

**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

13-Sep-2018 11:00:27 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		08/31/2018	0.00000 %	38,027,016,192.65	0.00	348,379,511.70	0.00	37,678,636,680.93	348,379,511.70	0.00
1M-1	30711XNS9	09/24/2018	2.61475 %	202,146,053.29	425,785.57	12,892,126.62	0.00	189,253,926.67	13,317,912.19	0.00
1M-1H		08/31/2018	0.00000 %	10,639,513.63	0.00	678,548.78	0.00	9,960,964.85	678,548.78	0.00
1M-2A	30711XNT7	09/24/2018	4.26475 %	249,382,000.00	856,750.13	0.00	0.00	249,382,000.00	856,750.13	0.00
1M-AH		08/31/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	09/24/2018	4.26475 %	249,382,000.00	856,750.13	0.00	0.00	249,382,000.00	856,750.13	0.00
1M-BH		08/31/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	09/24/2018	4.26475 %	290,945,000.00	999,539.53	0.00	0.00	290,945,000.00	999,539.53	0.00
1M-CH		08/31/2018	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	09/24/2018	4.26475 %	789,709,000.00	2,713,039.79	0.00	0.00	789,709,000.00	2,713,039.79	0.00
1M-2H		08/31/2018	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	09/24/2018	5.66475 %	207,818,000.00	948,329.82	0.00	0.00	207,818,000.00	948,329.82	0.00
1B-1H		08/31/2018	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		08/31/2018	0.00000 %	218,756,291.00	0.00	0.00	5,594.56	218,750,696.44	0.00	5,594.56
1A-I1	30711XNY6	09/24/2018	1.80000 %	0.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00
1A-I2	30711XPA6	09/24/2018	1.40000 %	0.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00
1A-I3	30711XPC2	09/24/2018	1.00000 %	0.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00
1A-I4	30711XPE8	09/24/2018	0.60000 %	0.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00
1B-I1	30711XPG3	09/24/2018	1.80000 %	0.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00
1B-I2	30711XPJ7	09/24/2018	1.40000 %	0.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00
1B-I3	30711XPL2	09/24/2018	1.00000 %	0.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00
1B-I4	30711XPN8	09/24/2018	0.60000 %	0.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00
1C-I1	30711XPQ1	09/24/2018	1.80000 %	0.00	421,870.25	0.00	0.00	0.00	421,870.25	0.00
1C-I2	30711XPS7	09/24/2018	1.40000 %	0.00	328,121.31	0.00	0.00	0.00	328,121.31	0.00
1C-I3	30711XPU2	09/24/2018	1.00000 %	0.00	234,372.36	0.00	0.00	0.00	234,372.36	0.00
1C-I4	30711XPW8	09/24/2018	0.60000 %	0.00	140,623.42	0.00	0.00	0.00	140,623.42	0.00
1E-A1	30711XNZ3	09/24/2018	2.46475 %	249,382,000.00	495,146.23	0.00	0.00	249,382,000.00	495,146.23	0.00
1E-A2	30711XPB4	09/24/2018	2.86475 %	249,382,000.00	575,502.65	0.00	0.00	249,382,000.00	575,502.65	0.00
1E-A3	30711XPD0	09/24/2018	3.26475 %	249,382,000.00	655,859.07	0.00	0.00	249,382,000.00	655,859.07	0.00
1E-A4	30711XPF5	09/24/2018	3.66475 %	249,382,000.00	736,215.50	0.00	0.00	249,382,000.00	736,215.50	0.00
1E-B1	30711XPH1	09/24/2018	2.46475 %	249,382,000.00	495,146.23	0.00	0.00	249,382,000.00	495,146.23	0.00
1E-B2	30711XPK4	09/24/2018	2.86475 %	249,382,000.00	575,502.65	0.00	0.00	249,382,000.00	575,502.65	0.00
1E-B3	30711XPM0	09/24/2018	3.26475 %	249,382,000.00	655,859.07	0.00	0.00	249,382,000.00	655,859.07	0.00
1E-B4	30711XPP3	09/24/2018	3.66475 %	249,382,000.00	736,215.50	0.00	0.00	249,382,000.00	736,215.50	0.00
1E-C1	30711XPR9	09/24/2018	2.46475 %	290,945,000.00	577,669.28	0.00	0.00	290,945,000.00	577,669.28	0.00
1E-C2	30711XPT5	09/24/2018	2.86475 %	290,945,000.00	671,418.22	0.00	0.00	290,945,000.00	671,418.22	0.00
1E-C3	30711XPV0	09/24/2018	3.26475 %	290,945,000.00	765,167.17	0.00	0.00	290,945,000.00	765,167.17	0.00
1E-C4	30711XPX6	09/24/2018	3.66475 %	290,945,000.00	858,916.11	0.00	0.00	290,945,000.00	858,916.11	0.00
1E-D1	30711XPY4	09/24/2018	2.46475 %	498,764,000.00	990,292.46	0.00	0.00	498,764,000.00	990,292.46	0.00
1E-D2	30711XPZ1	09/24/2018	2.86475 %	498,764,000.00	1,151,005.30	0.00	0.00	498,764,000.00	1,151,005.30	0.00
1E-D3	30711XQA5	09/24/2018	3.26475 %	498,764,000.00	1,311,718.15	0.00	0.00	498,764,000.00	1,311,718.15	0.00
1E-D4	30711XQB3	09/24/2018	3.66475 %	498,764,000.00	1,472,430.99	0.00	0.00	498,764,000.00	1,472,430.99	0.00
1E-D5	30711XQC1	09/24/2018	4.26475 %	498,764,000.00	1,713,500.26	0.00	0.00	498,764,000.00	1,713,500.26	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Sep-2018

**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

13-Sep-2018 11:00:27 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XQD9	09/24/2018	2.46475 %	540,327,000.00	1,072,815.51	0.00	0.00	540,327,000.00	1,072,815.51	0.00
1E-F2	30711XQE7	09/24/2018	2.86475 %	540,327,000.00	1,246,920.87	0.00	0.00	540,327,000.00	1,246,920.87	0.00
1E-F3	30711XQF4	09/24/2018	3.26475 %	540,327,000.00	1,421,026.24	0.00	0.00	540,327,000.00	1,421,026.24	0.00
1E-F4	30711XQG2	09/24/2018	3.66475 %	540,327,000.00	1,595,131.61	0.00	0.00	540,327,000.00	1,595,131.61	0.00
1E-F5	30711XQH0	09/24/2018	4.26475 %	540,327,000.00	1,856,289.66	0.00	0.00	540,327,000.00	1,856,289.66	0.00
1-X1	30711XQJ6	09/24/2018	1.80000 %	0.00	723,207.80	0.00	0.00	0.00	723,207.80	0.00
1-X2	30711XQK3	09/24/2018	1.40000 %	0.00	562,494.96	0.00	0.00	0.00	562,494.96	0.00
1-X3	30711XQL1	09/24/2018	1.00000 %	0.00	401,782.11	0.00	0.00	0.00	401,782.11	0.00
1-X4	30711XQM9	09/24/2018	0.60000 %	0.00	241,069.27	0.00	0.00	0.00	241,069.27	0.00
1-Y1	30711XQN7	09/24/2018	1.80000 %	0.00	783,474.15	0.00	0.00	0.00	783,474.15	0.00
1-Y2	30711XQP2	09/24/2018	1.40000 %	0.00	609,368.78	0.00	0.00	0.00	609,368.78	0.00
1-Y3	30711XQQ0	09/24/2018	1.00000 %	0.00	435,263.42	0.00	0.00	0.00	435,263.42	0.00
1-Y4	30711XQR8	09/24/2018	0.60000 %	0.00	261,158.05	0.00	0.00	0.00	261,158.05	0.00
Totals				48,694,153,157.57	35,501,303.72	361,950,187.10	5,594.56	48,332,197,375.89	397,451,490.82	5,594.56

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**

13-Sep-2018 11:00:27 AM

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	38,027,016,192.65	63,792,319.49	284,587,192.21	0.00	0.00	348,379,511.70	37,678,636,680.93	0.89475450	348,379,511.70
1M-1	353,291,000.00	202,146,053.29	2,361,141.55	10,530,985.07	0.00	0.00	12,892,126.62	189,253,926.67	0.53568850	12,892,126.62
1M-1H	18,594,696.00	10,639,513.63	124,273.50	554,275.27	0.00	0.00	678,548.78	9,960,964.85	0.53568850	678,548.78
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	5,594.56	5,594.56	218,750,696.44	0.99997443	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

13-Sep-2018 11:00:27 AM

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	48,694,153,157.57	66,277,734.54	295,672,452.55	0.00	5,594.56	361,955,781.66	48,332,197,375.89	0.91301658	361,950,187.10

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

13-Sep-2018 11:00:27 AM

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
1A-H	42,110,586,170.00	903.02747245	1.51487607	6.75809145	0.00000000	0.00000000	8.27296752	894.75450493	0.89475450	8.27296752
1M-1	353,291,000.00	572.18002522	6.68327682	29.80824609	0.00000000	0.00000000	36.49152291	535.68850231	0.53568850	36.49152291
1M-1H	18,594,696.00	572.18002542	6.68327678	29.80824586	0.00000000	0.00000000	36.49152317	535.68850225	0.53568850	36.49152317
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	0.02557440	0.02557440	999.97442560	0.99997443	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

13-Sep-2018 11:00:27 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	38,027,016,192.65	0.00	0.00	0.00	0.00	0.00	0.00	37,678,636,680.93
1M-1	08/27/18 - 09/24/18	29	2.61475 %	202,146,053.29	425,785.57	0.00	0.00	0.00	425,785.57	0.00	189,253,926.67
1M-1H	N/A	N/A	0.00000 %	10,639,513.63	0.00	0.00	0.00	0.00	0.00	0.00	9,960,964.85
1M-2A	08/27/18 - 09/24/18	29	4.26475 %	249,382,000.00	856,750.13	0.00	0.00	0.00	856,750.13	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	08/27/18 - 09/24/18	29	4.26475 %	249,382,000.00	856,750.13	0.00	0.00	0.00	856,750.13	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	08/27/18 - 09/24/18	29	4.26475 %	290,945,000.00	999,539.53	0.00	0.00	0.00	999,539.53	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	08/27/18 - 09/24/18	29	4.26475 %	789,709,000.00	2,713,039.79	0.00	0.00	0.00	2,713,039.79	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	08/27/18 - 09/24/18	29	5.66475 %	207,818,000.00	948,329.82	0.00	0.00	0.00	948,329.82	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 %	218,756,696.44	0.00	0.00	0.00	0.00	0.00	0.00	218,756,696.44
1A-I1	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	29	2.46475 %	249,382,000.00	495,146.23	0.00	0.00	0.00	495,146.23	0.00	249,382,000.00
1E-A2	08/27/18 - 09/24/18	29	2.86475 %	249,382,000.00	575,502.65	0.00	0.00	0.00	575,502.65	0.00	249,382,000.00
1E-A3	08/27/18 - 09/24/18	29	3.26475 %	249,382,000.00	655,859.07	0.00	0.00	0.00	655,859.07	0.00	249,382,000.00
1E-A4	08/27/18 - 09/24/18	29	3.66475 %	249,382,000.00	736,215.50	0.00	0.00	0.00	736,215.50	0.00	249,382,000.00
1E-B1	08/27/18 - 09/24/18	29	2.46475 %	249,382,000.00	495,146.23	0.00	0.00	0.00	495,146.23	0.00	249,382,000.00
1E-B2	08/27/18 - 09/24/18	29	2.86475 %	249,382,000.00	575,502.65	0.00	0.00	0.00	575,502.65	0.00	249,382,000.00
1E-B3	08/27/18 - 09/24/18	29	3.26475 %	249,382,000.00	655,859.07	0.00	0.00	0.00	655,859.07	0.00	249,382,000.00
1E-B4	08/27/18 - 09/24/18	29	3.66475 %	249,382,000.00	736,215.50	0.00	0.00	0.00	736,215.50	0.00	249,382,000.00
1E-C1	08/27/18 - 09/24/18	29	2.46475 %	290,945,000.00	577,669.28	0.00	0.00	0.00	577,669.28	0.00	290,945,000.00
1E-C2	08/27/18 - 09/24/18	29	2.86475 %	290,945,000.00	671,418.22	0.00	0.00	0.00	671,418.22	0.00	290,945,000.00
1E-C3	08/27/18 - 09/24/18	29	3.26475 %	290,945,000.00	765,167.17	0.00	0.00	0.00	765,167.17	0.00	290,945,000.00
1E-C4	08/27/18 - 09/24/18	29	3.66475 %	290,945,000.00	858,916.11	0.00	0.00	0.00	858,916.11	0.00	290,945,000.00
1E-D1	08/27/18 - 09/24/18	29	2.46475 %	498,764,000.00	990,292.46	0.00	0.00	0.00	990,292.46	0.00	498,764,000.00
1E-D2	08/27/18 - 09/24/18	29	2.86475 %	498,764,000.00	1,151,005.30	0.00	0.00	0.00	1,151,005.30	0.00	498,764,000.00
1E-D3	08/27/18 - 09/24/18	29	3.26475 %	498,764,000.00	1,311,718.15	0.00	0.00	0.00	1,311,718.15	0.00	498,764,000.00
1E-D4	08/27/18 - 09/24/18	29	3.66475 %	498,764,000.00	1,472,430.99	0.00	0.00	0.00	1,472,430.99	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

13-Sep-2018 11:00:27 AM

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	08/27/18 - 09/24/18	29	4.26475 %	498,764,000.00	1,713,500.26	0.00	0.00	0.00	1,713,500.26	0.00	498,764,000.00
1E-F1	08/27/18 - 09/24/18	29	2.46475 %	540,327,000.00	1,072,815.51	0.00	0.00	0.00	1,072,815.51	0.00	540,327,000.00
1E-F2	08/27/18 - 09/24/18	29	2.86475 %	540,327,000.00	1,246,920.87	0.00	0.00	0.00	1,246,920.87	0.00	540,327,000.00
1E-F3	08/27/18 - 09/24/18	29	3.26475 %	540,327,000.00	1,421,026.24	0.00	0.00	0.00	1,421,026.24	0.00	540,327,000.00
1E-F4	08/27/18 - 09/24/18	29	3.66475 %	540,327,000.00	1,595,131.61	0.00	0.00	0.00	1,595,131.61	0.00	540,327,000.00
1E-F5	08/27/18 - 09/24/18	29	4.26475 %	540,327,000.00	1,856,289.66	0.00	0.00	0.00	1,856,289.66	0.00	540,327,000.00
1-X1	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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	08/27/18 - 09/24/18	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					35,501,303.72	0.00	0.00	0.00	35,501,303.72	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 %	903.02747245	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	894.75450493
1M-1	353,291,000.00	2.61475 %	572.18002522	1.20519790	0.00000000	0.00000000	0.00000000	1.20519790	0.00000000	535.68850231
1M-1H	18,594,696.00	0.00000 %	572.18002542	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	535.68850225
1M-2A	249,382,000.00	4.26475 %	1000.00000000	3.43549306	0.00000000	0.00000000	0.00000000	3.43549306	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	4.26475 %	1000.00000000	3.43549306	0.00000000	0.00000000	0.00000000	3.43549306	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	4.26475 %	1000.00000000	3.43549307	0.00000000	0.00000000	0.00000000	3.43549307	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	4.26475 %	1000.00000000	3.43549306	0.00000000	0.00000000	0.00000000	3.43549306	0.00000000	1000.00000000
1M-2H	41,564,908.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,818,000.00	5.66475 %	1000.00000000	4.56327084	0.00000000	0.00000000	0.00000000	4.56327084	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	999.97442560
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	2.46475 %	1000.00000000	1.98549306	0.00000000	0.00000000	0.00000000	1.98549306	0.00000000	1000.00000000
1E-A2	249,382,000.00	2.86475 %	1000.00000000	2.30771527	0.00000000	0.00000000	0.00000000	2.30771527	0.00000000	1000.00000000
1E-A3	249,382,000.00	3.26475 %	1000.00000000	2.62993749	0.00000000	0.00000000	0.00000000	2.62993749	0.00000000	1000.00000000
1E-A4	249,382,000.00	3.66475 %	1000.00000000	2.95215974	0.00000000	0.00000000	0.00000000	2.95215974	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.46475 %	1000.00000000	1.98549306	0.00000000	0.00000000	0.00000000	1.98549306	0.00000000	1000.00000000
1E-B2	249,382,000.00	2.86475 %	1000.00000000	2.30771527	0.00000000	0.00000000	0.00000000	2.30771527	0.00000000	1000.00000000
1E-B3	249,382,000.00	3.26475 %	1000.00000000	2.62993749	0.00000000	0.00000000	0.00000000	2.62993749	0.00000000	1000.00000000
1E-B4	249,382,000.00	3.66475 %	1000.00000000	2.95215974	0.00000000	0.00000000	0.00000000	2.95215974	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.46475 %	1000.00000000	1.98549307	0.00000000	0.00000000	0.00000000	1.98549307	0.00000000	1000.00000000
1E-C2	290,945,000.00	2.86475 %	1000.00000000	2.30771527	0.00000000	0.00000000	0.00000000	2.30771527	0.00000000	1000.00000000
1E-C3	290,945,000.00	3.26475 %	1000.00000000	2.62993751	0.00000000	0.00000000	0.00000000	2.62993751	0.00000000	1000.00000000
1E-C4	290,945,000.00	3.66475 %	1000.00000000	2.95215972	0.00000000	0.00000000	0.00000000	2.95215972	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.46475 %	1000.00000000	1.98549306	0.00000000	0.00000000	0.00000000	1.98549306	0.00000000	1000.00000000
1E-D2	498,764,000.00	2.86475 %	1000.00000000	2.30771527	0.00000000	0.00000000	0.00000000	2.30771527	0.00000000	1000.00000000
1E-D3	498,764,000.00	3.26475 %	1000.00000000	2.62993751	0.00000000	0.00000000	0.00000000	2.62993751	0.00000000	1000.00000000
1E-D4	498,764,000.00	3.66475 %	1000.00000000	2.95215972	0.00000000	0.00000000	0.00000000	2.95215972	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	4.26475 %	1000.00000000	3.43549306	0.00000000	0.00000000	0.00000000	3.43549306	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.46475 %	1000.00000000	1.98549306	0.00000000	0.00000000	0.00000000	1.98549306	0.00000000	1000.00000000
1E-F2	540,327,000.00	2.86475 %	1000.00000000	2.30771527	0.00000000	0.00000000	0.00000000	2.30771527	0.00000000	1000.00000000
1E-F3	540,327,000.00	3.26475 %	1000.00000000	2.62993750	0.00000000	0.00000000	0.00000000	2.62993750	0.00000000	1000.00000000
1E-F4	540,327,000.00	3.66475 %	1000.00000000	2.95215973	0.00000000	0.00000000	0.00000000	2.95215973	0.00000000	1000.00000000
1E-F5	540,327,000.00	4.26475 %	1000.00000000	3.43549306	0.00000000	0.00000000	0.00000000	3.43549306	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.

**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	17,004,043.02
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(5,594.56)
Total Deposits	<u>16,998,448.46</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,979,281.80
Total Withdrawals (Pool Distribution Amount)	<u>16,998,448.46</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

**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	361,955,781.66
Total Principal Reduction Cumulative	4,604,625,888.08
Scheduled Principal Current	66,277,734.54
Scheduled Principal Cumulative	952,524,950.03
Unscheduled Principal Current	295,672,452.56
Unscheduled Principal Cumulative	3,652,095,343.49
Senior Reduction Amount	348,379,511.70
Subordinate Reduction Amount	13,570,675.40
Calculated Tranche Write-Down Amount	5,594.56
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	1,799.82
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	161800
Period Reference Pool Removal Loan Count	1211
Period Ending Loan Count	160589
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	39,146,632,471.36
Period PIF Loan Count Current	1210
PIF Loan Count Cumulative	14010
Period PIF Loan UPB Current	279,073,386.61
PIF Loan UPB Cumulative	3,381,270,695.01
Period Partial Prepayment Amount	17,208,915.98
Repurchase Prior CE Loan Count Current	0
Repurchase Prior CE Loan Count Cum	72
Repurchased Prior Credit Event UPB Curr	0.00
Repurchased Prior Credit Event UPB Cum	16,487,604.89
Credit Event Amount Current	71,104.67
Credit Event Amount Cumulative	71,104.67
Total Active Modified Loan Count	274
Total Active Modified Loan UPB	60,706,658.41
LIBOR	2.064750%
Structural Reporting	
Senior Percentage	96.250000%

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Sep-2018

13-Sep-2018 11:00:27 AM

**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	3.750000%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

13-Sep-2018

11:00:27 AM

**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%	3.750000%	3.749993%
1M-1	0.00	0.00	2.900000%	3.211419%	3.241113%
1M-1H	0.00	0.00	2.900000%	3.211419%	3.241113%
1M-2	0.00	0.00	1.000000%	1.107386%	1.117625%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.007554%
1B-1H	0.00	0.00	0.500000%	0.553693%	0.558813%
1B-1	0.00	0.00	0.500000%	0.553693%	0.558813%
1B-2H	5,594.56	0.00	0.000000%	0.553693%	0.558813%

**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
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	680	156,366,999.57	0.423441%	0.399439%
60 Days	127	26,728,025.70	0.079084%	0.068277%
90 Days	44	9,026,878.67	0.027399%	0.023059%
120 Days	30	4,981,027.01	0.018681%	0.012724%
150 Days	29	6,544,813.45	0.018059%	0.016719%
180+ Days	158	35,625,451.97	0.098388%	0.091005%
	1,068	239,273,196.37	0.665052%	0.611223%

**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	0.000%
12 Month Average	0.000%

SDA

Current Month	0.005%
3 Month Average	0.002%
12 Month Average	0.000%

CDR

Current Month	0.002%
3 Month Average	0.001%
12 Month Average	0.000%

Calculation Methodology:

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

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

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

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

**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
33	7,017,189.35	1,799.82	0.026	7,017,189.35	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016304	323,477.39	13.09	0.004	13.09	0.00
43069109	152,008.70	21.08	0.014	21.08	0.00
43063768	198,427.19	5.59	0.003	5.59	0.00
43062614	121,865.80	1.81	0.001	1.81	0.00
43054381	113,367.64	28.99	0.026	28.99	0.00
43052368	162,829.14	43.89	0.027	43.89	0.00
42988003	183,474.10	38.22	0.021	38.22	0.00
43018058	280,419.65	2.51	0.001	2.51	0.00
43078565	143,976.78	2.04	0.001	2.04	0.00
43016301	299,307.73	9.75	0.003	9.75	0.00
43016037	186,255.06	194.02	0.104	194.02	0.00
43013788	466,737.99	97.24	0.021	97.24	0.00
43011843	254,339.09	6.82	0.003	6.82	0.00
42992047	181,744.83	113.59	0.062	113.59	0.00
42990786	324,295.00	8.29	0.003	8.29	0.00
43039808	348,498.88	181.51	0.052	181.51	0.00
43116867	94,664.68	9.86	0.01	9.86	0.00
43157853	212,430.50	135.72	0.064	135.72	0.00
43157728	222,114.85	46.27	0.021	46.27	0.00
43155657	54,405.90	39.67	0.073	39.67	0.00
43154047	119,221.66	2.33	0.002	2.33	0.00
43132952	135,648.17	29.52	0.022	29.52	0.00
43127853	393,242.32	31.96	0.008	31.96	0.00
43076309	184,905.40	123.59	0.067	123.59	0.00
43120480	224,024.36	48.31	0.022	48.31	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

13-Sep-2018

11:00:27 AM

**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
43078316	175,571.59	54.87	0.031	54.87	0.00
43105043	296,852.08	185.53	0.062	185.53	0.00
43091760	64,121.75	46.76	0.073	46.76	0.00
43083724	265,837.63	9.69	0.004	9.69	0.00
43083464	243,150.41	3.60	0.001	3.60	0.00
43078823	162,646.56	2.43	0.001	2.43	0.00
43160353	252,148.51	78.80	0.031	78.80	0.00
43121547	175,178.01	182.48	0.104	182.48	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
Fax: 240-586-8675

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	71,104.67	5,594.56	7.868

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
43059527	71,104.67	5,594.56	7.868

Realized Loss Detail

Adjustments to Previous Dispositions

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Sep-2018

13-Sep-2018

11:00:27 AM

**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
1	71,104.67	5,594.56	7.868

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43059527	71,104.67	5,594.56	7.868

**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

13-Sep-2018 11:00:27 AM

Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	1	71,104.67	5,594.56	0.000 %	0	0.00	0.00	0.000 %	1	71,104.67	5,594.56	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0043059527	73,000.00	3.750 %	VA	68.00	360	71,104.67	08/31/2018	5,594.56	5,594.56

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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

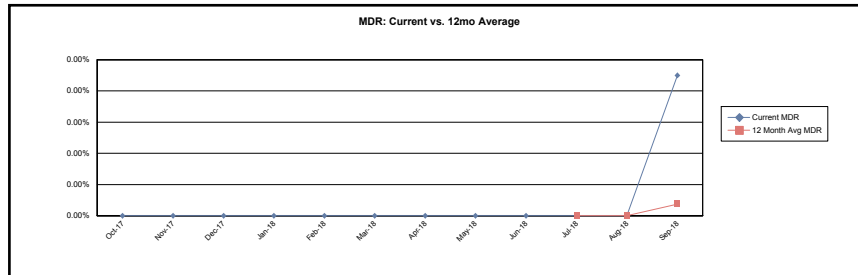
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

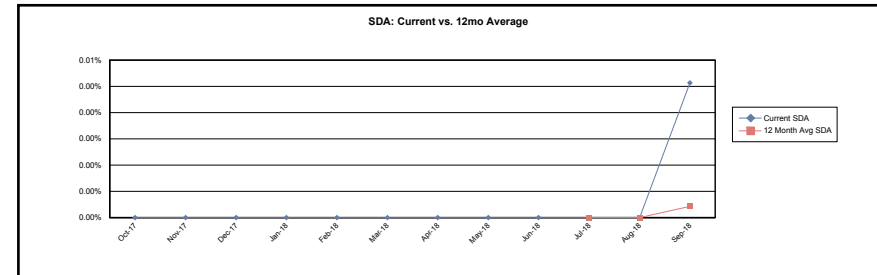
MDR

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



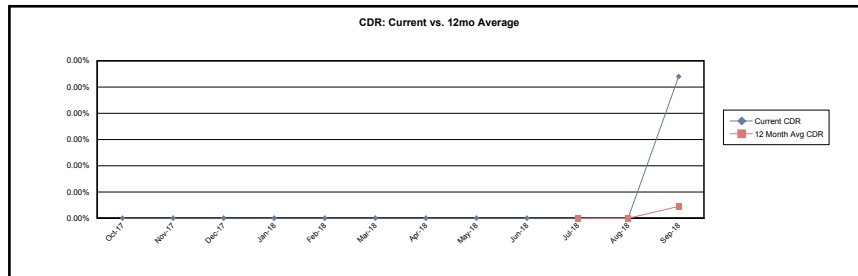
SDA

Current Month	0.005 %
3 Month Average	0.002 %
12 Month Average	0.000 %



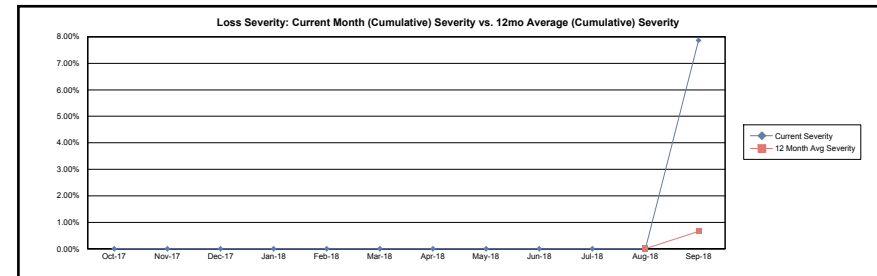
CDR

Current Month	0.002 %
3 Month Average	0.001 %
12 Month Average	0.000 %



Loss Severity

Current Month (Cumulative)	7.868 %
3 Month Average (Cumulative)	2.623 %
12 Month Average (Cumulative)	0.656 %



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 0.750 %
3 Month Average 0.737 %
12 Month Average 0.637 %

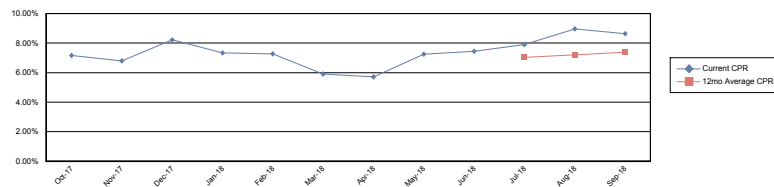
CPR

Current Month 8.634 %
3 Month Average 8.495 %
12 Month Average 7.377 %

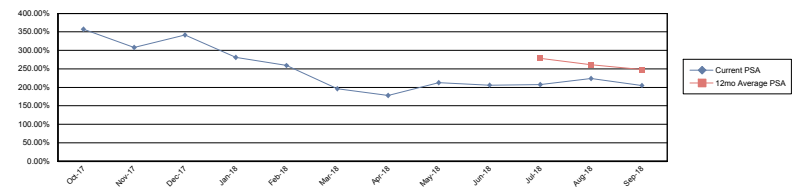
PSA

Current Month 205.333 %
3 Month Average 212.159 %
12 Month Average 248.086 %

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
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-Sep-2018

13-Sep-2018 11:00:27 AM

**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.