

**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

11-Feb-2019 10:55:56 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		01/31/2019	0.00000 %	36,442,783,642.87	0.00	261,152,312.24	0.00	36,181,635,740.41	261,152,312.24	0.00
1M-1	30711XNS9	02/22/2019	3.06000 %	153,930,193.46	405,606.06	9,739,677.11	0.00	144,190,516.35	10,145,283.17	0.00
1M-1H		01/31/2019	0.00000 %	8,101,777.72	0.00	512,626.52	0.00	7,589,151.20	512,626.52	0.00
1M-2A	30711XNT7	02/22/2019	4.71000 %	249,382,000.00	1,011,451.83	0.00	0.00	249,382,000.00	1,011,451.83	0.00
1M-AH		01/31/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	02/22/2019	4.71000 %	249,382,000.00	1,011,451.83	0.00	0.00	249,382,000.00	1,011,451.83	0.00
1M-BH		01/31/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	02/22/2019	4.71000 %	290,945,000.00	1,180,024.43	0.00	0.00	290,945,000.00	1,180,024.43	0.00
1M-CH		01/31/2019	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	02/22/2019	4.71000 %	789,709,000.00	3,202,928.09	0.00	0.00	789,709,000.00	3,202,928.09	0.00
1M-2H		01/31/2019	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	02/22/2019	6.11000 %	207,818,000.00	1,093,411.32	0.00	0.00	207,818,000.00	1,093,411.32	0.00
1B-1H		01/31/2019	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		01/31/2019	0.00000 %	218,606,694.80	0.00	0.00	4,409.76	218,602,285.04	0.00	154,005.96
1A-I1	30711XNY6	02/22/2019	1.80000 %	0.00	386,542.10	0.00	0.00	0.00	386,542.10	0.00
1A-I2	30711XPA6	02/22/2019	1.40000 %	0.00	300,643.86	0.00	0.00	0.00	300,643.86	0.00
1A-I3	30711XPC2	02/22/2019	1.00000 %	0.00	214,745.61	0.00	0.00	0.00	214,745.61	0.00
1A-I4	30711XPE8	02/22/2019	0.60000 %	0.00	128,847.37	0.00	0.00	0.00	128,847.37	0.00
1B-I1	30711XPG3	02/22/2019	1.80000 %	0.00	386,542.10	0.00	0.00	0.00	386,542.10	0.00
1B-I2	30711XPJ7	02/22/2019	1.40000 %	0.00	300,643.86	0.00	0.00	0.00	300,643.86	0.00
1B-I3	30711XPL2	02/22/2019	1.00000 %	0.00	214,745.61	0.00	0.00	0.00	214,745.61	0.00
1B-I4	30711XPN8	02/22/2019	0.60000 %	0.00	128,847.37	0.00	0.00	0.00	128,847.37	0.00
1C-I1	30711XPQ1	02/22/2019	1.80000 %	0.00	450,964.75	0.00	0.00	0.00	450,964.75	0.00
1C-I2	30711XPS7	02/22/2019	1.40000 %	0.00	350,750.36	0.00	0.00	0.00	350,750.36	0.00
1C-I3	30711XPU2	02/22/2019	1.00000 %	0.00	250,535.97	0.00	0.00	0.00	250,535.97	0.00
1C-I4	30711XPW8	02/22/2019	0.60000 %	0.00	150,321.58	0.00	0.00	0.00	150,321.58	0.00
1E-A1	30711XNZ3	02/22/2019	2.91000 %	249,382,000.00	624,909.73	0.00	0.00	249,382,000.00	624,909.73	0.00
1E-A2	30711XPB4	02/22/2019	3.31000 %	249,382,000.00	710,807.97	0.00	0.00	249,382,000.00	710,807.97	0.00
1E-A3	30711XPD0	02/22/2019	3.71000 %	249,382,000.00	796,706.22	0.00	0.00	249,382,000.00	796,706.22	0.00
1E-A4	30711XPF5	02/22/2019	4.11000 %	249,382,000.00	882,604.46	0.00	0.00	249,382,000.00	882,604.46	0.00
1E-B1	30711XPH1	02/22/2019	2.91000 %	249,382,000.00	624,909.73	0.00	0.00	249,382,000.00	624,909.73	0.00
1E-B2	30711XPK4	02/22/2019	3.31000 %	249,382,000.00	710,807.97	0.00	0.00	249,382,000.00	710,807.97	0.00
1E-B3	30711XPM0	02/22/2019	3.71000 %	249,382,000.00	796,706.22	0.00	0.00	249,382,000.00	796,706.22	0.00
1E-B4	30711XPP3	02/22/2019	4.11000 %	249,382,000.00	882,604.46	0.00	0.00	249,382,000.00	882,604.46	0.00
1E-C1	30711XPR9	02/22/2019	2.91000 %	290,945,000.00	729,059.68	0.00	0.00	290,945,000.00	729,059.68	0.00
1E-C2	30711XPT5	02/22/2019	3.31000 %	290,945,000.00	829,274.07	0.00	0.00	290,945,000.00	829,274.07	0.00
1E-C3	30711XPV0	02/22/2019	3.71000 %	290,945,000.00	929,488.46	0.00	0.00	290,945,000.00	929,488.46	0.00
1E-C4	30711XPX6	02/22/2019	4.11000 %	290,945,000.00	1,029,702.85	0.00	0.00	290,945,000.00	1,029,702.85	0.00
1E-D1	30711XPY4	02/22/2019	2.91000 %	498,764,000.00	1,249,819.46	0.00	0.00	498,764,000.00	1,249,819.46	0.00
1E-D2	30711XPZ1	02/22/2019	3.31000 %	498,764,000.00	1,421,615.95	0.00	0.00	498,764,000.00	1,421,615.95	0.00
1E-D3	30711XQA5	02/22/2019	3.71000 %	498,764,000.00	1,593,412.43	0.00	0.00	498,764,000.00	1,593,412.43	0.00
1E-D4	30711XQB3	02/22/2019	4.11000 %	498,764,000.00	1,765,208.92	0.00	0.00	498,764,000.00	1,765,208.92	0.00
1E-D5	30711XQC1	02/22/2019	4.71000 %	498,764,000.00	2,022,903.66	0.00	0.00	498,764,000.00	2,022,903.66	0.00

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

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

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

11-Feb-2019 10:55:56 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	02/22/2019	2.91000 %	540,327,000.00	1,353,969.41	0.00	0.00	540,327,000.00	1,353,969.41	0.00
1E-F2	30711XQE7	02/22/2019	3.31000 %	540,327,000.00	1,540,082.04	0.00	0.00	540,327,000.00	1,540,082.04	0.00
1E-F3	30711XQF4	02/22/2019	3.71000 %	540,327,000.00	1,726,194.67	0.00	0.00	540,327,000.00	1,726,194.67	0.00
1E-F4	30711XQG2	02/22/2019	4.11000 %	540,327,000.00	1,912,307.31	0.00	0.00	540,327,000.00	1,912,307.31	0.00
1E-F5	30711XQH0	02/22/2019	4.71000 %	540,327,000.00	2,191,476.26	0.00	0.00	540,327,000.00	2,191,476.26	0.00
1-X1	30711XQJ6	02/22/2019	1.80000 %	0.00	773,084.20	0.00	0.00	0.00	773,084.20	0.00
1-X2	30711XQK3	02/22/2019	1.40000 %	0.00	601,287.71	0.00	0.00	0.00	601,287.71	0.00
1-X3	30711XQL1	02/22/2019	1.00000 %	0.00	429,491.22	0.00	0.00	0.00	429,491.22	0.00
1-X4	30711XQM9	02/22/2019	0.60000 %	0.00	257,694.73	0.00	0.00	0.00	257,694.73	0.00
1-Y1	30711XQN7	02/22/2019	1.80000 %	0.00	837,506.85	0.00	0.00	0.00	837,506.85	0.00
1-Y2	30711XQP2	02/22/2019	1.40000 %	0.00	651,394.22	0.00	0.00	0.00	651,394.22	0.00
1-Y3	30711XQQ0	02/22/2019	1.00000 %	0.00	465,281.58	0.00	0.00	0.00	465,281.58	0.00
1-Y4	30711XQR8	02/22/2019	0.60000 %	0.00	279,168.95	0.00	0.00	0.00	279,168.95	0.00
Totals				47,059,017,415.85	41,788,485.49	271,404,615.87	4,409.76	46,787,612,800.00	313,193,101.36	154,005.96

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**

11-Feb-2019 10:55:56 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	36,442,783,642.87	63,997,567.59	197,154,744.65	0.00	0.00	261,152,312.24	36,181,635,740.41	0.85920523	261,152,312.24
1M-1	353,291,000.00	153,930,193.46	2,386,789.68	7,352,887.43	0.00	0.00	9,739,677.11	144,190,516.35	0.40813527	9,739,677.11
1M-1H	18,594,696.00	8,101,777.72	125,623.43	387,003.08	0.00	0.00	512,626.52	7,589,151.20	0.40813527	512,626.52
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	218,606,694.80	0.00	0.00	0.00	4,409.76	4,409.76	218,602,285.04	0.99929599	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

11-Feb-2019 10:55:56 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	47,059,017,415.85	66,509,980.70	204,894,635.16	0.00	4,409.76	271,409,025.63	46,787,612,800.00	0.88383870	271,404,615.87

**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

11-Feb-2019 10:55:56 AM

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	865.40670547	1.51975010	4.68183330	0.00000000	0.00000000	6.20158340	859.20522679	0.85920523	6.20158340
1M-1	353,291,000.00	435.70369316	6.75587456	20.81255234	0.00000000	0.00000000	27.56842691	408.13526625	0.40813527	27.56842691
1M-1H	18,594,696.00	435.70369314	6.75587436	20.81255214	0.00000000	0.00000000	27.56842704	408.13526610	0.40813527	27.56842704
1M-2A	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	13,125,550.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	13,125,550.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,313,808.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	789,709,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	41,564,908.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	999.31615132	0.00000000	0.00000000	0.00000000	0.02015832	0.02015832	999.29599300	0.99929599	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

11-Feb-2019 10:55:56 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 %	36,442,783,642.87	0.00	0.00	0.00	0.00	0.00	0.00	36,181,635,740.41
1M-1	01/25/19 - 02/24/19	31	3.06000 %	153,930,193.46	405,606.06	0.00	0.00	0.00	405,606.06	0.00	144,190,516.35
1M-1H	N/A	N/A	0.00000 %	8,101,777.72	0.00	0.00	0.00	0.00	0.00	0.00	7,589,151.20
1M-2A	01/25/19 - 02/24/19	31	4.71000 %	249,382,000.00	1,011,451.83	0.00	0.00	0.00	1,011,451.83	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	01/25/19 - 02/24/19	31	4.71000 %	249,382,000.00	1,011,451.83	0.00	0.00	0.00	1,011,451.83	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	01/25/19 - 02/24/19	31	4.71000 %	290,945,000.00	1,180,024.43	0.00	0.00	0.00	1,180,024.43	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	01/25/19 - 02/24/19	31	4.71000 %	789,709,000.00	3,202,928.09	0.00	0.00	0.00	3,202,928.09	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	01/25/19 - 02/24/19	31	6.11000 %	207,818,000.00	1,093,411.32	0.00	0.00	0.00	1,093,411.32	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 %	218,606,694.80	0.00	0.00	0.00	0.00	0.00	0.00	218,602,285.04
1A-I1	01/25/19 - 02/24/19	31	1.80000 %	249,382,000.00	386,542.10	0.00	0.00	0.00	386,542.10	0.00	249,382,000.00
1A-I2	01/25/19 - 02/24/19	31	1.40000 %	249,382,000.00	300,643.86	0.00	0.00	0.00	300,643.86	0.00	249,382,000.00
1A-I3	01/25/19 - 02/24/19	31	1.00000 %	249,382,000.00	214,745.61	0.00	0.00	0.00	214,745.61	0.00	249,382,000.00
1A-I4	01/25/19 - 02/24/19	31	0.60000 %	249,382,000.00	128,847.37	0.00	0.00	0.00	128,847.37	0.00	249,382,000.00
1B-I1	01/25/19 - 02/24/19	31	1.80000 %	249,382,000.00	386,542.10	0.00	0.00	0.00	386,542.10	0.00	249,382,000.00
1B-I2	01/25/19 - 02/24/19	31	1.40000 %	249,382,000.00	300,643.86	0.00	0.00	0.00	300,643.86	0.00	249,382,000.00
1B-I3	01/25/19 - 02/24/19	31	1.00000 %	249,382,000.00	214,745.61	0.00	0.00	0.00	214,745.61	0.00	249,382,000.00
1B-I4	01/25/19 - 02/24/19	31	0.60000 %	249,382,000.00	128,847.37	0.00	0.00	0.00	128,847.37	0.00	249,382,000.00
1C-I1	01/25/19 - 02/24/19	31	1.80000 %	290,945,000.00	450,964.75	0.00	0.00	0.00	450,964.75	0.00	290,945,000.00
1C-I2	01/25/19 - 02/24/19	31	1.40000 %	290,945,000.00	350,750.36	0.00	0.00	0.00	350,750.36	0.00	290,945,000.00
1C-I3	01/25/19 - 02/24/19	31	1.00000 %	290,945,000.00	250,535.97	0.00	0.00	0.00	250,535.97	0.00	290,945,000.00
1C-I4	01/25/19 - 02/24/19	31	0.60000 %	290,945,000.00	150,321.58	0.00	0.00	0.00	150,321.58	0.00	290,945,000.00
1E-A1	01/25/19 - 02/24/19	31	2.91000 %	249,382,000.00	624,909.73	0.00	0.00	0.00	624,909.73	0.00	249,382,000.00
1E-A2	01/25/19 - 02/24/19	31	3.31000 %	249,382,000.00	710,807.97	0.00	0.00	0.00	710,807.97	0.00	249,382,000.00
1E-A3	01/25/19 - 02/24/19	31	3.71000 %	249,382,000.00	796,706.22	0.00	0.00	0.00	796,706.22	0.00	249,382,000.00
1E-A4	01/25/19 - 02/24/19	31	4.11000 %	249,382,000.00	882,604.46	0.00	0.00	0.00	882,604.46	0.00	249,382,000.00
1E-B1	01/25/19 - 02/24/19	31	2.91000 %	249,382,000.00	624,909.73	0.00	0.00	0.00	624,909.73	0.00	249,382,000.00
1E-B2	01/25/19 - 02/24/19	31	3.31000 %	249,382,000.00	710,807.97	0.00	0.00	0.00	710,807.97	0.00	249,382,000.00
1E-B3	01/25/19 - 02/24/19	31	3.71000 %	249,382,000.00	796,706.22	0.00	0.00	0.00	796,706.22	0.00	249,382,000.00
1E-B4	01/25/19 - 02/24/19	31	4.11000 %	249,382,000.00	882,604.46	0.00	0.00	0.00	882,604.46	0.00	249,382,000.00
1E-C1	01/25/19 - 02/24/19	31	2.91000 %	290,945,000.00	729,059.68	0.00	0.00	0.00	729,059.68	0.00	290,945,000.00
1E-C2	01/25/19 - 02/24/19	31	3.31000 %	290,945,000.00	829,274.07	0.00	0.00	0.00	829,274.07	0.00	290,945,000.00
1E-C3	01/25/19 - 02/24/19	31	3.71000 %	290,945,000.00	929,488.46	0.00	0.00	0.00	929,488.46	0.00	290,945,000.00
1E-C4	01/25/19 - 02/24/19	31	4.11000 %	290,945,000.00	1,029,702.85	0.00	0.00	0.00	1,029,702.85	0.00	290,945,000.00
1E-D1	01/25/19 - 02/24/19	31	2.91000 %	498,764,000.00	1,249,819.46	0.00	0.00	0.00	1,249,819.46	0.00	498,764,000.00
1E-D2	01/25/19 - 02/24/19	31	3.31000 %	498,764,000.00	1,421,615.95	0.00	0.00	0.00	1,421,615.95	0.00	498,764,000.00
1E-D3	01/25/19 - 02/24/19	31	3.71000 %	498,764,000.00	1,593,412.43	0.00	0.00	0.00	1,593,412.43	0.00	498,764,000.00
1E-D4	01/25/19 - 02/24/19	31	4.11000 %	498,764,000.00	1,765,208.92	0.00	0.00	0.00	1,765,208.92	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

11-Feb-2019 10:55:56 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	01/25/19 - 02/24/19	31	4.71000 %	498,764,000.00	2,022,903.66	0.00	0.00	0.00	2,022,903.66	0.00	498,764,000.00
1E-F1	01/25/19 - 02/24/19	31	2.91000 %	540,327,000.00	1,353,969.41	0.00	0.00	0.00	1,353,969.41	0.00	540,327,000.00
1E-F2	01/25/19 - 02/24/19	31	3.31000 %	540,327,000.00	1,540,082.04	0.00	0.00	0.00	1,540,082.04	0.00	540,327,000.00
1E-F3	01/25/19 - 02/24/19	31	3.71000 %	540,327,000.00	1,726,194.67	0.00	0.00	0.00	1,726,194.67	0.00	540,327,000.00
1E-F4	01/25/19 - 02/24/19	31	4.11000 %	540,327,000.00	1,912,307.31	0.00	0.00	0.00	1,912,307.31	0.00	540,327,000.00
1E-F5	01/25/19 - 02/24/19	31	4.71000 %	540,327,000.00	2,191,476.26	0.00	0.00	0.00	2,191,476.26	0.00	540,327,000.00
1-X1	01/25/19 - 02/24/19	31	1.80000 %	498,764,000.00	773,084.20	0.00	0.00	0.00	773,084.20	0.00	498,764,000.00
1-X2	01/25/19 - 02/24/19	31	1.40000 %	498,764,000.00	601,287.71	0.00	0.00	0.00	601,287.71	0.00	498,764,000.00
1-X3	01/25/19 - 02/24/19	31	1.00000 %	498,764,000.00	429,491.22	0.00	0.00	0.00	429,491.22	0.00	498,764,000.00
1-X4	01/25/19 - 02/24/19	31	0.60000 %	498,764,000.00	257,694.73	0.00	0.00	0.00	257,694.73	0.00	498,764,000.00
1-Y1	01/25/19 - 02/24/19	31	1.80000 %	540,327,000.00	837,506.85	0.00	0.00	0.00	837,506.85	0.00	540,327,000.00
1-Y2	01/25/19 - 02/24/19	31	1.40000 %	540,327,000.00	651,394.22	0.00	0.00	0.00	651,394.22	0.00	540,327,000.00
1-Y3	01/25/19 - 02/24/19	31	1.00000 %	540,327,000.00	465,281.58	0.00	0.00	0.00	465,281.58	0.00	540,327,000.00
1-Y4	01/25/19 - 02/24/19	31	0.60000 %	540,327,000.00	279,168.95	0.00	0.00	0.00	279,168.95	0.00	540,327,000.00
Totals					41,788,485.49	0.00	0.00	0.00	41,788,485.49	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 %	865.40670547	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	859.20522679
1M-1	353,291,000.00	3.06000 %	435.70369316	1.14807923	0.00000000	0.00000000	0.00000000	1.14807923	0.00000000	408.13526625
1M-1H	18,594,696.00	0.00000 %	435.70369314	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	408.13526610
1M-2A	249,382,000.00	4.71000 %	1000.00000000	4.05583334	0.00000000	0.00000000	0.00000000	4.05583334	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	4.71000 %	1000.00000000	4.05583334	0.00000000	0.00000000	0.00000000	4.05583334	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	4.71000 %	1000.00000000	4.05583334	0.00000000	0.00000000	0.00000000	4.05583334	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	4.71000 %	1000.00000000	4.05583334	0.00000000	0.00000000	0.00000000	4.05583334	0.00000000	1000.00000000
1M-2H	41,564,908.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,818,000.00	6.11000 %	1000.00000000	5.26138891	0.00000000	0.00000000	0.00000000	5.26138891	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	999.31615132	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.29599300
1A-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.20555557	0.00000000	0.00000000	0.00000000	1.20555557	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555557	0.00000000	0.00000000	0.00000000	1.20555557	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666666	0.00000000	0.00000000	0.00000000	0.51666666	0.00000000	1000.00000000
1E-A1	249,382,000.00	2.91000 %	1000.00000000	2.50583334	0.00000000	0.00000000	0.00000000	2.50583334	0.00000000	1000.00000000
1E-A2	249,382,000.00	3.31000 %	1000.00000000	2.85027777	0.00000000	0.00000000	0.00000000	2.85027777	0.00000000	1000.00000000
1E-A3	249,382,000.00	3.71000 %	1000.00000000	3.19472223	0.00000000	0.00000000	0.00000000	3.19472223	0.00000000	1000.00000000
1E-A4	249,382,000.00	4.11000 %	1000.00000000	3.53916666	0.00000000	0.00000000	0.00000000	3.53916666	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.91000 %	1000.00000000	2.50583334	0.00000000	0.00000000	0.00000000	2.50583334	0.00000000	1000.00000000
1E-B2	249,382,000.00	3.31000 %	1000.00000000	2.85027777	0.00000000	0.00000000	0.00000000	2.85027777	0.00000000	1000.00000000
1E-B3	249,382,000.00	3.71000 %	1000.00000000	3.19472223	0.00000000	0.00000000	0.00000000	3.19472223	0.00000000	1000.00000000
1E-B4	249,382,000.00	4.11000 %	1000.00000000	3.53916666	0.00000000	0.00000000	0.00000000	3.53916666	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.91000 %	1000.00000000	2.50583334	0.00000000	0.00000000	0.00000000	2.50583334	0.00000000	1000.00000000
1E-C2	290,945,000.00	3.31000 %	1000.00000000	2.85027778	0.00000000	0.00000000	0.00000000	2.85027778	0.00000000	1000.00000000
1E-C3	290,945,000.00	3.71000 %	1000.00000000	3.19472223	0.00000000	0.00000000	0.00000000	3.19472223	0.00000000	1000.00000000
1E-C4	290,945,000.00	4.11000 %	1000.00000000	3.53916668	0.00000000	0.00000000	0.00000000	3.53916668	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.91000 %	1000.00000000	2.50583334	0.00000000	0.00000000	0.00000000	2.50583334	0.00000000	1000.00000000
1E-D2	498,764,000.00	3.31000 %	1000.00000000	2.85027779	0.00000000	0.00000000	0.00000000	2.85027779	0.00000000	1000.00000000
1E-D3	498,764,000.00	3.71000 %	1000.00000000	3.19472221	0.00000000	0.00000000	0.00000000	3.19472221	0.00000000	1000.00000000
1E-D4	498,764,000.00	4.11000 %	1000.00000000	3.53916666	0.00000000	0.00000000	0.00000000	3.53916666	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	4.71000 %	1000.00000000	4.05583334	0.00000000	0.00000000	0.00000000	4.05583334	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.91000 %	1000.00000000	2.50583334	0.00000000	0.00000000	0.00000000	2.50583334	0.00000000	1000.00000000
1E-F2	540,327,000.00	3.31000 %	1000.00000000	2.85027778	0.00000000	0.00000000	0.00000000	2.85027778	0.00000000	1000.00000000
1E-F3	540,327,000.00	3.71000 %	1000.00000000	3.19472221	0.00000000	0.00000000	0.00000000	3.19472221	0.00000000	1000.00000000
1E-F4	540,327,000.00	4.11000 %	1000.00000000	3.53916667	0.00000000	0.00000000	0.00000000	3.53916667	0.00000000	1000.00000000
1E-F5	540,327,000.00	4.71000 %	1000.00000000	4.05583334	0.00000000	0.00000000	0.00000000	4.05583334	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.51666666	0.00000000	0.00000000	0.00000000	0.51666666	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.51666667	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	13,880,227.79
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	584,971.21
Gains & Subsequent Recoveries (Realized Losses)	(4,409.76)
Total Deposits	<u>14,460,789.24</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	14,441,622.58
Total Withdrawals (Pool Distribution Amount)	<u>14,460,789.24</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	271,404,615.87
Total Principal Reduction Cumulative	6,149,210,463.95
Scheduled Principal Current	66,509,980.71
Scheduled Principal Cumulative	1,285,935,511.16
Unscheduled Principal Current	204,890,225.40
Unscheduled Principal Cumulative	4,863,120,946.83
Senior Reduction Amount	261,147,902.48
Subordinate Reduction Amount	10,252,303.63
Calculated Tranche Write-Down Amount	4,409.76
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,816.33
Recovery Principal on Previously Liquidated Loan Current	4,409.76
Recovery Principal on Previously Liquidated Loan Cumulative	4,584.76
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	156372
Period Reference Pool Removal Loan Count	855
Period Ending Loan Count	155517
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	37,602,047,895.49
Period PIF Loan Count Current	851
PIF Loan Count Cumulative	19069
Period PIF Loan UPB Current	188,186,019.03
PIF Loan UPB Cumulative	4,507,846,016.61
Period Partial Prepayment Amount	16,640,077.23
Repurchase Prior CE Loan Count Current	4
Repurchase Prior CE Loan Count Cum	79
Repurchased Prior Credit Event UPB Curr	584,971.21
Repurchased Prior Credit Event UPB Cum	17,595,552.25
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	629,121.80
Total Active Modified Loan Count	406
Total Active Modified Loan UPB	91,571,961.82
LIBOR	2.510000%
Structural Reporting	
Senior Percentage	96.222502%

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

11-Feb-2019 10:55:56 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	3.777498%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Additional Reporting - Deal Level

Reference Tranche Performance					
Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000%	3.780000%	3.780000%
1M-1	0.00	0.00	2.900000%	3.350000%	3.370000%
1M-1H	0.00	0.00	2.900000%	3.350000%	3.370000%
1M-2	0.00	0.00	1.000000%	1.150000%	1.160000%
1M-2H	0.00	0.00	1.000000%	1.150000%	1.160000%
1B-1H	0.00	0.00	0.500000%	0.580000%	0.580000%
1B-1	0.00	0.00	0.500000%	0.580000%	0.580000%
1B-2H	4,409.76	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	968	218,860,533.03	0.622440%	0.582044%
60 Days	173	35,395,212.87	0.111242%	0.094131%
90 Days	57	12,227,862.05	0.036652%	0.032519%
120 Days	55	8,449,863.97	0.035366%	0.022472%
150 Days	33	5,498,383.87	0.021220%	0.014623%
180+ Days	109	22,836,800.98	0.070089%	0.060733%
	1395	303,268,656.77	0.897008%	0.806522%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.000%
3 Month Average	0.007%
12 Month Average	0.003%

CDR

Current Month	0.000%
3 Month Average	0.004%
12 Month Average	0.002%

Calculation Methodology:

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

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

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

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

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
46	10,064,123.36	2,816.33	0.028	10,064,123.36	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016301	297,036.70	9.75	0.003	9.75	0.00
42988003	182,667.74	38.06	0.021	38.06	0.00
43076309	184,351.30	123.59	0.067	123.59	0.00
43069109	152,008.70	21.08	0.014	21.08	0.00
43062614	120,895.22	1.81	0.001	1.81	0.00
43054381	112,947.92	28.99	0.026	28.99	0.00
43052368	162,165.97	43.89	0.027	43.89	0.00
43033428	139,092.72	74.46	0.054	74.46	0.00
43020334	95,708.89	33.33	0.035	33.33	0.00
43019732	264,719.01	6.81	0.003	6.81	0.00
43078316	174,964.36	54.68	0.031	54.68	0.00
43016304	321,222.34	13.09	0.004	13.09	0.00
43078565	142,813.87	2.04	0.001	2.04	0.00
43016037	185,458.56	193.19	0.104	193.19	0.00
43013788	459,477.18	95.72	0.021	95.72	0.00
43012772	172,411.21	107.76	0.062	107.76	0.00
43011843	251,818.50	6.82	0.003	6.82	0.00
43004835	365,595.24	134.36	0.037	134.36	0.00
43002055	211,718.32	36.55	0.017	36.55	0.00
42994551	137,948.74	1.79	0.001	1.79	0.00
42992047	180,200.07	112.63	0.062	112.63	0.00
42990786	321,500.39	8.29	0.003	8.29	0.00
43018058	280,159.13	2.51	0.001	2.51	0.00
43116867	94,423.60	9.84	0.01	9.84	0.00
43158516	240,655.40	91.67	0.038	91.67	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43157853	212,430.50	135.72	0.064	135.72	0.00
43157728	220,322.81	45.90	0.021	45.90	0.00
43155657	54,405.90	39.67	0.073	39.67	0.00
43154047	118,390.55	2.33	0.002	2.33	0.00
43146210	314,399.10	87.54	0.028	87.54	0.00
43132952	135,124.52	55.83	0.041	55.83	0.00
43127853	391,657.11	151.47	0.039	151.47	0.00
43127300	279,482.40	35.80	0.013	35.80	0.00
43076726	404,535.42	190.29	0.047	190.29	0.00
43120480	223,218.91	48.31	0.022	48.31	0.00
43160353	249,762.51	78.05	0.031	78.05	0.00
43116297	381,549.76	119.23	0.031	119.23	0.00
43110321	144,752.21	41.93	0.029	41.93	0.00
43105043	293,924.10	183.70	0.062	183.70	0.00
43101278	172,372.15	40.05	0.023	40.05	0.00
43095103	311,447.49	64.88	0.021	64.88	0.00
43091760	64,121.75	46.76	0.073	46.76	0.00
43083724	264,670.21	9.69	0.004	9.69	0.00
43083464	241,223.63	3.60	0.001	3.60	0.00
43078823	161,141.60	2.43	0.002	2.43	0.00
43121547	173,229.65	180.45	0.104	180.45	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
7	629,121.80	4,409.76	154,005.96

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
	No Losses This Period		

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
43042394	161,617.32	4,237.32	75,842.69
43001717	131,940.32	8.25	5,410.59
43106926	87,447.93	1.71	7,214.98
43059527	71,104.67	1.71	1,237.88
43087179	70,088.71	4.64	23,314.43
43161504	65,499.84	1.71	2,366.66
43143639	41,423.01	154.42	38,618.73

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2019

2/11/2019

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43001717	131,940.32	75,842.69	57.483
43042394	161,617.32	5,410.59	3.348
43059527	71,104.67	7,214.98	10.147
43087179	70,088.71	1,237.88	1.766
43106926	87,447.93	23,314.43	26.661
43143639	41,423.01	2,366.66	5.713
43161504	65,499.84	38,618.73	58.960

**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

11-Feb-2019 10:55:56 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	7	136,811.39	4,409.76	0.000 %	0	0.00	0.00	0.000 %	7	136,811.39	4,409.76	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0043001717	134,000.00	3.990 %	MS	75.00	360	75,834.44	12/31/2018	8.25	75,842.69
Summary	0043042394	165,000.00	4.375 %	WY	80.00	360	1,173.27	12/31/2018	4,237.32	5,410.59
Summary	0043059527	73,000.00	3.750 %	VA	68.00	360	5,594.56	08/31/2018	1.71	7,214.98
Summary	0043087179	71,000.00	3.625 %	SC	80.00	360	(4,171.23)	10/31/2018	4.64	1,237.88
Summary	0043106926	88,000.00	4.125 %	WI	77.00	360	17,551.09	09/30/2018	1.71	23,314.43
Summary	0043143639	42,000.00	3.990 %	NC	80.00	360	2,212.24	12/31/2018	154.42	2,366.66
Summary	0043161504	66,000.00	3.750 %	MO	78.00	360	38,617.02	09/30/2018	1.71	38,618.73

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**

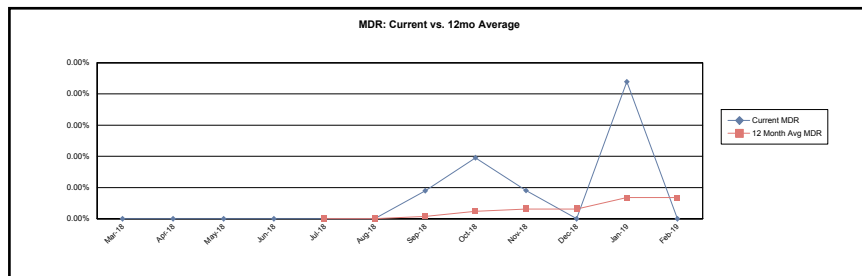
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

Realized Loss Report - Collateral

Summary

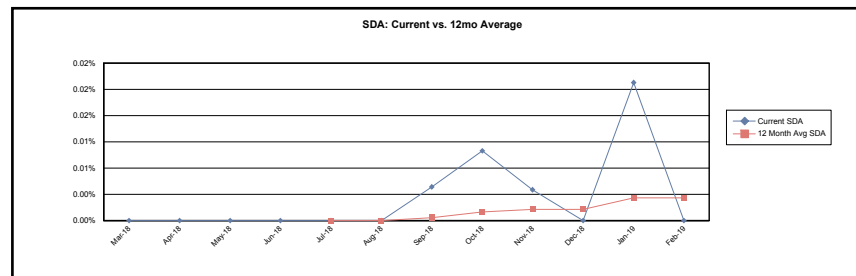
MDR

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



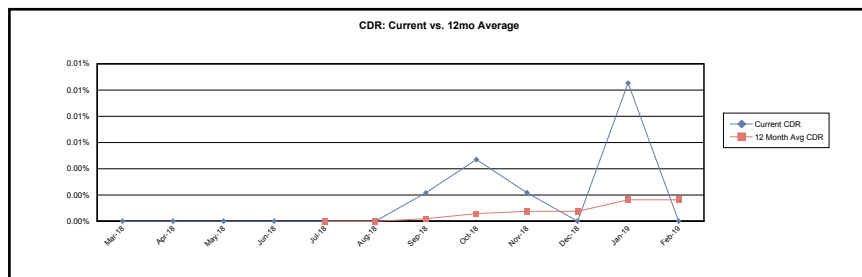
SDA

Current Month	0.000 %
3 Month Average	0.007 %
12 Month Average	0.003 %



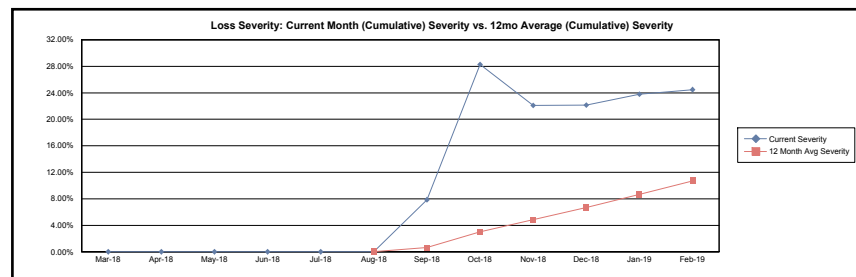
CDR

Current Month	0.000 %
3 Month Average	0.004 %
12 Month Average	0.002 %



Loss Severity

Current Month (Cumulative)	24.480 %
3 Month Average (Cumulative)	23.469 %
12 Month Average (Cumulative)	10.721 %



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 0.542 %
3 Month Average 0.605 %
12 Month Average 0.635 %

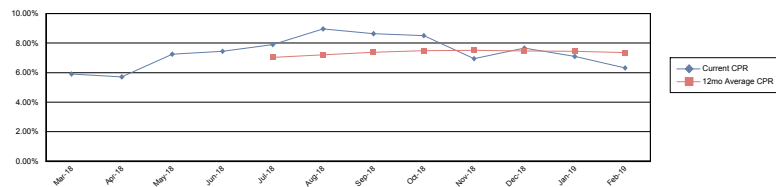
CPR

Current Month 6.313 %
3 Month Average 7.020 %
12 Month Average 7.355 %

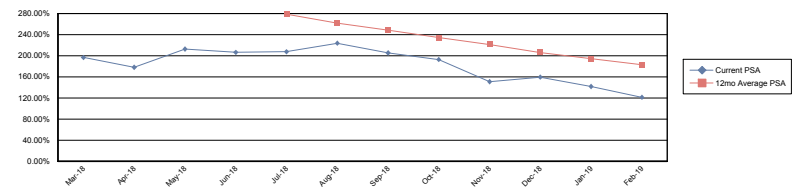
PSA

Current Month 121.285 %
3 Month Average 140.764 %
12 Month Average 182.972 %

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
0043021525	87,839.28	0.00	0.000%	87,839.28
0043025227	68,223.67	0.00	0.000%	68,223.67
0043059513	48,481.80	0.00	0.000%	48,481.80
0043140305	380,426.46	0.00	0.000%	380,426.46
Totals	584,971.21	0.00		

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-Feb-2019

11-Feb-2019 10:55:56 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.