

**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		01/31/2020	0.00000 %	31,916,144,018.77	0.00	419,117,878.00	0.00	31,497,026,140.78	419,117,878.00	0.00
1M-1	30711XNS9	02/24/2020	2.21088 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	02/24/2020	3.86088 %	234,583,631.67	729,591.06	15,621,983.28	0.00	218,961,648.39	16,351,574.34	0.00
1M-AH		01/31/2020	0.00000 %	12,346,677.73	0.00	822,221.02	0.00	11,524,456.71	822,221.02	0.00
1M-2B	30711XNU4	02/24/2020	3.86088 %	249,382,000.00	775,616.26	0.00	0.00	249,382,000.00	775,616.26	0.00
1M-BH		01/31/2020	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	02/24/2020	3.86088 %	290,945,000.00	904,883.56	0.00	0.00	290,945,000.00	904,883.56	0.00
1M-CH		01/31/2020	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	02/24/2020	3.86088 %	774,910,631.67	2,410,090.88	15,621,983.28	0.00	759,288,648.39	18,032,074.16	0.00
1M-2H		01/31/2020	0.00000 %	40,786,035.73	0.00	822,221.02	0.00	39,963,814.71	822,221.02	0.00
1B-1	30711XNW0	02/24/2020	5.26088 %	207,818,000.00	880,718.37	0.00	0.00	207,818,000.00	880,718.37	0.00
1B-1H		01/31/2020	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		01/31/2020	0.00000 %	218,257,178.59	0.00	0.00	32,090.92	218,225,087.67	0.00	531,203.33
1A-I1	30711XNY6	02/24/2020	1.80000 %	0.00	340,146.27	0.00	0.00	0.00	340,146.27	0.00
1A-I2	30711XPA6	02/24/2020	1.40000 %	0.00	264,558.21	0.00	0.00	0.00	264,558.21	0.00
1A-I3	30711XPC2	02/24/2020	1.00000 %	0.00	188,970.15	0.00	0.00	0.00	188,970.15	0.00
1A-I4	30711XPE8	02/24/2020	0.60000 %	0.00	113,382.09	0.00	0.00	0.00	113,382.09	0.00
1B-I1	30711XPG3	02/24/2020	1.80000 %	0.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00
1B-I2	30711XPJ7	02/24/2020	1.40000 %	0.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00
1B-I3	30711XPL2	02/24/2020	1.00000 %	0.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00
1B-I4	30711XPN8	02/24/2020	0.60000 %	0.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00
1C-I1	30711XPQ1	02/24/2020	1.80000 %	0.00	421,870.25	0.00	0.00	0.00	421,870.25	0.00
1C-I2	30711XPS7	02/24/2020	1.40000 %	0.00	328,121.31	0.00	0.00	0.00	328,121.31	0.00
1C-I3	30711XPU2	02/24/2020	1.00000 %	0.00	234,372.36	0.00	0.00	0.00	234,372.36	0.00
1C-I4	30711XPW8	02/24/2020	0.60000 %	0.00	140,623.42	0.00	0.00	0.00	140,623.42	0.00
1E-A1	30711XNZ3	02/24/2020	2.06088 %	234,583,631.67	389,444.80	15,621,983.28	0.00	218,961,648.39	16,011,428.08	0.00
1E-A2	30711XPB4	02/24/2020	2.46088 %	234,583,631.67	465,032.86	15,621,983.28	0.00	218,961,648.39	16,087,016.14	0.00
1E-A3	30711XPD0	02/24/2020	2.86088 %	234,583,631.67	540,620.92	15,621,983.28	0.00	218,961,648.39	16,162,604.20	0.00
1E-A4	30711XPF5	02/24/2020	3.26088 %	234,583,631.67	616,208.98	15,621,983.28	0.00	218,961,648.39	16,238,192.26	0.00
1E-B1	30711XPH1	02/24/2020	2.06088 %	249,382,000.00	414,012.36	0.00	0.00	249,382,000.00	414,012.36	0.00
1E-B2	30711XPK4	02/24/2020	2.46088 %	249,382,000.00	494,368.78	0.00	0.00	249,382,000.00	494,368.78	0.00
1E-B3	30711XPM0	02/24/2020	2.86088 %	249,382,000.00	574,725.20	0.00	0.00	249,382,000.00	574,725.20	0.00
1E-B4	30711XPP3	02/24/2020	3.26088 %	249,382,000.00	655,081.63	0.00	0.00	249,382,000.00	655,081.63	0.00
1E-C1	30711XPR9	02/24/2020	2.06088 %	290,945,000.00	483,013.31	0.00	0.00	290,945,000.00	483,013.31	0.00
1E-C2	30711XPT5	02/24/2020	2.46088 %	290,945,000.00	576,762.26	0.00	0.00	290,945,000.00	576,762.26	0.00
1E-C3	30711XPV0	02/24/2020	2.86088 %	290,945,000.00	670,511.20	0.00	0.00	290,945,000.00	670,511.20	0.00
1E-C4	30711XPX6	02/24/2020	3.26088 %	290,945,000.00	764,260.14	0.00	0.00	290,945,000.00	764,260.14	0.00
1E-D1	30711XPY4	02/24/2020	2.06088 %	483,965,631.67	803,457.16	15,621,983.28	0.00	468,343,648.39	16,425,440.44	0.00
1E-D2	30711XPZ1	02/24/2020	2.46088 %	483,965,631.67	959,401.64	15,621,983.28	0.00	468,343,648.39	16,581,384.92	0.00
1E-D3	30711XQA5	02/24/2020	2.86088 %	483,965,631.67	1,115,346.12	15,621,983.28	0.00	468,343,648.39	16,737,329.40	0.00
1E-D4	30711XQB3	02/24/2020	3.26088 %	483,965,631.67	1,271,290.60	15,621,983.28	0.00	468,343,648.39	16,893,273.88	0.00
1E-D5	30711XQC1	02/24/2020	3.86088 %	483,965,631.67	1,505,207.32	15,621,983.28	0.00	468,343,648.39	17,127,190.60	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Feb-2020

**Connecticut Avenue Securities
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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	02/24/2020	2.06088 %	540,327,000.00	897,025.67	0.00	0.00	540,327,000.00	897,025.67	0.00
1E-F2	30711XQE7	02/24/2020	2.46088 %	540,327,000.00	1,071,131.04	0.00	0.00	540,327,000.00	1,071,131.04	0.00
1E-F3	30711XQF4	02/24/2020	2.86088 %	540,327,000.00	1,245,236.40	0.00	0.00	540,327,000.00	1,245,236.40	0.00
1E-F4	30711XQG2	02/24/2020	3.26088 %	540,327,000.00	1,419,341.77	0.00	0.00	540,327,000.00	1,419,341.77	0.00
1E-F5	30711XQH0	02/24/2020	3.86088 %	540,327,000.00	1,680,499.82	0.00	0.00	540,327,000.00	1,680,499.82	0.00
1-X1	30711XQJ6	02/24/2020	1.80000 %	0.00	701,750.17	0.00	0.00	0.00	701,750.17	0.00
1-X2	30711XQK3	02/24/2020	1.40000 %	0.00	545,805.68	0.00	0.00	0.00	545,805.68	0.00
1-X3	30711XQL1	02/24/2020	1.00000 %	0.00	389,861.20	0.00	0.00	0.00	389,861.20	0.00
1-X4	30711XQM9	02/24/2020	0.60000 %	0.00	233,916.72	0.00	0.00	0.00	233,916.72	0.00
1-Y1	30711XQN7	02/24/2020	1.80000 %	0.00	783,474.15	0.00	0.00	0.00	783,474.15	0.00
1-Y2	30711XQP2	02/24/2020	1.40000 %	0.00	609,368.78	0.00	0.00	0.00	609,368.78	0.00
1-Y3	30711XQQ0	02/24/2020	1.00000 %	0.00	435,263.42	0.00	0.00	0.00	435,263.42	0.00
1-Y4	30711XQR8	02/24/2020	0.60000 %	0.00	261,158.05	0.00	0.00	0.00	261,158.05	0.00
Totals				42,205,656,508.19	31,269,799.41	592,604,136.12	32,090.92	41,613,020,281.16	623,873,935.53	531,203.33

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.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	31,916,144,018.77	61,772,083.14	357,345,794.87	0.00	0.00	419,117,878.00	31,497,026,140.78	0.74795981	419,117,878.00
1M-1	353,291,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	18,594,696.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	249,382,000.00	234,583,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	218,961,648.39	0.87801705	15,621,983.28
1M-AH	13,125,550.00	12,346,677.73	121,229.45	700,991.57	0.00	0.00	822,221.02	11,524,456.71	0.87801705	822,221.02
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	774,910,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	759,288,648.39	0.96147904	15,621,983.28
1M-2H	41,564,908.00	40,786,035.73	121,229.45	700,991.57	0.00	0.00	822,221.02	39,963,814.71	0.96147969	822,221.02
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	218,257,178.59	0.00	0.00	0.00	32,090.92	32,090.92	218,225,087.67	0.99757171	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	234,583,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	218,961,648.39	0.87801705	15,621,983.28
1E-A2	249,382,000.00	234,583,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	218,961,648.39	0.87801705	15,621,983.28
1E-A3	249,382,000.00	234,583,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	218,961,648.39	0.87801705	15,621,983.28
1E-A4	249,382,000.00	234,583,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	218,961,648.39	0.87801705	15,621,983.28
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	483,965,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	468,343,648.39	0.93900853	15,621,983.28
1E-D2	498,764,000.00	483,965,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	468,343,648.39	0.93900853	15,621,983.28
1E-D3	498,764,000.00	483,965,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	468,343,648.39	0.93900853	15,621,983.28
1E-D4	498,764,000.00	483,965,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	468,343,648.39	0.93900853	15,621,983.28
1E-D5	498,764,000.00	483,965,631.67	2,303,327.69	13,318,655.58	0.00	0.00	15,621,983.28	468,343,648.39	0.93900853	15,621,983.28
1E-F1	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00

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

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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	42,205,656,508.19	87,351,146.63	505,252,989.39	0.00	32,090.92	592,636,227.04	41,613,020,281.16	0.78608835	592,604,136.12

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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	757.91260397	1.46690153	8.48588983	0.00000000	0.00000000	9.95279136	747.95981261	0.74795981	9.95279136
1M-1	353,291,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	249,382,000.00	940.65983780	9.23614250	53.40664354	0.00000000	0.00000000	62.64278609	878.01705171	0.87801705	62.64278609
1M-AH	13,125,550.00	940.65983749	9.23614249	53.40664353	0.00000000	0.00000000	62.64278602	878.01705148	0.87801705	62.64278602
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	981.26098559	2.91667904	16.86527009	0.00000000	0.00000000	19.78194915	961.47903644	0.96147904	19.78194915
1M-2H	41,564,908.00	981.26130172	2.91662982	16.86498548	0.00000000	0.00000000	19.78161530	961.47968642	0.96147969	19.78161530
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	997.71840888	0.00000000	0.00000000	0.00000000	0.14669713	0.14669713	997.57171175	0.99757171	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	940.65983780	9.23614250	53.40664354	0.00000000	0.00000000	62.64278609	878.01705171	0.87801705	62.64278609
1E-A2	249,382,000.00	940.65983780	9.23614250	53.40664354	0.00000000	0.00000000	62.64278609	878.01705171	0.87801705	62.64278609
1E-A3	249,382,000.00	940.65983780	9.23614250	53.40664354	0.00000000	0.00000000	62.64278609	878.01705171	0.87801705	62.64278609
1E-A4	249,382,000.00	940.65983780	9.23614250	53.40664354	0.00000000	0.00000000	62.64278609	878.01705171	0.87801705	62.64278609
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	970.32991890	4.61807125	26.70332177	0.00000000	0.00000000	31.32139304	939.00852586	0.93900853	31.32139304
1E-D2	498,764,000.00	970.32991890	4.61807125	26.70332177	0.00000000	0.00000000	31.32139304	939.00852586	0.93900853	31.32139304
1E-D3	498,764,000.00	970.32991890	4.61807125	26.70332177	0.00000000	0.00000000	31.32139304	939.00852586	0.93900853	31.32139304
1E-D4	498,764,000.00	970.32991890	4.61807125	26.70332177	0.00000000	0.00000000	31.32139304	939.00852586	0.93900853	31.32139304
1E-D5	498,764,000.00	970.32991890	4.61807125	26.70332177	0.00000000	0.00000000	31.32139304	939.00852586	0.93900853	31.32139304

**Connecticut Avenue Securities
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Series 2017-C05**

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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
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 %	31,916,144,018.77	0.00	0.00	0.00	0.00	0.00	0.00	31,497,026,140.78
1M-1	N/A	N/A	2.21088 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	01/27/20 - 02/24/20	29	3.86088 %	234,583,631.67	729,591.06	0.00	0.00	0.00	729,591.06	0.00	218,961,648.39
1M-AH	N/A	N/A	0.00000 %	12,346,677.73	0.00	0.00	0.00	0.00	0.00	0.00	11,524,456.71
1M-2B	01/27/20 - 02/24/20	29	3.86088 %	249,382,000.00	775,616.26	0.00	0.00	0.00	775,616.26	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	01/27/20 - 02/24/20	29	3.86088 %	290,945,000.00	904,883.56	0.00	0.00	0.00	904,883.56	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	01/27/20 - 02/24/20	29	3.86088 %	774,910,631.67	2,410,090.88	0.00	0.00	0.00	2,410,090.88	0.00	759,288,648.39
1M-2H	N/A	N/A	0.00000 %	40,786,035.73	0.00	0.00	0.00	0.00	0.00	0.00	39,963,814.71
1B-1	01/27/20 - 02/24/20	29	5.26088 %	207,818,000.00	880,718.37	0.00	0.00	0.00	880,718.37	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 %	218,257,178.59	0.00	0.00	0.00	0.00	0.00	0.00	218,225,087.67
1A-I1	01/27/20 - 02/24/20	29	1.80000 %	234,583,631.67	340,146.27	0.00	0.00	0.00	340,146.27	0.00	218,961,648.39
1A-I2	01/27/20 - 02/24/20	29	1.40000 %	234,583,631.67	264,558.21	0.00	0.00	0.00	264,558.21	0.00	218,961,648.39
1A-I3	01/27/20 - 02/24/20	29	1.00000 %	234,583,631.67	188,970.15	0.00	0.00	0.00	188,970.15	0.00	218,961,648.39
1A-I4	01/27/20 - 02/24/20	29	0.60000 %	234,583,631.67	113,382.09	0.00	0.00	0.00	113,382.09	0.00	218,961,648.39
1B-I1	01/27/20 - 02/24/20	29	1.80000 %	249,382,000.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00	249,382,000.00
1B-I2	01/27/20 - 02/24/20	29	1.40000 %	249,382,000.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00	249,382,000.00
1B-I3	01/27/20 - 02/24/20	29	1.00000 %	249,382,000.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00	249,382,000.00
1B-I4	01/27/20 - 02/24/20	29	0.60000 %	249,382,000.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00	249,382,000.00
1C-I1	01/27/20 - 02/24/20	29	1.80000 %	290,945,000.00	421,870.25	0.00	0.00	0.00	421,870.25	0.00	290,945,000.00
1C-I2	01/27/20 - 02/24/20	29	1.40000 %	290,945,000.00	328,121.31	0.00	0.00	0.00	328,121.31	0.00	290,945,000.00
1C-I3	01/27/20 - 02/24/20	29	1.00000 %	290,945,000.00	234,372.36	0.00	0.00	0.00	234,372.36	0.00	290,945,000.00
1C-I4	01/27/20 - 02/24/20	29	0.60000 %	290,945,000.00	140,623.42	0.00	0.00	0.00	140,623.42	0.00	290,945,000.00
1E-A1	01/27/20 - 02/24/20	29	2.06088 %	234,583,631.67	389,444.80	0.00	0.00	0.00	389,444.80	0.00	218,961,648.39
1E-A2	01/27/20 - 02/24/20	29	2.46088 %	234,583,631.67	465,032.86	0.00	0.00	0.00	465,032.86	0.00	218,961,648.39
1E-A3	01/27/20 - 02/24/20	29	2.86088 %	234,583,631.67	540,620.92	0.00	0.00	0.00	540,620.92	0.00	218,961,648.39
1E-A4	01/27/20 - 02/24/20	29	3.26088 %	234,583,631.67	616,208.98	0.00	0.00	0.00	616,208.98	0.00	218,961,648.39
1E-B1	01/27/20 - 02/24/20	29	2.06088 %	249,382,000.00	414,012.36	0.00	0.00	0.00	414,012.36	0.00	249,382,000.00
1E-B2	01/27/20 - 02/24/20	29	2.46088 %	249,382,000.00	494,368.78	0.00	0.00	0.00	494,368.78	0.00	249,382,000.00
1E-B3	01/27/20 - 02/24/20	29	2.86088 %	249,382,000.00	574,725.20	0.00	0.00	0.00	574,725.20	0.00	249,382,000.00
1E-B4	01/27/20 - 02/24/20	29	3.26088 %	249,382,000.00	655,081.63	0.00	0.00	0.00	655,081.63	0.00	249,382,000.00
1E-C1	01/27/20 - 02/24/20	29	2.06088 %	290,945,000.00	483,013.31	0.00	0.00	0.00	483,013.31	0.00	290,945,000.00
1E-C2	01/27/20 - 02/24/20	29	2.46088 %	290,945,000.00	576,762.26	0.00	0.00	0.00	576,762.26	0.00	290,945,000.00
1E-C3	01/27/20 - 02/24/20	29	2.86088 %	290,945,000.00	670,511.20	0.00	0.00	0.00	670,511.20	0.00	290,945,000.00
1E-C4	01/27/20 - 02/24/20	29	3.26088 %	290,945,000.00	764,260.14	0.00	0.00	0.00	764,260.14	0.00	290,945,000.00
1E-D1	01/27/20 - 02/24/20	29	2.06088 %	483,965,631.67	803,457.16	0.00	0.00	0.00	803,457.16	0.00	468,343,648.39
1E-D2	01/27/20 - 02/24/20	29	2.46088 %	483,965,631.67	959,401.64	0.00	0.00	0.00	959,401.64	0.00	468,343,648.39
1E-D3	01/27/20 - 02/24/20	29	2.86088 %	483,965,631.67	1,115,346.12	0.00	0.00	0.00	1,115,346.12	0.00	468,343,648.39
1E-D4	01/27/20 - 02/24/20	29	3.26088 %	483,965,631.67	1,271,290.60	0.00	0.00	0.00	1,271,290.60	0.00	468,343,648.39

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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	01/27/20 - 02/24/20	29	3.86088 %	483,965,631.67	1,505,207.32	0.00	0.00	0.00	1,505,207.32	0.00	468,343,648.39
1E-F1	01/27/20 - 02/24/20	29	2.06088 %	540,327,000.00	897,025.67	0.00	0.00	0.00	897,025.67	0.00	540,327,000.00
1E-F2	01/27/20 - 02/24/20	29	2.46088 %	540,327,000.00	1,071,131.04	0.00	0.00	0.00	1,071,131.04	0.00	540,327,000.00
1E-F3	01/27/20 - 02/24/20	29	2.86088 %	540,327,000.00	1,245,236.40	0.00	0.00	0.00	1,245,236.40	0.00	540,327,000.00
1E-F4	01/27/20 - 02/24/20	29	3.26088 %	540,327,000.00	1,419,341.77	0.00	0.00	0.00	1,419,341.77	0.00	540,327,000.00
1E-F5	01/27/20 - 02/24/20	29	3.86088 %	540,327,000.00	1,680,499.82	0.00	0.00	0.00	1,680,499.82	0.00	540,327,000.00
1-X1	01/27/20 - 02/24/20	29	1.80000 %	483,965,631.67	701,750.17	0.00	0.00	0.00	701,750.17	0.00	468,343,648.39
1-X2	01/27/20 - 02/24/20	29	1.40000 %	483,965,631.67	545,805.68	0.00	0.00	0.00	545,805.68	0.00	468,343,648.39
1-X3	01/27/20 - 02/24/20	29	1.00000 %	483,965,631.67	389,861.20	0.00	0.00	0.00	389,861.20	0.00	468,343,648.39
1-X4	01/27/20 - 02/24/20	29	0.60000 %	483,965,631.67	233,916.72	0.00	0.00	0.00	233,916.72	0.00	468,343,648.39
1-Y1	01/27/20 - 02/24/20	29	1.80000 %	540,327,000.00	783,474.15	0.00	0.00	0.00	783,474.15	0.00	540,327,000.00
1-Y2	01/27/20 - 02/24/20	29	1.40000 %	540,327,000.00	609,368.78	0.00	0.00	0.00	609,368.78	0.00	540,327,000.00
1-Y3	01/27/20 - 02/24/20	29	1.00000 %	540,327,000.00	435,263.42	0.00	0.00	0.00	435,263.42	0.00	540,327,000.00
1-Y4	01/27/20 - 02/24/20	29	0.60000 %	540,327,000.00	261,158.05	0.00	0.00	0.00	261,158.05	0.00	540,327,000.00
Totals					31,269,799.41	0.00	0.00	0.00	31,269,799.41	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non- Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	42,110,586,170.00	0.00000 %	757.91260397	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	747.95981261
1M-1	353,291,000.00	2.21088 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	249,382,000.00	3.86088 %	940.65983780	2.92559631	0.00000000	0.00000000	0.00000000	2.92559631	0.00000000	878.01705171
1M-AH	13,125,550.00	0.00000 %	940.65983749	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	878.01705148
1M-2B	249,382,000.00	3.86088 %	1000.00000000	3.11015334	0.00000000	0.00000000	0.00000000	3.11015334	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	3.86088 %	1000.00000000	3.11015333	0.00000000	0.00000000	0.00000000	3.11015333	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	3.86088 %	981.26098559	3.05187212	0.00000000	0.00000000	0.00000000	3.05187212	0.00000000	961.47903644
1M-2H	41,564,908.00	0.00000 %	981.26130172	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	961.47968642
1B-1	207,818,000.00	5.26088 %	1000.00000000	4.23793112	0.00000000	0.00000000	0.00000000	4.23793112	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 %	997.71840888	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.57171175
1A-I1	0.00	1.80000 %	940.65983780	1.36395678	0.00000000	0.00000000	0.00000000	1.36395678	0.00000000	878.01705171
1A-I2	0.00	1.40000 %	940.65983780	1.06085527	0.00000000	0.00000000	0.00000000	1.06085527	0.00000000	878.01705171
1A-I3	0.00	1.00000 %	940.65983780	0.75775377	0.00000000	0.00000000	0.00000000	0.75775377	0.00000000	878.01705171
1A-I4	0.00	0.60000 %	940.65983780	0.45465226	0.00000000	0.00000000	0.00000000	0.45465226	0.00000000	878.01705171
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555557	0.00000000	0.00000000	0.00000000	0.80555557	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333334	0.00000000	0.00000000	0.00000000	0.48333334	0.00000000	1000.00000000
1E-A1	249,382,000.00	2.06088 %	940.65983780	1.56163957	0.00000000	0.00000000	0.00000000	1.56163957	0.00000000	878.01705171
1E-A2	249,382,000.00	2.46088 %	940.65983780	1.86474108	0.00000000	0.00000000	0.00000000	1.86474108	0.00000000	878.01705171
1E-A3	249,382,000.00	2.86088 %	940.65983780	2.16784259	0.00000000	0.00000000	0.00000000	2.16784259	0.00000000	878.01705171
1E-A4	249,382,000.00	3.26088 %	940.65983780	2.47094409	0.00000000	0.00000000	0.00000000	2.47094409	0.00000000	878.01705171
1E-B1	249,382,000.00	2.06088 %	1000.00000000	1.66015334	0.00000000	0.00000000	0.00000000	1.66015334	0.00000000	1000.00000000
1E-B2	249,382,000.00	2.46088 %	1000.00000000	1.98237555	0.00000000	0.00000000	0.00000000	1.98237555	0.00000000	1000.00000000
1E-B3	249,382,000.00	2.86088 %	1000.00000000	2.30459777	0.00000000	0.00000000	0.00000000	2.30459777	0.00000000	1000.00000000
1E-B4	249,382,000.00	3.26088 %	1000.00000000	2.62682002	0.00000000	0.00000000	0.00000000	2.62682002	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.06088 %	1000.00000000	1.66015333	0.00000000	0.00000000	0.00000000	1.66015333	0.00000000	1000.00000000
1E-C2	290,945,000.00	2.46088 %	1000.00000000	1.98237557	0.00000000	0.00000000	0.00000000	1.98237557	0.00000000	1000.00000000
1E-C3	290,945,000.00	2.86088 %	1000.00000000	2.30459778	0.00000000	0.00000000	0.00000000	2.30459778	0.00000000	1000.00000000
1E-C4	290,945,000.00	3.26088 %	1000.00000000	2.62681998	0.00000000	0.00000000	0.00000000	2.62681998	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.06088 %	970.32991890	1.61089646	0.00000000	0.00000000	0.00000000	1.61089646	0.00000000	939.00852586
1E-D2	498,764,000.00	2.46088 %	970.32991890	1.92355832	0.00000000	0.00000000	0.00000000	1.92355832	0.00000000	939.00852586
1E-D3	498,764,000.00	2.86088 %	970.32991890	2.23622018	0.00000000	0.00000000	0.00000000	2.23622018	0.00000000	939.00852586
1E-D4	498,764,000.00	3.26088 %	970.32991890	2.54888204	0.00000000	0.00000000	0.00000000	2.54888204	0.00000000	939.00852586

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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	3.86088 %	970.32991890	3.01787483	0.00000000	0.00000000	0.00000000	3.01787483	0.00000000	939.00852586
1E-F1	540,327,000.00	2.06088 %	1000.00000000	1.66015333	0.00000000	0.00000000	0.00000000	1.66015333	0.00000000	1000.00000000
1E-F2	540,327,000.00	2.46088 %	1000.00000000	1.98237556	0.00000000	0.00000000	0.00000000	1.98237556	0.00000000	1000.00000000
1E-F3	540,327,000.00	2.86088 %	1000.00000000	2.30459777	0.00000000	0.00000000	0.00000000	2.30459777	0.00000000	1000.00000000
1E-F4	540,327,000.00	3.26088 %	1000.00000000	2.62682000	0.00000000	0.00000000	0.00000000	2.62682000	0.00000000	1000.00000000
1E-F5	540,327,000.00	3.86088 %	1000.00000000	3.11015333	0.00000000	0.00000000	0.00000000	3.11015333	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	970.32991890	1.40697839	0.00000000	0.00000000	0.00000000	1.40697839	0.00000000	939.00852586
1-X2	0.00	1.40000 %	970.32991890	1.09431651	0.00000000	0.00000000	0.00000000	1.09431651	0.00000000	939.00852586
1-X3	0.00	1.00000 %	970.32991890	0.78165465	0.00000000	0.00000000	0.00000000	0.78165465	0.00000000	939.00852586
1-X4	0.00	0.60000 %	970.32991890	0.46899279	0.00000000	0.00000000	0.00000000	0.46899279	0.00000000	939.00852586
1-Y1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	18,964,050.11
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(32,090.92)
Total Deposits	<u>18,931,959.19</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,912,792.53
Total Withdrawals (Pool Distribution Amount)	<u>18,931,959.19</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	435,594,173.22
Total Principal Reduction Cumulative	11,017,998,373.41
Scheduled Principal Current	64,196,640.28
Scheduled Principal Cumulative	2,062,641,304.23
Unscheduled Principal Current	371,365,442.02
Unscheduled Principal Cumulative	8,954,825,865.85
Senior Reduction Amount	419,117,878.00
Subordinate Reduction Amount	16,444,204.30
Calculated Tranche Write-down Amount	32,090.92
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,788.75
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,677.59
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	140644
Period Reference Pool Removal Loan Count	1456
Period Ending Loan Count	139188
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	32,733,259,986.03
Period PIF Loan Count Current	1454
PIF Loan Count Cumulative	35,377
Period PIF Loan UPB Current	352,001,327.90
PIF Loan UPB Cumulative	8,385,342,203.69
Period Partial Prepayment Amount	20,165,005.79
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,582,171.03
Credit Event Amount Current	189,847.48
Credit Event Amount Cumulative	3,293,526.10
Total Active Modified Loan Count	538
Total Active Modified Loan UPB	118,064,341.26
Libor Rate	1.660880%
Structural Reporting	
Senior Percentage	96.223234%

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	3.776766%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.750000%	3.780000%	3.780000%
1M-1	0.00	0.00	2.900000%	3.780000%	3.780000%
1M-1H	0.00	0.00	2.900000%	3.780000%	3.780000%
1M-2	0.00	0.00	1.000000%	1.320000%	1.330000%
1M-2H	0.00	0.00	1.000000%	1.320000%	1.330000%
1B-1	0.00	0.00	0.500000%	0.660000%	0.670000%
1B-1H	0.00	0.00	0.500000%	0.660000%	0.670000%
1B-2H	32,090.92	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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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	815	179,936,212.62	0.585539%	0.549705%
60 Days	186	41,448,188.53	0.133632%	0.126624%
90 Days	84	19,073,917.08	0.060350%	0.058271%
120 Days	56	12,905,698.60	0.040233%	0.039427%
150 Days	37	7,157,216.13	0.026583%	0.021865%
180+ Days	121	24,766,570.27	0.086933%	0.075662%
	1299	285,287,803.23	0.933270%	0.871553%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.001%
3 Month Average	0.001%
12 Month Average	0.001%

SDA

Current Month	0.011%
3 Month Average	0.012%
12 Month Average	0.013%

CDR

Current Month	0.007%
3 Month Average	0.007%
12 Month Average	0.007%

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
56	12,578,344.95	3,788.75	0.030	12,578,344.95	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016037	183,825.26	191.48	0.104	191.48	0.00
42988003	180,713.63	37.65	0.021	37.65	0.00
43066369	250,049.73	75.02	0.03	75.02	0.00
43062614	118,499.04	1.81	0.002	1.81	0.00
43054381	111,909.80	28.99	0.026	28.99	0.00
43052368	160,530.04	43.89	0.027	43.89	0.00
43042445	172,928.26	36.03	0.021	36.03	0.00
43033428	137,847.47	74.20	0.054	74.20	0.00
43021585	82,886.10	11.13	0.013	11.13	0.00
43020334	94,353.38	33.05	0.035	33.05	0.00
43019732	259,630.69	6.81	0.003	6.81	0.00
43018058	275,882.21	2.51	0.001	2.51	0.00
43076309	183,672.16	123.59	0.067	123.59	0.00
43016301	293,318.52	9.75	0.003	9.75	0.00
43076726	400,502.52	189.03	0.047	189.03	0.00
43013788	450,671.20	93.89	0.021	93.89	0.00
43013073	148,826.74	3.72	0.002	3.72	0.00
43012772	168,720.52	105.45	0.062	105.45	0.00
43011843	245,389.29	6.82	0.003	6.82	0.00
43005227	282,692.80	224.30	0.079	224.30	0.00
43004835	362,208.49	134.36	0.037	134.36	0.00
43002055	209,470.59	36.55	0.017	36.55	0.00
42994551	135,024.22	1.79	0.001	1.79	0.00
42992047	176,568.74	110.36	0.063	110.36	0.00
42991477	158,102.16	9.17	0.006	9.17	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
42991392	99,848.70	0.31	0.00	0.31	0.00
42990786	314,714.31	8.29	0.003	8.29	0.00
43016304	315,295.03	13.09	0.004	13.09	0.00
43120480	220,824.14	48.31	0.022	48.31	0.00
43160353	244,845.20	76.51	0.031	76.51	0.00
43158516	238,779.95	91.67	0.038	91.67	0.00
43157728	215,898.27	44.98	0.021	44.98	0.00
43155657	54,405.90	39.67	0.073	39.67	0.00
43154047	116,277.85	2.33	0.002	2.33	0.00
43153824	515,136.12	238.07	0.046	238.07	0.00
43146210	311,534.98	87.54	0.028	87.54	0.00
43138067	234,559.93	146.60	0.063	146.60	0.00
43132952	133,830.54	55.56	0.042	55.56	0.00
43129146	457,363.94	110.77	0.024	110.77	0.00
43127853	388,403.91	150.45	0.039	150.45	0.00
43069109	149,970.58	21.08	0.014	21.08	0.00
43121547	168,419.15	175.44	0.104	175.44	0.00
43162907	147,621.74	15.91	0.011	15.91	0.00
43116867	94,423.60	9.84	0.01	9.84	0.00
43116297	378,926.32	118.41	0.031	118.41	0.00
43110321	143,397.36	41.65	0.029	41.65	0.00
43109915	416,371.47	293.48	0.07	293.48	0.00
43105043	287,313.98	179.57	0.062	179.57	0.00
43101278	170,546.20	40.05	0.023	40.05	0.00
43095103	306,074.72	63.77	0.021	63.77	0.00
43085287	103,396.09	18.29	0.018	18.29	0.00
43083724	261,790.41	9.69	0.004	9.69	0.00
43083464	236,466.77	3.60	0.002	3.60	0.00
43078823	157,518.79	2.43	0.002	2.43	0.00
43078316	173,568.16	54.24	0.031	54.24	0.00
43127300	276,597.28	35.80	0.013	35.80	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	189,847.48	31,161.92	16.414

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	39,047.39	929.00	612.34

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43023894	115,369.13	3,121.66	2.706
42996776	74,478.35	28,040.26	37.649

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
43004375	39,047.39	929.00	612.34

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 25-Feb-2020

2/7/2020

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05

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

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
25	3,293,526.10	531,203.33	16.129

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
42996776	74,478.35	28,040.26	37.649
43001717	131,940.32	75,848.23	57.487
43004375	39,047.39	612.34	1.568
43009240	78,923.64	49,147.39	62.272
43020093	130,106.50	2,959.79	2.275
43022063	324,410.38	25,221.18	7.774
43023894	115,369.13	3,121.66	2.706
43033439	47,611.26	27,942.89	58.690
43042394	161,617.32	5,411.71	3.348
43059527	71,104.67	7,214.98	10.147
43061837	197,559.51	25,322.87	12.818
43068667	206,698.30	(1,144.88)	(0.554)
43087179	70,088.71	1,149.54	1.640
43089478	58,081.04	64,228.38	110.584
43091760	64,121.75	34,521.98	53.838
43106926	87,447.93	23,317.09	26.664
43134054	155,168.67	7,164.41	4.617
43140016	430,695.95	5,746.02	1.334
43143639	41,423.01	3,707.90	8.951
43153142	205,778.87	4,809.89	2.337
43155113	129,557.68	11,291.01	8.715
43157853	212,430.50	3,629.49	1.709
43160044	89,783.16	21,932.99	24.429
43161256	104,582.22	61,387.48	58.698
43161504	65,499.84	38,618.73	58.960

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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	30,843.65	32,090.92	0.000 %	0	0.00	0.00	0.000 %	3	30,843.65	32,090.92	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	0042996776	76,000.00	3.250 %	PA	79.00	360	28,040.26	01/31/2020	28,040.26	28,040.26
Summary	0043004375	40,000.00	4.875 %	FL	75.00	360	(318.27)	10/31/2019	929.00	612.34
Summary	0043023894	121,000.00	3.625 %	TX	80.00	360	3,121.66	01/31/2020	3,121.66	3,121.66

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**

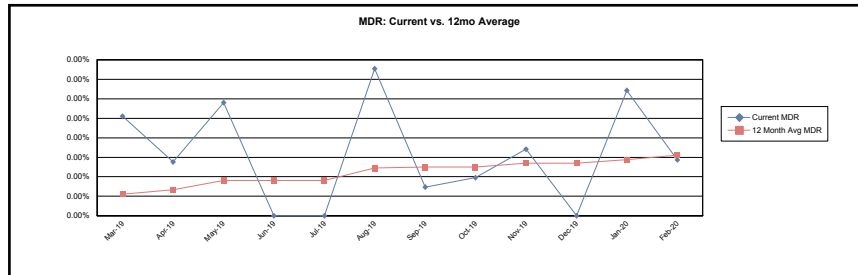
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Realized Loss Report - Collateral

Summary

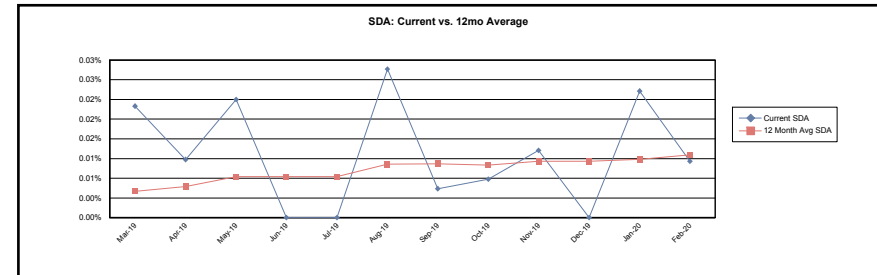
MDR

Current Month 0.001 %
3 Month Average 0.001 %
12 Month Average 0.001 %



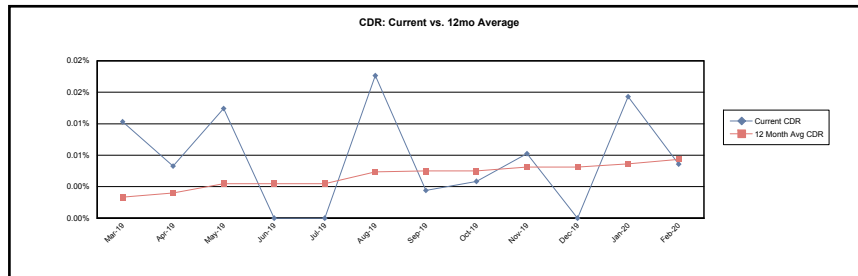
SDA

Current Month 0.011 %
3 Month Average 0.012 %
12 Month Average 0.013 %



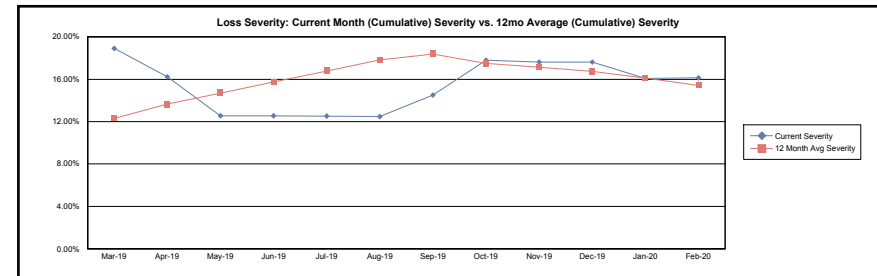
CDR

Current Month 0.007 %
3 Month Average 0.007 %
12 Month Average 0.007 %



Loss Severity

Current Month (Cumulative) 16.129 %
3 Month Average (Cumulative) 16.609 %
12 Month Average (Cumulative) 15.415 %



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 1.122 %
3 Month Average 1.232 %
12 Month Average 0.968 %

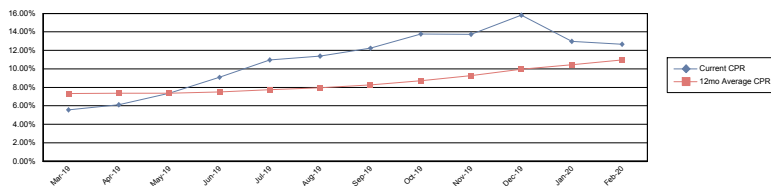
CPR

Current Month 12.662 %
3 Month Average 13.814 %
12 Month Average 10.972 %

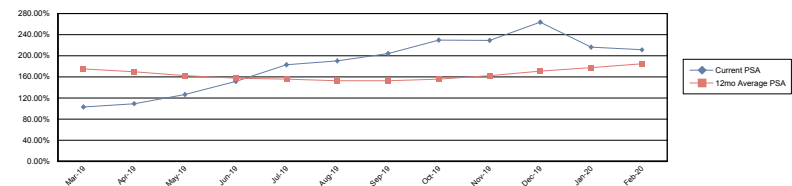
PSA

Current Month 211.038 %
3 Month Average 230.240 %
12 Month Average 184.653 %

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
No Repurchases Due to Breaches this Period				

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

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Exchange History

Effective Exchange Date: 1/13/2020

Incoming Certificate(s):

Class	Prior Value	Issued Value
1M-2	585,785,160.00	471,437,160.00

Outgoing Certificate(s):

Class	Prior Value	Issued Value
1E-D3	0.00	72,219,850.00
1-X3	0.00	72,219,850.00
1M-2C	75,129,727.00	117,257,877.00