

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H	30711XNS9	01/31/2018	0.00000 %	40,189,083,466.64	0.00	318,804,377.89	0.00	39,870,279,088.76	318,804,377.89	0.00
1M-1		02/23/2018	2.11135 %	282,170,528.13	529,565.11	11,799,888.57	0.00	270,370,639.56	12,329,453.68	0.00
1M-1H	30711XNT7	01/31/2018	0.00000 %	14,851,426.14	0.00	621,061.22	0.00	14,230,364.91	621,061.22	0.00
1M-2A		02/23/2018	3.76135 %	249,382,000.00	833,789.32	0.00	0.00	249,382,000.00	833,789.32	0.00
1M-AH	30711XNU4	01/31/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B		02/23/2018	3.76135 %	249,382,000.00	833,789.32	0.00	0.00	249,382,000.00	833,789.32	0.00
1M-BH	30711XNV2	01/31/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C		02/23/2018	3.76135 %	290,945,000.00	972,751.98	0.00	0.00	290,945,000.00	972,751.98	0.00
1M-CH	30711XNX8	01/31/2018	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2		02/23/2018	3.76135 %	789,709,000.00	2,640,330.62	0.00	0.00	789,709,000.00	2,640,330.62	0.00
1M-2H	30711XNW0	01/31/2018	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1		02/23/2018	5.16135 %	207,818,000.00	953,441.27	0.00	0.00	207,818,000.00	953,441.27	0.00
1B-1H		01/31/2018	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		01/31/2018	0.00000 %	218,756,291.00	0.00	0.00	0.00	218,756,291.00	0.00	0.00
1A-I1	30711XNY6	02/23/2018	1.80000 %	0.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00
1A-I2	30711XPA6	02/23/2018	1.40000 %	0.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00
1A-I3	30711XPC2	02/23/2018	1.00000 %	0.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00
1A-I4	30711XPE8	02/23/2018	0.60000 %	0.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00
1B-I1	30711XPG3	02/23/2018	1.80000 %	0.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00
1B-I2	30711XPJ7	02/23/2018	1.40000 %	0.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00
1B-I3	30711XPL2	02/23/2018	1.00000 %	0.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00
1B-I4	30711XPN8	02/23/2018	0.60000 %	0.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00
1C-I1	30711XPQ1	02/23/2018	1.80000 %	0.00	465,512.00	0.00	0.00	0.00	465,512.00	0.00
1C-I2	30711XPS7	02/23/2018	1.40000 %	0.00	362,064.89	0.00	0.00	0.00	362,064.89	0.00
1C-I3	30711XPU2	02/23/2018	1.00000 %	0.00	258,617.78	0.00	0.00	0.00	258,617.78	0.00
1C-I4	30711XPW8	02/23/2018	0.60000 %	0.00	155,170.67	0.00	0.00	0.00	155,170.67	0.00
1E-A1	30711XNZ3	02/23/2018	1.96135 %	249,382,000.00	434,778.12	0.00	0.00	249,382,000.00	434,778.12	0.00
1E-A2	30711XPB4	02/23/2018	2.36135 %	249,382,000.00	523,447.28	0.00	0.00	249,382,000.00	523,447.28	0.00
1E-A3	30711XPD0	02/23/2018	2.76135 %	249,382,000.00	612,116.43	0.00	0.00	249,382,000.00	612,116.43	0.00
1E-A4	30711XPF5	02/23/2018	3.16135 %	249,382,000.00	700,785.59	0.00	0.00	249,382,000.00	700,785.59	0.00
1E-B1	30711XPH1	02/23/2018	1.96135 %	249,382,000.00	434,778.12	0.00	0.00	249,382,000.00	434,778.12	0.00
1E-B2	30711XPK4	02/23/2018	2.36135 %	249,382,000.00	523,447.28	0.00	0.00	249,382,000.00	523,447.28	0.00
1E-B3	30711XPM0	02/23/2018	2.76135 %	249,382,000.00	612,116.43	0.00	0.00	249,382,000.00	612,116.43	0.00
1E-B4	30711XPP3	02/23/2018	3.16135 %	249,382,000.00	700,785.59	0.00	0.00	249,382,000.00	700,785.59	0.00
1E-C1	30711XPR9	02/23/2018	1.96135 %	290,945,000.00	507,239.98	0.00	0.00	290,945,000.00	507,239.98	0.00
1E-C2	30711XPT5	02/23/2018	2.36135 %	290,945,000.00	610,687.09	0.00	0.00	290,945,000.00	610,687.09	0.00
1E-C3	30711XPV0	02/23/2018	2.76135 %	290,945,000.00	714,134.20	0.00	0.00	290,945,000.00	714,134.20	0.00
1E-C4	30711XPX6	02/23/2018	3.16135 %	290,945,000.00	817,581.31	0.00	0.00	290,945,000.00	817,581.31	0.00
1E-D1	30711XPY4	02/23/2018	1.96135 %	498,764,000.00	869,556.24	0.00	0.00	498,764,000.00	869,556.24	0.00
1E-D2	30711XPZ1	02/23/2018	2.36135 %	498,764,000.00	1,046,894.55	0.00	0.00	498,764,000.00	1,046,894.55	0.00
1E-D3	30711XQA5	02/23/2018	2.76135 %	498,764,000.00	1,224,232.86	0.00	0.00	498,764,000.00	1,224,232.86	0.00
1E-D4	30711XQB3	02/23/2018	3.16135 %	498,764,000.00	1,401,571.17	0.00	0.00	498,764,000.00	1,401,571.17	0.00
1E-D5	30711XQC1	02/23/2018	3.76135 %	498,764,000.00	1,667,578.64	0.00	0.00	498,764,000.00	1,667,578.64	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Feb-2018

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Series 2017-C05**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XQD9	02/23/2018	1.96135 %	540,327,000.00	942,018.10	0.00	0.00	540,327,000.00	942,018.10	0.00
1E-F2	30711XQE7	02/23/2018	2.36135 %	540,327,000.00	1,134,134.37	0.00	0.00	540,327,000.00	1,134,134.37	0.00
1E-F3	30711XQF4	02/23/2018	2.76135 %	540,327,000.00	1,326,250.63	0.00	0.00	540,327,000.00	1,326,250.63	0.00
1E-F4	30711XQG2	02/23/2018	3.16135 %	540,327,000.00	1,518,366.90	0.00	0.00	540,327,000.00	1,518,366.90	0.00
1E-F5	30711XQH0	02/23/2018	3.76135 %	540,327,000.00	1,806,541.30	0.00	0.00	540,327,000.00	1,806,541.30	0.00
1-X1	30711XQJ6	02/23/2018	1.80000 %	0.00	798,022.40	0.00	0.00	0.00	798,022.40	0.00
1-X2	30711XQK3	02/23/2018	1.40000 %	0.00	620,684.09	0.00	0.00	0.00	620,684.09	0.00
1-X3	30711XQL1	02/23/2018	1.00000 %	0.00	443,345.78	0.00	0.00	0.00	443,345.78	0.00
1-X4	30711XQM9	02/23/2018	0.60000 %	0.00	266,007.47	0.00	0.00	0.00	266,007.47	0.00
1-Y1	30711XQN7	02/23/2018	1.80000 %	0.00	864,523.20	0.00	0.00	0.00	864,523.20	0.00
1-Y2	30711XQP2	02/23/2018	1.40000 %	0.00	672,406.93	0.00	0.00	0.00	672,406.93	0.00
1-Y3	30711XQQ0	02/23/2018	1.00000 %	0.00	480,290.67	0.00	0.00	0.00	480,290.67	0.00
1-Y4	30711XQR8	02/23/2018	0.60000 %	0.00	288,174.40	0.00	0.00	0.00	288,174.40	0.00
Totals				50,940,456,818.91	34,695,589.80	331,225,327.68	0.00	50,609,231,491.23	365,920,917.48	0.00

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Series 2017-C05**

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Frederick, MD 21701-4747
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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	40,189,083,466.64	67,396,938.20	251,407,439.69	0.00	0.00	318,804,377.89	39,870,279,088.76	0.94679943	318,804,377.89
1M-1	353,291,000.00	282,170,528.13	2,494,559.10	9,305,329.48	0.00	0.00	11,799,888.57	270,370,639.56	0.76529161	11,799,888.57
1M-1H	18,594,696.00	14,851,426.14	131,295.64	489,765.58	0.00	0.00	621,061.22	14,230,364.91	0.76529161	621,061.22
1M-2A	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1M-AH	13,125,550.00	13,125,550.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00	1.00000000	0.00
1M-2B	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1M-BH	13,125,550.00	13,125,550.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00	1.00000000	0.00
1M-2C	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1M-CH	15,313,808.00	15,313,808.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00	1.00000000	0.00
1M-2	789,709,000.00	789,709,000.00	0.00	0.00	0.00	0.00	0.00	789,709,000.00	1.00000000	0.00
1M-2H	41,564,908.00	41,564,908.00	0.00	0.00	0.00	0.00	0.00	41,564,908.00	1.00000000	0.00
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	218,756,291.00	0.00	0.00	0.00	0.00	0.00	218,756,291.00	1.00000000	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-A2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-A3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-A4	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B1	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B4	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-C1	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C2	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C3	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C4	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-D1	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D2	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D3	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D4	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D5	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-F1	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F3	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F4	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F5	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	52,936,823,264.00	50,940,456,818.91	70,022,792.94	261,202,534.75	0.00	0.00	331,225,327.68	50,609,231,491.23	0.95603076	331,225,327.68

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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	954.37007940	1.60047495	5.97017193	0.00000000	0.00000000	7.57064688	946.79943252	0.94679943	7.57064688
1M-1	353,291,000.00	798.69152662	7.06091890	26.33899386	0.00000000	0.00000000	33.39991273	765.29161388	0.76529161	33.39991273
1M-1H	18,594,696.00	798.69152687	7.06091888	26.33899366	0.00000000	0.00000000	33.39991253	765.29161380	0.76529161	33.39991253
1M-2A	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	13,125,550.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2B	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	13,125,550.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,313,808.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	789,709,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	41,564,908.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	40,189,083,466.64	0.00	0.00	0.00	0.00	0.00	0.00	39,870,279,088.76
1M-1	01/25/18 - 02/25/18	32	2.11135 %	282,170,528.13	529,565.11	0.00	0.00	0.00	529,565.11	0.00	270,370,639.56
1M-1H	N/A	N/A	0.00000 %	14,851,426.14	0.00	0.00	0.00	0.00	0.00	0.00	14,230,364.91
1M-2A	01/25/18 - 02/25/18	32	3.76135 %	249,382,000.00	833,789.32	0.00	0.00	0.00	833,789.32	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	01/25/18 - 02/25/18	32	3.76135 %	249,382,000.00	833,789.32	0.00	0.00	0.00	833,789.32	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	01/25/18 - 02/25/18	32	3.76135 %	290,945,000.00	972,751.98	0.00	0.00	0.00	972,751.98	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	01/25/18 - 02/25/18	32	3.76135 %	789,709,000.00	2,640,330.62	0.00	0.00	0.00	2,640,330.62	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	01/25/18 - 02/25/18	32	5.16135 %	207,818,000.00	953,441.27	0.00	0.00	0.00	953,441.27	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	218,756,291.00	0.00	0.00	0.00	0.00	0.00	0.00	218,756,291.00
1A-I1	01/25/18 - 02/25/18	32	1.80000 %	249,382,000.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00	249,382,000.00
1A-I2	01/25/18 - 02/25/18	32	1.40000 %	249,382,000.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00	249,382,000.00
1A-I3	01/25/18 - 02/25/18	32	1.00000 %	249,382,000.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00	249,382,000.00
1A-I4	01/25/18 - 02/25/18	32	0.60000 %	249,382,000.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00	249,382,000.00
1B-I1	01/25/18 - 02/25/18	32	1.80000 %	249,382,000.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00	249,382,000.00
1B-I2	01/25/18 - 02/25/18	32	1.40000 %	249,382,000.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00	249,382,000.00
1B-I3	01/25/18 - 02/25/18	32	1.00000 %	249,382,000.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00	249,382,000.00
1B-I4	01/25/18 - 02/25/18	32	0.60000 %	249,382,000.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00	249,382,000.00
1C-I1	01/25/18 - 02/25/18	32	1.80000 %	290,945,000.00	465,512.00	0.00	0.00	0.00	465,512.00	0.00	290,945,000.00
1C-I2	01/25/18 - 02/25/18	32	1.40000 %	290,945,000.00	362,064.89	0.00	0.00	0.00	362,064.89	0.00	290,945,000.00
1C-I3	01/25/18 - 02/25/18	32	1.00000 %	290,945,000.00	258,617.78	0.00	0.00	0.00	258,617.78	0.00	290,945,000.00
1C-I4	01/25/18 - 02/25/18	32	0.60000 %	290,945,000.00	155,170.67	0.00	0.00	0.00	155,170.67	0.00	290,945,000.00
1E-A1	01/25/18 - 02/25/18	32	1.96135 %	249,382,000.00	434,778.12	0.00	0.00	0.00	434,778.12	0.00	249,382,000.00
1E-A2	01/25/18 - 02/25/18	32	2.36135 %	249,382,000.00	523,447.28	0.00	0.00	0.00	523,447.28	0.00	249,382,000.00
1E-A3	01/25/18 - 02/25/18	32	2.76135 %	249,382,000.00	612,116.43	0.00	0.00	0.00	612,116.43	0.00	249,382,000.00
1E-A4	01/25/18 - 02/25/18	32	3.16135 %	249,382,000.00	700,785.59	0.00	0.00	0.00	700,785.59	0.00	249,382,000.00
1E-B1	01/25/18 - 02/25/18	32	1.96135 %	249,382,000.00	434,778.12	0.00	0.00	0.00	434,778.12	0.00	249,382,000.00
1E-B2	01/25/18 - 02/25/18	32	2.36135 %	249,382,000.00	523,447.28	0.00	0.00	0.00	523,447.28	0.00	249,382,000.00
1E-B3	01/25/18 - 02/25/18	32	2.76135 %	249,382,000.00	612,116.43	0.00	0.00	0.00	612,116.43	0.00	249,382,000.00
1E-B4	01/25/18 - 02/25/18	32	3.16135 %	249,382,000.00	700,785.59	0.00	0.00	0.00	700,785.59	0.00	249,382,000.00
1E-C1	01/25/18 - 02/25/18	32	1.96135 %	290,945,000.00	507,239.98	0.00	0.00	0.00	507,239.98	0.00	290,945,000.00
1E-C2	01/25/18 - 02/25/18	32	2.36135 %	290,945,000.00	610,687.09	0.00	0.00	0.00	610,687.09	0.00	290,945,000.00
1E-C3	01/25/18 - 02/25/18	32	2.76135 %	290,945,000.00	714,134.20	0.00	0.00	0.00	714,134.20	0.00	290,945,000.00
1E-C4	01/25/18 - 02/25/18	32	3.16135 %	290,945,000.00	817,581.31	0.00	0.00	0.00	817,581.31	0.00	290,945,000.00
1E-D1	01/25/18 - 02/25/18	32	1.96135 %	498,764,000.00	869,556.24	0.00	0.00	0.00	869,556.24	0.00	498,764,000.00
1E-D2	01/25/18 - 02/25/18	32	2.36135 %	498,764,000.00	1,046,894.55	0.00	0.00	0.00	1,046,894.55	0.00	498,764,000.00
1E-D3	01/25/18 - 02/25/18	32	2.76135 %	498,764,000.00	1,224,232.86	0.00	0.00	0.00	1,224,232.86	0.00	498,764,000.00
1E-D4	01/25/18 - 02/25/18	32	3.16135 %	498,764,000.00	1,401,571.17	0.00	0.00	0.00	1,401,571.17	0.00	498,764,000.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Feb-2018

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	01/25/18 - 02/25/18	32	3.76135 %	498,764,000.00	1,667,578.64	0.00	0.00	0.00	1,667,578.64	0.00	498,764,000.00
1E-F1	01/25/18 - 02/25/18	32	1.96135 %	540,327,000.00	942,018.10	0.00	0.00	0.00	942,018.10	0.00	540,327,000.00
1E-F2	01/25/18 - 02/25/18	32	2.36135 %	540,327,000.00	1,134,134.37	0.00	0.00	0.00	1,134,134.37	0.00	540,327,000.00
1E-F3	01/25/18 - 02/25/18	32	2.76135 %	540,327,000.00	1,326,250.63	0.00	0.00	0.00	1,326,250.63	0.00	540,327,000.00
1E-F4	01/25/18 - 02/25/18	32	3.16135 %	540,327,000.00	1,518,366.90	0.00	0.00	0.00	1,518,366.90	0.00	540,327,000.00
1E-F5	01/25/18 - 02/25/18	32	3.76135 %	540,327,000.00	1,806,541.30	0.00	0.00	0.00	1,806,541.30	0.00	540,327,000.00
1-X1	01/25/18 - 02/25/18	32	1.80000 %	498,764,000.00	798,022.40	0.00	0.00	0.00	798,022.40	0.00	498,764,000.00
1-X2	01/25/18 - 02/25/18	32	1.40000 %	498,764,000.00	620,684.09	0.00	0.00	0.00	620,684.09	0.00	498,764,000.00
1-X3	01/25/18 - 02/25/18	32	1.00000 %	498,764,000.00	443,345.78	0.00	0.00	0.00	443,345.78	0.00	498,764,000.00
1-X4	01/25/18 - 02/25/18	32	0.60000 %	498,764,000.00	266,007.47	0.00	0.00	0.00	266,007.47	0.00	498,764,000.00
1-Y1	01/25/18 - 02/25/18	32	1.80000 %	540,327,000.00	864,523.20	0.00	0.00	0.00	864,523.20	0.00	540,327,000.00
1-Y2	01/25/18 - 02/25/18	32	1.40000 %	540,327,000.00	672,406.93	0.00	0.00	0.00	672,406.93	0.00	540,327,000.00
1-Y3	01/25/18 - 02/25/18	32	1.00000 %	540,327,000.00	480,290.67	0.00	0.00	0.00	480,290.67	0.00	540,327,000.00
1-Y4	01/25/18 - 02/25/18	32	0.60000 %	540,327,000.00	288,174.40	0.00	0.00	0.00	288,174.40	0.00	540,327,000.00
Totals					34,695,589.80	0.00	0.00	0.00	34,695,589.80	0.00	

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

**Connecticut Avenue Securities
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Series 2017-C05**

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www.ctslink.com
Telephone: 1-866-846-4526

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	42,110,586,170.00	0.00000 %	954.37007940	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	946.79943252
1M-1	353,291,000.00	2.11135 %	798.69152662	1.49894877	0.00000000	0.00000000	0.00000000	1.49894877	0.00000000	765.29161388
1M-1H	18,594,696.00	0.00000 %	798.69152687	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	765.29161380
1M-2A	249,382,000.00	3.76135 %	1000.00000000	3.34342222	0.00000000	0.00000000	0.00000000	3.34342222	0.00000000	1000.00000000
1M-AH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	249,382,000.00	3.76135 %	1000.00000000	3.34342222	0.00000000	0.00000000	0.00000000	3.34342222	0.00000000	1000.00000000
1M-BH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	290,945,000.00	3.76135 %	1000.00000000	3.34342223	0.00000000	0.00000000	0.00000000	3.34342223	0.00000000	1000.00000000
1M-CH	15,313,808.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	789,709,000.00	3.76135 %	1000.00000000	3.34342222	0.00000000	0.00000000	0.00000000	3.34342222	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	5.16135 %	1000.00000000	4.58786664	0.00000000	0.00000000	0.00000000	4.58786664	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444443	0.00000000	0.00000000	0.00000000	1.24444443	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444443	0.00000000	0.00000000	0.00000000	1.24444443	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333334	0.00000000	0.00000000	0.00000000	0.53333334	0.00000000	1000.00000000
1E-A1	249,382,000.00	1.96135 %	1000.00000000	1.74342222	0.00000000	0.00000000	0.00000000	1.74342222	0.00000000	1000.00000000
1E-A2	249,382,000.00	2.36135 %	1000.00000000	2.09897779	0.00000000	0.00000000	0.00000000	2.09897779	0.00000000	1000.00000000
1E-A3	249,382,000.00	2.76135 %	1000.00000000	2.45453333	0.00000000	0.00000000	0.00000000	2.45453333	0.00000000	1000.00000000
1E-A4	249,382,000.00	3.16135 %	1000.00000000	2.81008890	0.00000000	0.00000000	0.00000000	2.81008890	0.00000000	1000.00000000
1E-B1	249,382,000.00	1.96135 %	1000.00000000	1.74342222	0.00000000	0.00000000	0.00000000	1.74342222	0.00000000	1000.00000000
1E-B2	249,382,000.00	2.36135 %	1000.00000000	2.09897779	0.00000000	0.00000000	0.00000000	2.09897779	0.00000000	1000.00000000
1E-B3	249,382,000.00	2.76135 %	1000.00000000	2.45453333	0.00000000	0.00000000	0.00000000	2.45453333	0.00000000	1000.00000000
1E-B4	249,382,000.00	3.16135 %	1000.00000000	2.81008890	0.00000000	0.00000000	0.00000000	2.81008890	0.00000000	1000.00000000
1E-C1	290,945,000.00	1.96135 %	1000.00000000	1.74342223	0.00000000	0.00000000	0.00000000	1.74342223	0.00000000	1000.00000000
1E-C2	290,945,000.00	2.36135 %	1000.00000000	2.09897778	0.00000000	0.00000000	0.00000000	2.09897778	0.00000000	1000.00000000
1E-C3	290,945,000.00	2.76135 %	1000.00000000	2.45453333	0.00000000	0.00000000	0.00000000	2.45453333	0.00000000	1000.00000000
1E-C4	290,945,000.00	3.16135 %	1000.00000000	2.81008888	0.00000000	0.00000000	0.00000000	2.81008888	0.00000000	1000.00000000
1E-D1	498,764,000.00	1.96135 %	1000.00000000	1.74342222	0.00000000	0.00000000	0.00000000	1.74342222	0.00000000	1000.00000000
1E-D2	498,764,000.00	2.36135 %	1000.00000000	2.09897777	0.00000000	0.00000000	0.00000000	2.09897777	0.00000000	1000.00000000
1E-D3	498,764,000.00	2.76135 %	1000.00000000	2.45453333	0.00000000	0.00000000	0.00000000	2.45453333	0.00000000	1000.00000000
1E-D4	498,764,000.00	3.16135 %	1000.00000000	2.81008888	0.00000000	0.00000000	0.00000000	2.81008888	0.00000000	1000.00000000

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Telephone: 1-866-846-4526

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	498,764,000.00	3.76135 %	1000.00000000	3.34342222	0.00000000	0.00000000	0.00000000	3.34342222	0.00000000	1000.00000000
1E-F1	540,327,000.00	1.96135 %	1000.00000000	1.74342222	0.00000000	0.00000000	0.00000000	1.74342222	0.00000000	1000.00000000
1E-F2	540,327,000.00	2.36135 %	1000.00000000	2.09897779	0.00000000	0.00000000	0.00000000	2.09897779	0.00000000	1000.00000000
1E-F3	540,327,000.00	2.76135 %	1000.00000000	2.45453333	0.00000000	0.00000000	0.00000000	2.45453333	0.00000000	1000.00000000
1E-F4	540,327,000.00	3.16135 %	1000.00000000	2.81008889	0.00000000	0.00000000	0.00000000	2.81008889	0.00000000	1000.00000000
1E-F5	540,327,000.00	3.76135 %	1000.00000000	3.34342222	0.00000000	0.00000000	0.00000000	3.34342222	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.53333334	0.00000000	0.00000000	0.00000000	0.53333334	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	14,109,852.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,832,539.37
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	<u>15,942,392.23</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	15,923,225.57
Total Withdrawals (Pool Distribution Amount)	<u>15,942,392.23</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	331,225,327.69
Total Principal Reduction Cumulative	2,327,591,772.77
Scheduled Principal Current	70,022,792.94
Scheduled Principal Cumulative	480,127,587.03
Unscheduled Principal Current	261,202,534.75
Unscheduled Principal Cumulative	1,847,464,185.74
Senior Reduction Amount	318,804,377.89
Subordinate Reduction Amount	12,420,949.80
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2.04
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	168789
Period Reference Pool Removal Loan Count	989
Period Ending Loan Count	167800
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	41,423,666,586.67
Period PIF Loan Count Current	981
PIF Loan Count Cumulative	6812
Period PIF Loan UPB Current	240,505,604.37
PIF Loan UPB Cumulative	1,700,643,721.66
Period Partial Prepayment Amount	19,443,744.90
Repurchase Prior CE Loan Count Current	8
Repurchase Prior CE Loan Count Cum	60
Repurchased Prior Credit Event UPB Curr	1,832,539.37
Repurchased Prior Credit Event UPB Cum	13,588,557.59
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	0.00
Total Active Modified Loan Count	1
Total Active Modified Loan UPB	145,573.68
LIBOR	1.561350%
Structural Reporting	
Senior Percentage	96.250000%
Subordinate Percentage	3.750000%
Minimum Credit Enhancement Test Pass?	YES

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 26-Feb-2018

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.750000%	3.750000%	3.750000%
1M-1	0.00	0.00	2.900000%	3.040000%	3.060000%
1M-1H	0.00	0.00	2.900000%	3.040000%	3.060000%
1M-2	0.00	0.00	1.000000%	1.050000%	1.060000%
1M-2H	0.00	0.00	1.000000%	1.050000%	1.060000%
1B-1H	0.00	0.00	0.500000%	0.520000%	0.530000%
1B-1	0.00	0.00	0.500000%	0.520000%	0.530000%
1B-2H	0.00	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	944	214,308,098.24	0.562574%	0.517357%
60 Days	206	45,838,776.03	0.122765%	0.110658%
90 Days	313	67,025,273.14	0.186532%	0.161804%
120 Days	107	25,015,917.73	0.063766%	0.060390%
150 Days	16	3,575,765.73	0.009535%	0.008632%
180+ Days	12	2,462,449.42	0.007151%	0.005945%
	1598	358,226,280.29	0.952324%	0.864787%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

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

CDR

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

Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities
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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
1	145,573.68	2.04	0.001	145,573.68	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43078565	145,573.68	2.04	0.001	2.04	0.00

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Realized Loss Summary

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

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments This Period		

Realized Loss Detail

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

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
	No Adjustments this Period		0.00

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

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

Connecticut Avenue Securities
Credit-Linked Notes
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Realized Loss Report - Collateral

Summary - No Realized Loss Information to report this period.
--

Calculation Methodology:

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

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

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

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month	0.627 %
3 Month Average	0.657 %
12 Month Average	0.000 %

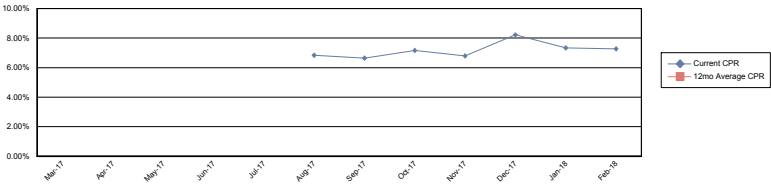
CPR

Current Month	7.266 %
3 Month Average	7.601 %
12 Month Average	0.000 %

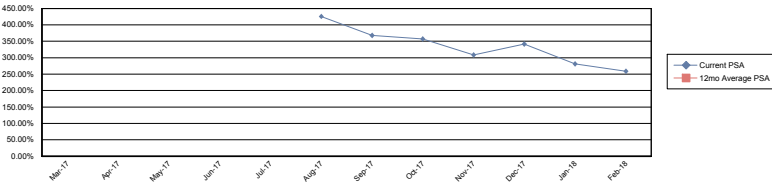
PSA

Current Month	259.065 %
3 Month Average	293.944 %
12 Month Average	0.000 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043051608	207,644.77	0.00	0.000%	207,644.77
0043054806	212,591.88	0.00	0.000%	212,591.88
0043061811	196,322.34	0.00	0.000%	196,322.34
0043077798	362,617.95	0.00	0.000%	362,617.95
0043096058	305,135.03	0.00	0.000%	305,135.03
0043110731	296,890.30	0.00	0.000%	296,890.30
0043119450	87,579.21	0.00	0.000%	87,579.21
0043158908	163,757.89	0.00	0.000%	163,757.89
Totals	1,832,539.37	0.00		

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

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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