

**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

17-Oct-2018 10:28:07 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		09/28/2018	0.00000 %	37,678,636,680.93	0.00	354,887,799.86	0.00	37,323,748,881.06	354,887,799.86	0.00
1M-1	30711XNS9	10/24/2018	2.76581 %	189,253,926.67	436,200.34	2,478,313.09	0.00	186,775,613.58	2,914,513.43	0.00
1M-1H		09/28/2018	0.00000 %	9,960,964.85	0.00	130,440.57	0.00	9,830,524.28	130,440.57	0.00
1M-2A	30711XNT7	10/24/2018	4.41581 %	249,382,000.00	917,686.27	0.00	0.00	249,382,000.00	917,686.27	0.00
1M-AH		09/28/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	10/24/2018	4.41581 %	249,382,000.00	917,686.27	0.00	0.00	249,382,000.00	917,686.27	0.00
1M-BH		09/28/2018	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	10/24/2018	4.41581 %	290,945,000.00	1,070,631.53	0.00	0.00	290,945,000.00	1,070,631.53	0.00
1M-CH		09/28/2018	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	10/24/2018	4.41581 %	789,709,000.00	2,906,004.08	0.00	0.00	789,709,000.00	2,906,004.08	0.00
1M-2H		09/28/2018	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	10/24/2018	5.81581 %	207,818,000.00	1,007,191.67	0.00	0.00	207,818,000.00	1,007,191.67	0.00
1B-1H		09/28/2018	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		09/28/2018	0.00000 %	218,750,696.44	0.00	0.00	57,786.82	218,692,909.62	0.00	63,381.38
1A-I1	30711XNY6	10/24/2018	1.80000 %	0.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00
1A-I2	30711XPA6	10/24/2018	1.40000 %	0.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00
1A-I3	30711XPC2	10/24/2018	1.00000 %	0.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00
1A-I4	30711XPE8	10/24/2018	0.60000 %	0.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00
1B-I1	30711XPG3	10/24/2018	1.80000 %	0.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00
1B-I2	30711XPJ7	10/24/2018	1.40000 %	0.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00
1B-I3	30711XPL2	10/24/2018	1.00000 %	0.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00
1B-I4	30711XPN8	10/24/2018	0.60000 %	0.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00
1C-I1	30711XPQ1	10/24/2018	1.80000 %	0.00	436,417.50	0.00	0.00	0.00	436,417.50	0.00
1C-I2	30711XPS7	10/24/2018	1.40000 %	0.00	339,435.83	0.00	0.00	0.00	339,435.83	0.00
1C-I3	30711XPU2	10/24/2018	1.00000 %	0.00	242,454.17	0.00	0.00	0.00	242,454.17	0.00
1C-I4	30711XPW8	10/24/2018	0.60000 %	0.00	145,472.50	0.00	0.00	0.00	145,472.50	0.00
1E-A1	30711XNZ3	10/24/2018	2.61581 %	249,382,000.00	543,613.27	0.00	0.00	249,382,000.00	543,613.27	0.00
1E-A2	30711XPB4	10/24/2018	3.01581 %	249,382,000.00	626,740.61	0.00	0.00	249,382,000.00	626,740.61	0.00
1E-A3	30711XPD0	10/24/2018	3.41581 %	249,382,000.00	709,867.94	0.00	0.00	249,382,000.00	709,867.94	0.00
1E-A4	30711XPF5	10/24/2018	3.81581 %	249,382,000.00	792,995.27	0.00	0.00	249,382,000.00	792,995.27	0.00
1E-B1	30711XPH1	10/24/2018	2.61581 %	249,382,000.00	543,613.27	0.00	0.00	249,382,000.00	543,613.27	0.00
1E-B2	30711XPK4	10/24/2018	3.01581 %	249,382,000.00	626,740.61	0.00	0.00	249,382,000.00	626,740.61	0.00
1E-B3	30711XPM0	10/24/2018	3.41581 %	249,382,000.00	709,867.94	0.00	0.00	249,382,000.00	709,867.94	0.00
1E-B4	30711XPP3	10/24/2018	3.81581 %	249,382,000.00	792,995.27	0.00	0.00	249,382,000.00	792,995.27	0.00
1E-C1	30711XPR9	10/24/2018	2.61581 %	290,945,000.00	634,214.03	0.00	0.00	290,945,000.00	634,214.03	0.00
1E-C2	30711XPT5	10/24/2018	3.01581 %	290,945,000.00	731,195.70	0.00	0.00	290,945,000.00	731,195.70	0.00
1E-C3	30711XPV0	10/24/2018	3.41581 %	290,945,000.00	828,177.37	0.00	0.00	290,945,000.00	828,177.37	0.00
1E-C4	30711XPX6	10/24/2018	3.81581 %	290,945,000.00	925,159.03	0.00	0.00	290,945,000.00	925,159.03	0.00
1E-D1	30711XPY4	10/24/2018	2.61581 %	498,764,000.00	1,087,226.55	0.00	0.00	498,764,000.00	1,087,226.55	0.00
1E-D2	30711XPZ1	10/24/2018	3.01581 %	498,764,000.00	1,253,481.22	0.00	0.00	498,764,000.00	1,253,481.22	0.00
1E-D3	30711XQA5	10/24/2018	3.41581 %	498,764,000.00	1,419,735.88	0.00	0.00	498,764,000.00	1,419,735.88	0.00
1E-D4	30711XQB3	10/24/2018	3.81581 %	498,764,000.00	1,585,990.55	0.00	0.00	498,764,000.00	1,585,990.55	0.00
1E-D5	30711XQC1	10/24/2018	4.41581 %	498,764,000.00	1,835,372.55	0.00	0.00	498,764,000.00	1,835,372.55	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Oct-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	10/24/2018	2.61581 %	540,327,000.00	1,177,827.31	0.00	0.00	540,327,000.00	1,177,827.31	0.00
1E-F2	30711XQE7	10/24/2018	3.01581 %	540,327,000.00	1,357,936.31	0.00	0.00	540,327,000.00	1,357,936.31	0.00
1E-F3	30711XQF4	10/24/2018	3.41581 %	540,327,000.00	1,538,045.31	0.00	0.00	540,327,000.00	1,538,045.31	0.00
1E-F4	30711XQG2	10/24/2018	3.81581 %	540,327,000.00	1,718,154.31	0.00	0.00	540,327,000.00	1,718,154.31	0.00
1E-F5	30711XQH0	10/24/2018	4.41581 %	540,327,000.00	1,988,317.81	0.00	0.00	540,327,000.00	1,988,317.81	0.00
1-X1	30711XQJ6	10/24/2018	1.80000 %	0.00	748,146.00	0.00	0.00	0.00	748,146.00	0.00
1-X2	30711XQK3	10/24/2018	1.40000 %	0.00	581,891.33	0.00	0.00	0.00	581,891.33	0.00
1-X3	30711XQL1	10/24/2018	1.00000 %	0.00	415,636.67	0.00	0.00	0.00	415,636.67	0.00
1-X4	30711XQM9	10/24/2018	0.60000 %	0.00	249,382.00	0.00	0.00	0.00	249,382.00	0.00
1-Y1	30711XQN7	10/24/2018	1.80000 %	0.00	810,490.50	0.00	0.00	0.00	810,490.50	0.00
1-Y2	30711XQP2	10/24/2018	1.40000 %	0.00	630,381.50	0.00	0.00	0.00	630,381.50	0.00
1-Y3	30711XQQ0	10/24/2018	1.00000 %	0.00	450,272.50	0.00	0.00	0.00	450,272.50	0.00
1-Y4	30711XQR8	10/24/2018	0.60000 %	0.00	270,163.50	0.00	0.00	0.00	270,163.50	0.00
Totals				48,332,197,375.89	37,997,868.27	357,496,553.52	57,786.82	47,974,643,035.54	395,494,421.79	63,381.38

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
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Series 2017-C05**

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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	37,678,636,680.93	66,958,149.16	287,929,650.70	0.00	0.00	354,887,799.86	37,323,748,881.06	0.88632699	354,887,799.86
1M-1	353,291,000.00	189,253,926.67	2,478,313.09	0.00	0.00	0.00	2,478,313.09	186,775,613.58	0.52867357	2,478,313.09
1M-1H	18,594,696.00	9,960,964.85	130,440.57	0.00	0.00	0.00	130,440.57	9,830,524.28	0.52867357	130,440.57
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	218,750,696.44	0.00	0.00	0.00	57,786.82	57,786.82	218,692,909.62	0.99971026	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	48,332,197,375.89	69,566,902.82	287,929,650.70	0.00	57,786.82	357,554,340.34	47,974,643,035.54	0.90626222	357,496,553.52

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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	894.75450493	1.59005503	6.83746480	0.00000000	0.00000000	8.42751983	886.32698510	0.88632699	8.42751983
1M-1	353,291,000.00	535.68850231	7.01493412	0.00000000	0.00000000	0.00000000	7.01493412	528.67356819	0.52867357	7.01493412
1M-1H	18,594,696.00	535.68850225	7.01493426	0.00000000	0.00000000	0.00000000	7.01493426	528.67356799	0.52867357	7.01493426
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	999.97442560	0.00000000	0.00000000	0.00000000	0.26416072	0.26416072	999.71026488	0.99971026	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.
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8480 Stagecoach Circle
Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

Principal Distribution Factors Statement

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	37,678,636,680.93	0.00	0.00	0.00	0.00	0.00	0.00	37,323,748,881.06
1M-1	09/25/18 - 10/24/18	30	2.76581 %	189,253,926.67	436,200.34	0.00	0.00	0.00	436,200.34	0.00	186,775,613.58
1M-1H	N/A	N/A	0.00000 %	9,960,964.85	0.00	0.00	0.00	0.00	0.00	0.00	9,830,524.28
1M-2A	09/25/18 - 10/24/18	30	4.41581 %	249,382,000.00	917,686.27	0.00	0.00	0.00	917,686.27	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	09/25/18 - 10/24/18	30	4.41581 %	249,382,000.00	917,686.27	0.00	0.00	0.00	917,686.27	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	09/25/18 - 10/24/18	30	4.41581 %	290,945,000.00	1,070,631.53	0.00	0.00	0.00	1,070,631.53	0.00	290,945,000.00
1M-CH	N/A	N/A	0.00000 %	15,313,808.00	0.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00
1M-2	09/25/18 - 10/24/18	30	4.41581 %	789,709,000.00	2,906,004.08	0.00	0.00	0.00	2,906,004.08	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	09/25/18 - 10/24/18	30	5.81581 %	207,818,000.00	1,007,191.67	0.00	0.00	0.00	1,007,191.67	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 %	218,750,696.44	0.00	0.00	0.00	0.00	0.00	0.00	218,692,909.62
1A-I1	09/25/18 - 10/24/18	30	1.80000 %	249,382,000.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00	249,382,000.00
1A-I2	09/25/18 - 10/24/18	30	1.40000 %	249,382,000.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00	249,382,000.00
1A-I3	09/25/18 - 10/24/18	30	1.00000 %	249,382,000.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00	249,382,000.00
1A-I4	09/25/18 - 10/24/18	30	0.60000 %	249,382,000.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00	249,382,000.00
1B-I1	09/25/18 - 10/24/18	30	1.80000 %	249,382,000.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00	249,382,000.00
1B-I2	09/25/18 - 10/24/18	30	1.40000 %	249,382,000.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00	249,382,000.00
1B-I3	09/25/18 - 10/24/18	30	1.00000 %	249,382,000.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00	249,382,000.00
1B-I4	09/25/18 - 10/24/18	30	0.60000 %	249,382,000.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00	249,382,000.00
1C-I1	09/25/18 - 10/24/18	30	1.80000 %	290,945,000.00	436,417.50	0.00	0.00	0.00	436,417.50	0.00	290,945,000.00
1C-I2	09/25/18 - 10/24/18	30	1.40000 %	290,945,000.00	339,435.83	0.00	0.00	0.00	339,435.83	0.00	290,945,000.00
1C-I3	09/25/18 - 10/24/18	30	1.00000 %	290,945,000.00	242,454.17	0.00	0.00	0.00	242,454.17	0.00	290,945,000.00
1C-I4	09/25/18 - 10/24/18	30	0.60000 %	290,945,000.00	145,472.50	0.00	0.00	0.00	145,472.50	0.00	290,945,000.00
1E-A1	09/25/18 - 10/24/18	30	2.61581 %	249,382,000.00	543,613.27	0.00	0.00	0.00	543,613.27	0.00	249,382,000.00
1E-A2	09/25/18 - 10/24/18	30	3.01581 %	249,382,000.00	626,740.61	0.00	0.00	0.00	626,740.61	0.00	249,382,000.00
1E-A3	09/25/18 - 10/24/18	30	3.41581 %	249,382,000.00	709,867.94	0.00	0.00	0.00	709,867.94	0.00	249,382,000.00
1E-A4	09/25/18 - 10/24/18	30	3.81581 %	249,382,000.00	792,995.27	0.00	0.00	0.00	792,995.27	0.00	249,382,000.00
1E-B1	09/25/18 - 10/24/18	30	2.61581 %	249,382,000.00	543,613.27	0.00	0.00	0.00	543,613.27	0.00	249,382,000.00
1E-B2	09/25/18 - 10/24/18	30	3.01581 %	249,382,000.00	626,740.61	0.00	0.00	0.00	626,740.61	0.00	249,382,000.00
1E-B3	09/25/18 - 10/24/18	30	3.41581 %	249,382,000.00	709,867.94	0.00	0.00	0.00	709,867.94	0.00	249,382,000.00
1E-B4	09/25/18 - 10/24/18	30	3.81581 %	249,382,000.00	792,995.27	0.00	0.00	0.00	792,995.27	0.00	249,382,000.00
1E-C1	09/25/18 - 10/24/18	30	2.61581 %	290,945,000.00	634,214.03	0.00	0.00	0.00	634,214.03	0.00	290,945,000.00
1E-C2	09/25/18 - 10/24/18	30	3.01581 %	290,945,000.00	731,195.70	0.00	0.00	0.00	731,195.70	0.00	290,945,000.00
1E-C3	09/25/18 - 10/24/18	30	3.41581 %	290,945,000.00	828,177.37	0.00	0.00	0.00	828,177.37	0.00	290,945,000.00
1E-C4	09/25/18 - 10/24/18	30	3.81581 %	290,945,000.00	925,159.03	0.00	0.00	0.00	925,159.03	0.00	290,945,000.00
1E-D1	09/25/18 - 10/24/18	30	2.61581 %	498,764,000.00	1,087,226.55	0.00	0.00	0.00	1,087,226.55	0.00	498,764,000.00
1E-D2	09/25/18 - 10/24/18	30	3.01581 %	498,764,000.00	1,253,481.22	0.00	0.00	0.00	1,253,481.22	0.00	498,764,000.00
1E-D3	09/25/18 - 10/24/18	30	3.41581 %	498,764,000.00	1,419,735.88	0.00	0.00	0.00	1,419,735.88	0.00	498,764,000.00
1E-D4	09/25/18 - 10/24/18	30	3.81581 %	498,764,000.00	1,585,990.55	0.00	0.00	0.00	1,585,990.55	0.00	498,764,000.00

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	09/25/18 - 10/24/18	30	4.41581 %	498,764,000.00	1,835,372.55	0.00	0.00	0.00	1,835,372.55	0.00	498,764,000.00
1E-F1	09/25/18 - 10/24/18	30	2.61581 %	540,327,000.00	1,177,827.31	0.00	0.00	0.00	1,177,827.31	0.00	540,327,000.00
1E-F2	09/25/18 - 10/24/18	30	3.01581 %	540,327,000.00	1,357,936.31	0.00	0.00	0.00	1,357,936.31	0.00	540,327,000.00
1E-F3	09/25/18 - 10/24/18	30	3.41581 %	540,327,000.00	1,538,045.31	0.00	0.00	0.00	1,538,045.31	0.00	540,327,000.00
1E-F4	09/25/18 - 10/24/18	30	3.81581 %	540,327,000.00	1,718,154.31	0.00	0.00	0.00	1,718,154.31	0.00	540,327,000.00
1E-F5	09/25/18 - 10/24/18	30	4.41581 %	540,327,000.00	1,988,317.81	0.00	0.00	0.00	1,988,317.81	0.00	540,327,000.00
1-X1	09/25/18 - 10/24/18	30	1.80000 %	498,764,000.00	748,146.00	0.00	0.00	0.00	748,146.00	0.00	498,764,000.00
1-X2	09/25/18 - 10/24/18	30	1.40000 %	498,764,000.00	581,891.33	0.00	0.00	0.00	581,891.33	0.00	498,764,000.00
1-X3	09/25/18 - 10/24/18	30	1.00000 %	498,764,000.00	415,636.67	0.00	0.00	0.00	415,636.67	0.00	498,764,000.00
1-X4	09/25/18 - 10/24/18	30	0.60000 %	498,764,000.00	249,382.00	0.00	0.00	0.00	249,382.00	0.00	498,764,000.00
1-Y1	09/25/18 - 10/24/18	30	1.80000 %	540,327,000.00	810,490.50	0.00	0.00	0.00	810,490.50	0.00	540,327,000.00
1-Y2	09/25/18 - 10/24/18	30	1.40000 %	540,327,000.00	630,381.50	0.00	0.00	0.00	630,381.50	0.00	540,327,000.00
1-Y3	09/25/18 - 10/24/18	30	1.00000 %	540,327,000.00	450,272.50	0.00	0.00	0.00	450,272.50	0.00	540,327,000.00
1-Y4	09/25/18 - 10/24/18	30	0.60000 %	540,327,000.00	270,163.50	0.00	0.00	0.00	270,163.50	0.00	540,327,000.00
Totals					37,997,868.27	0.00	0.00	0.00	37,997,868.27	0.00	

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

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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
1A-H	42,110,586,170.00	0.00000 %	894.75450493	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	886.32698510
1M-1	353,291,000.00	2.76581 %	535.68850231	1.23467719	0.00000000	0.00000000	0.00000000	1.23467719	0.00000000	528.67356819
1M-1H	18,594,696.00	0.00000 %	535.68850225	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	528.67356799
1M-2A	249,382,000.00	4.41581 %	1000.00000000	3.67984165	0.00000000	0.00000000	0.00000000	3.67984165	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	4.41581 %	1000.00000000	3.67984165	0.00000000	0.00000000	0.00000000	3.67984165	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	4.41581 %	1000.00000000	3.67984165	0.00000000	0.00000000	0.00000000	3.67984165	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	4.41581 %	1000.00000000	3.67984166	0.00000000	0.00000000	0.00000000	3.67984166	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	5.81581 %	1000.00000000	4.84650834	0.00000000	0.00000000	0.00000000	4.84650834	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 %	999.97442560	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	999.71026488
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666666	0.00000000	0.00000000	0.00000000	1.16666666	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333334	0.00000000	0.00000000	0.00000000	0.83333334	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	249,382,000.00	2.61581 %	1000.00000000	2.17984165	0.00000000	0.00000000	0.00000000	2.17984165	0.00000000	1000.00000000
1E-A2	249,382,000.00	3.01581 %	1000.00000000	2.51317501	0.00000000	0.00000000	0.00000000	2.51317501	0.00000000	1000.00000000
1E-A3	249,382,000.00	3.41581 %	1000.00000000	2.84650833	0.00000000	0.00000000	0.00000000	2.84650833	0.00000000	1000.00000000
1E-A4	249,382,000.00	3.81581 %	1000.00000000	3.17984165	0.00000000	0.00000000	0.00000000	3.17984165	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.61581 %	1000.00000000	2.17984165	0.00000000	0.00000000	0.00000000	2.17984165	0.00000000	1000.00000000
1E-B2	249,382,000.00	3.01581 %	1000.00000000	2.51317501	0.00000000	0.00000000	0.00000000	2.51317501	0.00000000	1000.00000000
1E-B3	249,382,000.00	3.41581 %	1000.00000000	2.84650833	0.00000000	0.00000000	0.00000000	2.84650833	0.00000000	1000.00000000
1E-B4	249,382,000.00	3.81581 %	1000.00000000	3.17984165	0.00000000	0.00000000	0.00000000	3.17984165	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.61581 %	1000.00000000	2.17984165	0.00000000	0.00000000	0.00000000	2.17984165	0.00000000	1000.00000000
1E-C2	290,945,000.00	3.01581 %	1000.00000000	2.51317500	0.00000000	0.00000000	0.00000000	2.51317500	0.00000000	1000.00000000
1E-C3	290,945,000.00	3.41581 %	1000.00000000	2.84650834	0.00000000	0.00000000	0.00000000	2.84650834	0.00000000	1000.00000000
1E-C4	290,945,000.00	3.81581 %	1000.00000000	3.17984165	0.00000000	0.00000000	0.00000000	3.17984165	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.61581 %	1000.00000000	2.17984167	0.00000000	0.00000000	0.00000000	2.17984167	0.00000000	1000.00000000
1E-D2	498,764,000.00	3.01581 %	1000.00000000	2.51317501	0.00000000	0.00000000	0.00000000	2.51317501	0.00000000	1000.00000000
1E-D3	498,764,000.00	3.41581 %	1000.00000000	2.84650833	0.00000000	0.00000000	0.00000000	2.84650833	0.00000000	1000.00000000
1E-D4	498,764,000.00	3.81581 %	1000.00000000	3.17984167	0.00000000	0.00000000	0.00000000	3.17984167	0.00000000	1000.00000000

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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
1E-D5	498,764,000.00	4.41581 %	1000.00000000	3.67984167	0.00000000	0.00000000	0.00000000	3.67984167	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.61581 %	1000.00000000	2.17984167	0.00000000	0.00000000	0.00000000	2.17984167	0.00000000	1000.00000000
1E-F2	540,327,000.00	3.01581 %	1000.00000000	2.51317500	0.00000000	0.00000000	0.00000000	2.51317500	0.00000000	1000.00000000
1E-F3	540,327,000.00	3.41581 %	1000.00000000	2.84650834	0.00000000	0.00000000	0.00000000	2.84650834	0.00000000	1000.00000000
1E-F4	540,327,000.00	3.81581 %	1000.00000000	3.17984167	0.00000000	0.00000000	0.00000000	3.17984167	0.00000000	1000.00000000
1E-F5	540,327,000.00	4.41581 %	1000.00000000	3.67984167	0.00000000	0.00000000	0.00000000	3.67984167	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.16666666	0.00000000	0.00000000	0.00000000	1.16666666	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.83333334	0.00000000	0.00000000	0.00000000	0.83333334	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	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	6,632,500.99
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	272,161.67
Gains & Subsequent Recoveries (Realized Losses)	(57,786.82)
Total Deposits	<u>6,846,875.84</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	6,827,709.18
Total Withdrawals (Pool Distribution Amount)	<u>6,846,875.84</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	357,554,340.33
Total Principal Reduction Cumulative	4,962,180,228.41
Scheduled Principal Current	69,566,902.81
Scheduled Principal Cumulative	1,022,091,852.84
Unscheduled Principal Current	287,929,650.70
Unscheduled Principal Cumulative	3,940,024,994.19
Senior Reduction Amount	354,887,799.86
Subordinate Reduction Amount	2,608,753.65
Calculated Tranche Write-Down Amount	57,786.82
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	2,288.10
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	0.00
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	160589
Period Reference Pool Removal Loan Count	1200
Period Ending Loan Count	159389
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	38,789,078,131.03
Period PIF Loan Count Current	1196
PIF Loan Count Cumulative	15206
Period PIF Loan UPB Current	269,940,734.31
PIF Loan UPB Cumulative	3,651,211,429.32
Period Partial Prepayment Amount	18,294,544.47
Repurchase Prior CE Loan Count Current	2
Repurchase Prior CE Loan Count Cum	74
Repurchased Prior Credit Event UPB Curr	272,161.67
Repurchased Prior Credit Event UPB Cum	16,759,766.56
Credit Event Amount Current	152,947.77
Credit Event Amount Cumulative	224,052.44
Total Active Modified Loan Count	332
Total Active Modified Loan UPB	74,382,989.17
LIBOR	2.215810%
Structural Reporting	
Senior Percentage	96.250007%

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

17-Oct-2018 10:28:07 AM

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Series 2017-C05**

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	3.749993%
Minimum Credit Enhancement Test Pass?	NO
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/15/2018

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

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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%	3.749993%	3.777685%
1M-1	0.00	0.00	2.900000%	3.241113%	3.270989%
1M-1H	0.00	0.00	2.900000%	3.241113%	3.270989%
1M-2	0.00	0.00	1.000000%	1.117625%	1.127927%
1M-2H	0.00	0.00	1.000000%	1.000000%	1.007554%
1B-1H	0.00	0.00	0.500000%	0.558813%	0.563964%
1B-1	0.00	0.00	0.500000%	0.558813%	0.563964%
1B-2H	0.00	0.00	0.500000%	0.558813%	0.563964%

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Credit-Linked Notes
Series 2017-C05**

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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

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/15/2018

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	659	155,272,162.92	0.413454%	0.400299%
60 Days	119	23,858,932.44	0.074660%	0.061509%
90 Days	54	11,442,130.83	0.033879%	0.029498%
120 Days	32	6,615,374.41	0.020077%	0.017055%
150 Days	21	3,732,706.11	0.013175%	0.009623%
180+ Days	121	26,185,454.10	0.075915%	0.067507%
	1,006	227,106,760.81	0.631160%	0.585492%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.011%
3 Month Average	0.005%
12 Month Average	0.001%

CDR

Current Month	0.005%
3 Month Average	0.002%
12 Month Average	0.001%

Calculation Methodology:

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

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

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

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

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Credit-Linked Notes
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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
40	8,635,123.33	2,288.10	0.026	8,635,123.33	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016301	298,856.73	9.75	0.003	9.75	0.00
42988003	183,316.91	38.19	0.021	38.19	0.00
43054381	113,284.29	28.99	0.026	28.99	0.00
43052368	162,697.36	43.89	0.027	43.89	0.00
43039808	347,878.24	181.19	0.052	181.19	0.00
43033428	140,242.90	48.30	0.034	48.30	0.00
43020334	95,993.69	14.23	0.015	14.23	0.00
43019732	266,976.64	6.81	0.003	6.81	0.00
43062614	121,672.97	1.81	0.001	1.81	0.00
43016304	322,546.38	13.09	0.004	13.09	0.00
43069109	152,008.70	21.08	0.014	21.08	0.00
43016037	186,096.82	193.85	0.104	193.85	0.00
43013788	465,974.90	97.08	0.021	97.08	0.00
43012772	173,615.48	108.51	0.062	108.51	0.00
43011843	253,922.26	6.82	0.003	6.82	0.00
43002055	212,449.06	36.55	0.017	36.55	0.00
42994551	139,136.39	1.79	0.001	1.79	0.00
42992047	181,085.41	113.18	0.062	113.18	0.00
42990786	323,747.27	8.29	0.003	8.29	0.00
43018058	280,419.65	2.51	0.001	2.51	0.00
43116297	384,138.50	120.04	0.031	120.04	0.00
43157853	212,430.50	135.72	0.064	135.72	0.00
43157728	221,758.82	46.20	0.021	46.20	0.00
43155657	54,405.90	39.67	0.073	39.67	0.00
43154047	119,221.66	2.33	0.002	2.33	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/15/2018

**Connecticut Avenue Securities
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Series 2017-C05**

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43132952	135,439.79	55.90	0.041	55.90	0.00
43127853	392,927.45	151.86	0.039	151.86	0.00
43121547	174,790.93	182.07	0.104	182.07	0.00
43059994	412,065.73	13.33	0.003	13.33	0.00
43116867	94,664.68	9.86	0.01	9.86	0.00
43160353	252,148.51	78.80	0.031	78.80	0.00
43105043	296,270.25	185.17	0.062	185.17	0.00
43091760	64,121.75	46.76	0.073	46.76	0.00
43083724	265,605.65	9.69	0.004	9.69	0.00
43083464	242,767.61	3.60	0.001	3.60	0.00
43078823	162,347.56	2.43	0.001	2.43	0.00
43078565	143,745.69	2.04	0.001	2.04	0.00
43078316	175,420.54	54.82	0.031	54.82	0.00
43076309	184,905.40	123.59	0.067	123.59	0.00
43120480	224,024.36	48.31	0.022	48.31	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	152,947.77	56,168.11	36.724

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	71,104.67	1,618.71	7,213.27

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43106926	87,447.93	17,551.09	20.070
43161504	65,499.84	38,617.02	58.957

Realized Loss Detail

Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
43059527	71,104.67	1,618.71	7,213.27

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Oct-2018

10/15/2018

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	224,052.44	63,381.38	28.289

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43161504	65,499.84	38,617.02	58.957
43106926	87,447.93	17,551.09	20.070
43059527	71,104.67	7,213.27	10.145

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17-Oct-2018 10:28:07 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	3	61,762.67	57,786.82	0.000 %	0	0.00	0.00	0.000 %	3	61,762.67	57,786.82	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0043059527	73,000.00	3.750 %	VA	68.00	360	5,594.56	08/31/2018	1,618.71	7,213.27
Summary	0043106926	88,000.00	4.125 %	WI	77.00	360	17,551.09	09/30/2018	17,551.09	17,551.09
Summary	0043161504	66,000.00	3.750 %	MO	78.00	360	38,617.02	09/30/2018	38,617.02	38,617.02

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**

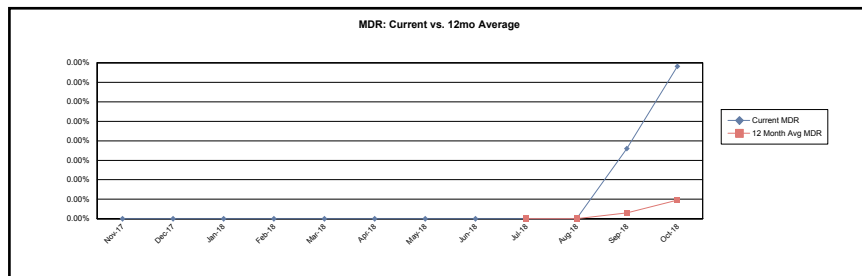
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Realized Loss Report - Collateral

Summary

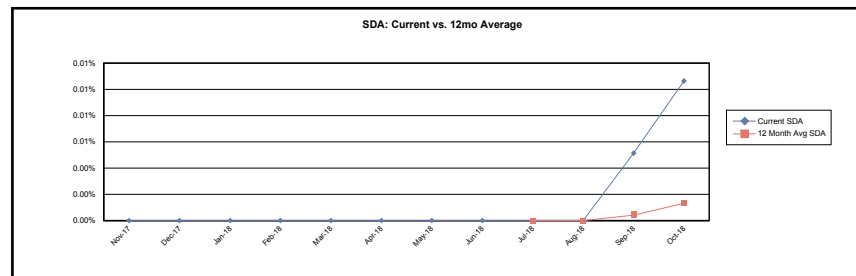
MDR

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



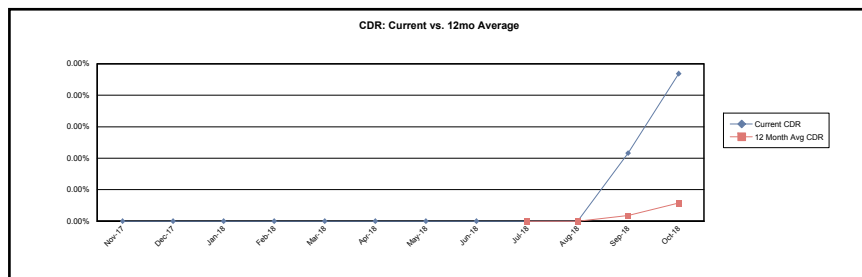
SDA

Current Month	0.011 %
3 Month Average	0.005 %
12 Month Average	0.001 %



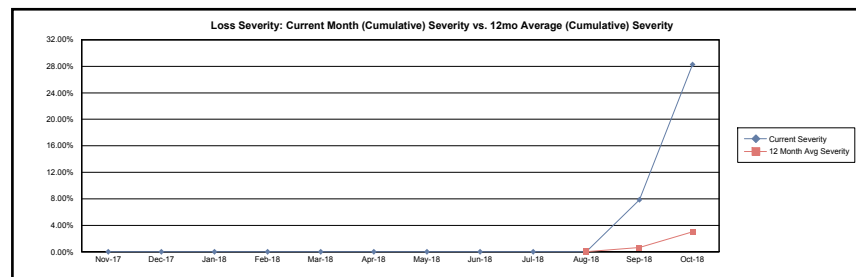
CDR

Current Month	0.005 %
3 Month Average	0.002 %
12 Month Average	0.001 %



Loss Severity

Current Month (Cumulative)	28.289 %
3 Month Average (Cumulative)	12.052 %
12 Month Average (Cumulative)	3.013 %



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 0.737 %
3 Month Average 0.755 %
12 Month Average 0.647 %

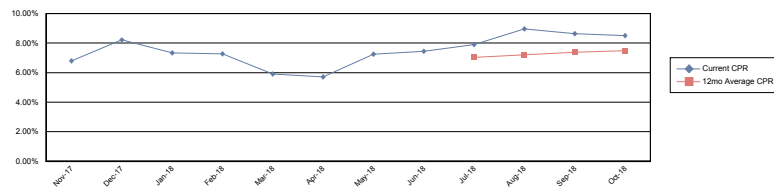
CPR

Current Month 8.494 %
3 Month Average 8.696 %
12 Month Average 7.488 %

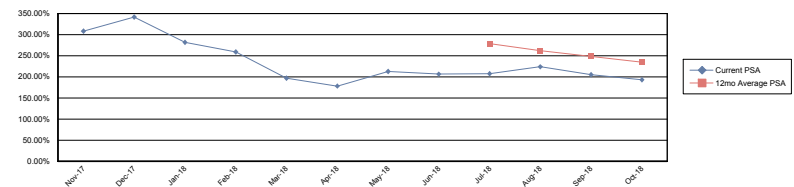
PSA

Current Month 192.825 %
3 Month Average 207.291 %
12 Month Average 234.402 %

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
0043041130	120,070.09	0.00	0.000%	120,070.09
0043079508	152,091.58	0.00	0.000%	152,091.58
Totals	272,161.67	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-Oct-2018

17-Oct-2018 10:28:07 AM

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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.