.010000%
1M-1H	0.00	0.00	2.900000%	2.990000%	3.010000%
1M-2	0.00	0.00	1.000000%	1.030000%	1.040000%
1M-2H	0.00	0.00	1.000000%	1.030000%	1.040000%
1B-1H	0.00	0.00	0.500000%	0.520000%	0.520000%
1B-1	0.00	0.00	0.500000%	0.520000%	0.520000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	991	219,215,646.32	0.583545%	0.520857%
60 Days	239	53,356,271.65	0.140734%	0.126775%
90 Days	25	5,379,099.44	0.014721%	0.012781%
120 Days	13	3,150,922.82	0.007655%	0.007487%
150 Days	7	1,420,745.17	0.004122%	0.003376%
180+ Days	1	174,341.39	0.000589%	0.000414%
	1276	282,697,026.79	0.751366%	0.671689%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

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

CDR

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

Calculation Methodology:

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

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

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

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

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
				No Losses this Period						

Connecticut Avenue Securities
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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.

Connecticut Avenue Securities
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Prepayment Rates

Summary

SMM

Current Month	0.711 %
3 Month Average	0.638 %
12 Month Average	0.000 %

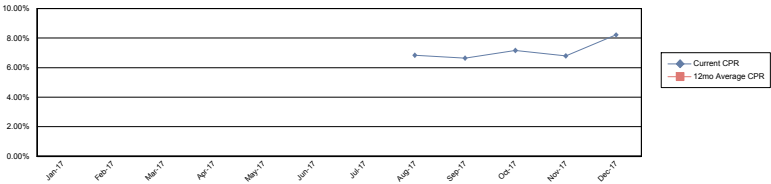
CPR

Current Month	8.209 %
3 Month Average	7.386 %
12 Month Average	0.000 %

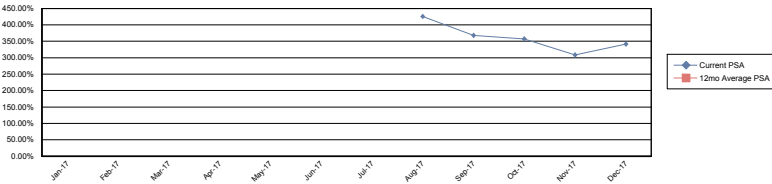
PSA

Current Month	341.396 %
3 Month Average	335.541 %
12 Month Average	0.000 %

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
0042994750	107,391.77	0.00	0.000%	107,391.77
0043018543	411,413.49	0.00	0.000%	411,413.49
0043051151	403,702.08	0.00	0.000%	403,702.08
0043060726	220,999.91	0.00	0.000%	220,999.91
0043102103	134,907.29	0.00	0.000%	134,907.29
0043105874	481,168.46	0.00	0.000%	481,168.46
0043125763	183,324.89	0.00	0.000%	183,324.89
0043136300	110,744.51	0.00	0.000%	110,744.51
0043143724	351,544.11	0.00	0.000%	351,544.11
Totals	2,405,196.51	0.00		

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

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Supplemental Reporting

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager – CONN-AVE 2017-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

Means July 26, 2017

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Exchange History

Effective Distribution Date: 11/27/2017

Incoming Certificate:

Class	Prior Value	Issued Value
1M2A	0.00	18,832,878.75
2M2B	0.00	18,832,878.75
2M2F	0.00	21,971,642.49

Outgoing Certificates:

Class	Prior Value	Issued Value
1M2	59,637,400.00	59,637,400.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Dec-2017

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Supplemental Reporting

Exchange History

Effective Distribution Date: 11/27/2017

Incoming Certificate:

Class	Prior Value	Issued Value
1ED5	0.00	13,021,274.00
1M2C	0.00	7,595,726.00

Outgoing Certificates:

Class	Prior Value	Issued Value
1M2	20,617,000.00	20,617,000.00