

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2020
10-Aug-2020 3:00:34 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		07/31/2020	0.00000 %	28,651,605,795.33	0.00	909,046,529.23	0.00	27,742,559,266.08	909,046,529.23	0.00
1M-1	30711XNS9	08/24/2020	0.72163 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	08/24/2020	2.37163 %	112,898,148.32	215,689.62	33,876,347.93	0.00	79,021,800.39	34,092,037.55	0.00
1M-AH		07/31/2020	0.00000 %	5,942,090.01	0.00	1,782,990.35	0.00	4,159,099.66	1,782,990.35	0.00
1M-2B	30711XNU4	08/24/2020	2.37163 %	249,382,000.00	476,439.25	0.00	0.00	249,382,000.00	476,439.25	0.00
1M-BH		07/31/2020	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	08/24/2020	2.37163 %	290,945,000.00	555,844.52	0.00	0.00	290,945,000.00	555,844.52	0.00
1M-CH		07/31/2020	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	08/24/2020	2.37163 %	653,225,148.32	1,247,973.40	33,876,347.93	0.00	619,348,800.39	35,124,321.33	0.00
1M-2H		07/31/2020	0.00000 %	34,381,448.01	0.00	1,782,990.35	0.00	32,598,457.66	1,782,990.35	0.00
1B-1	30711XNW0	08/24/2020	3.77163 %	207,818,000.00	631,404.60	0.00	0.00	207,818,000.00	631,404.60	0.00
1B-1H		07/31/2020	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		07/31/2020	0.00000 %	217,909,026.57	0.00	0.00	20,387.84	217,888,638.73	0.00	867,652.27
1A-I1	30711XNY6	08/24/2020	1.80000 %	0.00	163,702.32	0.00	0.00	0.00	163,702.32	0.00
1A-I2	30711XPA6	08/24/2020	1.40000 %	0.00	127,324.02	0.00	0.00	0.00	127,324.02	0.00
1A-I3	30711XPC2	08/24/2020	1.00000 %	0.00	90,945.73	0.00	0.00	0.00	90,945.73	0.00
1A-I4	30711XPE8	08/24/2020	0.60000 %	0.00	54,567.44	0.00	0.00	0.00	54,567.44	0.00
1B-I1	30711XPG3	08/24/2020	1.80000 %	0.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00
1B-I2	30711XPJ7	08/24/2020	1.40000 %	0.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00
1B-I3	30711XPL2	08/24/2020	1.00000 %	0.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00
1B-I4	30711XPN8	08/24/2020	0.60000 %	0.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00
1C-I1	30711XPQ1	08/24/2020	1.80000 %	0.00	421,870.25	0.00	0.00	0.00	421,870.25	0.00
1C-I2	30711XPS7	08/24/2020	1.40000 %	0.00	328,121.31	0.00	0.00	0.00	328,121.31	0.00
1C-I3	30711XPU2	08/24/2020	1.00000 %	0.00	234,372.36	0.00	0.00	0.00	234,372.36	0.00
1C-I4	30711XPW8	08/24/2020	0.60000 %	0.00	140,623.42	0.00	0.00	0.00	140,623.42	0.00
1E-A1	30711XNZ3	08/24/2020	0.57163 %	112,898,148.32	51,987.31	33,876,347.93	0.00	79,021,800.39	33,928,335.24	0.00
1E-A2	30711XPB4	08/24/2020	0.97163 %	112,898,148.32	88,365.60	33,876,347.93	0.00	79,021,800.39	33,964,713.53	0.00
1E-A3	30711XPD0	08/24/2020	1.37163 %	112,898,148.32	124,743.89	33,876,347.93	0.00	79,021,800.39	34,001,091.82	0.00
1E-A4	30711XPF5	08/24/2020	1.77163 %	112,898,148.32	161,122.18	33,876,347.93	0.00	79,021,800.39	34,037,470.11	0.00
1E-B1	30711XPH1	08/24/2020	0.57163 %	249,382,000.00	114,835.35	0.00	0.00	249,382,000.00	114,835.35	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2020
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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/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPB4	08/24/2020	0.97163 %	249,382,000.00	195,191.78	0.00	0.00	249,382,000.00	195,191.78	0.00
1E-B3	30711XPM0	08/24/2020	1.37163 %	249,382,000.00	275,548.20	0.00	0.00	249,382,000.00	275,548.20	0.00
1E-B4	30711XPP3	08/24/2020	1.77163 %	249,382,000.00	355,904.62	0.00	0.00	249,382,000.00	355,904.62	0.00
1E-C1	30711XPR9	08/24/2020	0.57163 %	290,945,000.00	133,974.27	0.00	0.00	290,945,000.00	133,974.27	0.00
1E-C2	30711XPT5	08/24/2020	0.97163 %	290,945,000.00	227,723.22	0.00	0.00	290,945,000.00	227,723.22	0.00
1E-C3	30711XPV0	08/24/2020	1.37163 %	290,945,000.00	321,472.16	0.00	0.00	290,945,000.00	321,472.16	0.00
1E-C4	30711XPX6	08/24/2020	1.77163 %	290,945,000.00	415,221.11	0.00	0.00	290,945,000.00	415,221.11	0.00
1E-D1	30711XPY4	08/24/2020	0.57163 %	362,280,148.32	166,822.66	33,876,347.93	0.00	328,403,800.39	34,043,170.59	0.00
1E-D2	30711XPZ1	08/24/2020	0.97163 %	362,280,148.32	283,557.38	33,876,347.93	0.00	328,403,800.39	34,159,905.31	0.00
1E-D3	30711XQA5	08/24/2020	1.37163 %	362,280,148.32	400,292.09	33,876,347.93	0.00	328,403,800.39	34,276,640.02	0.00
1E-D4	30711XQB3	08/24/2020	1.77163 %	362,280,148.32	517,026.81	33,876,347.93	0.00	328,403,800.39	34,393,374.74	0.00
1E-D5	30711XQC1	08/24/2020	2.37163 %	362,280,148.32	692,128.88	33,876,347.93	0.00	328,403,800.39	34,568,476.81	0.00
1E-F1	30711XQD9	08/24/2020	0.57163 %	540,327,000.00	248,809.63	0.00	0.00	540,327,000.00	248,809.63	0.00
1E-F2	30711XQE7	08/24/2020	0.97163 %	540,327,000.00	422,914.99	0.00	0.00	540,327,000.00	422,914.99	0.00
1E-F3	30711XQF4	08/24/2020	1.37163 %	540,327,000.00	597,020.36	0.00	0.00	540,327,000.00	597,020.36	0.00
1E-F4	30711XQG2	08/24/2020	1.77163 %	540,327,000.00	771,125.73	0.00	0.00	540,327,000.00	771,125.73	0.00
1E-F5	30711XQH0	08/24/2020	2.37163 %	540,327,000.00	1,032,283.78	0.00	0.00	540,327,000.00	1,032,283.78	0.00
1-X1	30711XQJ6	08/24/2020	1.80000 %	0.00	525,306.22	0.00	0.00	0.00	525,306.22	0.00
1-X2	30711XQK3	08/24/2020	1.40000 %	0.00	408,571.50	0.00	0.00	0.00	408,571.50	0.00
1-X3	30711XQL1	08/24/2020	1.00000 %	0.00	291,836.79	0.00	0.00	0.00	291,836.79	0.00
1-X4	30711XQM9	08/24/2020	0.60000 %	0.00	175,102.07	0.00	0.00	0.00	175,102.07	0.00
1-Y1	30711XQN7	08/24/2020	1.80000 %	0.00	783,474.15	0.00	0.00	0.00	783,474.15	0.00
1-Y2	30711XQP2	08/24/2020	1.40000 %	0.00	609,368.78	0.00	0.00	0.00	609,368.78	0.00
1-Y3	30711XQQ0	08/24/2020	1.00000 %	0.00	435,263.42	0.00	0.00	0.00	435,263.42	0.00
1-Y4	30711XQR8	08/24/2020	0.60000 %	0.00	261,158.05	0.00	0.00	0.00	261,158.05	0.00
Totals				37,589,420,640.44	16,741,308.29	1,285,252,337.16	20,387.84	36,304,147,915.42	1,301,993,645.45	867,652.27

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2020
10-Aug-2020 3:00:34 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	28,651,605,795.33	55,061,805.94	853,984,723.29	0.00	0.00	909,046,529.23	27,742,559,266.08	0.65880250	909,046,529.23
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	112,898,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	79,021,800.39	0.31687051	33,876,347.93
1M-AH	13,125,550.00	5,942,090.01	108,031.04	1,674,959.31	0.00	0.00	1,782,990.35	4,159,099.66	0.31687051	1,782,990.35
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	653,225,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	619,348,800.39	0.78427471	33,876,347.93
1M-2H	41,564,908.00	34,381,448.01	108,031.04	1,674,959.31	0.00	0.00	1,782,990.35	32,598,457.66	0.78427835	1,782,990.35
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	217,909,026.57	0.00	0.00	0.00	20,387.84	20,387.84	217,888,638.73	0.99603370	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	112,898,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	79,021,800.39	0.31687051	33,876,347.93
1E-A2	249,382,000.00	112,898,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	79,021,800.39	0.31687051	33,876,347.93
1E-A3	249,382,000.00	112,898,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	79,021,800.39	0.31687051	33,876,347.93
1E-A4	249,382,000.00	112,898,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	79,021,800.39	0.31687051	33,876,347.93
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

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Series 2017-C05



Distribution Date: 25-Aug-2020
10-Aug-2020 3:00:34 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	362,280,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	328,403,800.39	0.65843525	33,876,347.93
1E-D2	498,764,000.00	362,280,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	328,403,800.39	0.65843525	33,876,347.93
1E-D3	498,764,000.00	362,280,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	328,403,800.39	0.65843525	33,876,347.93
1E-D4	498,764,000.00	362,280,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	328,403,800.39	0.65843525	33,876,347.93
1E-D5	498,764,000.00	362,280,148.32	2,052,561.37	31,823,786.55	0.00	0.00	33,876,347.93	328,403,800.39	0.65843525	33,876,347.93
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
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	37,589,420,640.44	77,856,043.09	1,207,396,293.96	0.00	20,387.84	1,285,272,725.00	36,304,147,915.42	0.68580141	1,285,252,337.16

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Distribution Date: 25-Aug-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	680.38962174	1.30755259	20.27957340	0.00000000	0.00000000	21.58712599	658.80249574	0.65880250	21.58712599
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	452.71169659	8.23059150	127.61059960	0.00000000	0.00000000	135.84119114	316.87050545	0.31687051	135.84119114
1M-AH	13,125,550.00	452.71169665	8.23059148	127.61059994	0.00000000	0.00000000	135.84119142	316.87050524	0.31687051	135.84119142
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	827.17196881	2.59913635	40.29811810	0.00000000	0.00000000	42.89725447	784.27471434	0.78427471	42.89725447
1M-2H	41,564,908.00	827.17488536	2.59909248	40.29743817	0.00000000	0.00000000	42.89653065	784.27835471	0.78427835	42.89653065
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	996.12690256	0.00000000	0.00000000	0.00000000	0.09319887	0.09319887	996.03370369	0.99603370	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	452.71169659	8.23059150	127.61059960	0.00000000	0.00000000	135.84119114	316.87050545	0.31687051	135.84119114
1E-A2	249,382,000.00	452.71169659	8.23059150	127.61059960	0.00000000	0.00000000	135.84119114	316.87050545	0.31687051	135.84119114
1E-A3	249,382,000.00	452.71169659	8.23059150	127.61059960	0.00000000	0.00000000	135.84119114	316.87050545	0.31687051	135.84119114
1E-A4	249,382,000.00	452.71169659	8.23059150	127.61059960	0.00000000	0.00000000	135.84119114	316.87050545	0.31687051	135.84119114
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2020
10-Aug-2020 3:00:35 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	726.35584830	4.11529575	63.80529980	0.00000000	0.00000000	67.92059557	658.43525272	0.65843525	67.92059557
1E-D2	498,764,000.00	726.35584830	4.11529575	63.80529980	0.00000000	0.00000000	67.92059557	658.43525272	0.65843525	67.92059557
1E-D3	498,764,000.00	726.35584830	4.11529575	63.80529980	0.00000000	0.00000000	67.92059557	658.43525272	0.65843525	67.92059557
1E-D4	498,764,000.00	726.35584830	4.11529575	63.80529980	0.00000000	0.00000000	67.92059557	658.43525272	0.65843525	67.92059557
1E-D5	498,764,000.00	726.35584830	4.11529575	63.80529980	0.00000000	0.00000000	67.92059557	658.43525272	0.65843525	67.92059557
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2020
10-Aug-2020 3:00:35 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	28,651,605,795.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,742,559,266.08
1M-1	N/A	N/A	0.72163 %	0.00	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	0.00
1M-2A	07/27/20 - 08/24/20	29	2.37163 %	112,898,148.32	215,689.62	0.00	0.00	0.00	0.00	215,689.62	0.00	79,021,800.39
1M-AH	N/A	N/A	0.00000 %	5,942,090.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,159,099.66
1M-2B	07/27/20 - 08/24/20	29	2.37163 %	249,382,000.00	476,439.25	0.00	0.00	0.00	0.00	476,439.25	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	0.00	13,125,550.00
1M-2C	07/27/20 - 08/24/20	29	2.37163 %	290,945,000.00	555,844.52	0.00	0.00	0.00	0.00	555,844.52	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	0.00	15,313,808.00
1M-2	07/27/20 - 08/24/20	29	2.37163 %	653,225,148.32	1,247,973.40	0.00	0.00	0.00	0.00	1,247,973.40	0.00	619,348,800.39
1M-2H	N/A	N/A	0.00000 %	34,381,448.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,598,457.66
1B-1	07/27/20 - 08/24/20	29	3.77163 %	207,818,000.00	631,404.60	0.00	0.00	0.00	0.00	631,404.60	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	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	217,909,026.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,888,638.73
1A-I1	07/27/20 - 08/24/20	29	1.80000 %	112,898,148.32	163,702.32	0.00	0.00	0.00	0.00	163,702.32	0.00	79,021,800.39
1A-I2	07/27/20 - 08/24/20	29	1.40000 %	112,898,148.32	127,324.02	0.00	0.00	0.00	0.00	127,324.02	0.00	79,021,800.39
1A-I3	07/27/20 - 08/24/20	29	1.00000 %	112,898,148.32	90,945.73	0.00	0.00	0.00	0.00	90,945.73	0.00	79,021,800.39
1A-I4	07/27/20 - 08/24/20	29	0.60000 %	112,898,148.32	54,567.44	0.00	0.00	0.00	0.00	54,567.44	0.00	79,021,800.39
1B-I1	07/27/20 - 08/24/20	29	1.80000 %	249,382,000.00	361,603.90	0.00	0.00	0.00	0.00	361,603.90	0.00	249,382,000.00
1B-I2	07/27/20 - 08/24/20	29	1.40000 %	249,382,000.00	281,247.48	0.00	0.00	0.00	0.00	281,247.48	0.00	249,382,000.00
1B-I3	07/27/20 - 08/24/20	29	1.00000 %	249,382,000.00	200,891.06	0.00	0.00	0.00	0.00	200,891.06	0.00	249,382,000.00
1B-I4	07/27/20 - 08/24/20	29	0.60000 %	249,382,000.00	120,534.63	0.00	0.00	0.00	0.00	120,534.63	0.00	249,382,000.00
1C-I1	07/27/20 - 08/24/20	29	1.80000 %	290,945,000.00	421,870.25	0.00	0.00	0.00	0.00	421,870.25	0.00	290,945,000.00
1C-I2	07/27/20 - 08/24/20	29	1.40000 %	290,945,000.00	328,121.31	0.00	0.00	0.00	0.00	328,121.31	0.00	290,945,000.00
1C-I3	07/27/20 - 08/24/20	29	1.00000 %	290,945,000.00	234,372.36	0.00	0.00	0.00	0.00	234,372.36	0.00	290,945,000.00
1C-I4	07/27/20 - 08/24/20	29	0.60000 %	290,945,000.00	140,623.42	0.00	0.00	0.00	0.00	140,623.42	0.00	290,945,000.00
1E-A1	07/27/20 - 08/24/20	29	0.57163 %	112,898,148.32	51,987.31	0.00	0.00	0.00	0.00	51,987.31	0.00	79,021,800.39
1E-A2	07/27/20 - 08/24/20	29	0.97163 %	112,898,148.32	88,365.60	0.00	0.00	0.00	0.00	88,365.60	0.00	79,021,800.39
1E-A3	07/27/20 - 08/24/20	29	1.37163 %	112,898,148.32	124,743.89	0.00	0.00	0.00	0.00	124,743.89	0.00	79,021,800.39
1E-A4	07/27/20 - 08/24/20	29	1.77163 %	112,898,148.32	161,122.18	0.00	0.00	0.00	0.00	161,122.18	0.00	79,021,800.39
1E-B1	07/27/20 - 08/24/20	29	0.57163 %	249,382,000.00	114,835.35	0.00	0.00	0.00	0.00	114,835.35	0.00	249,382,000.00
1E-B2	07/27/20 - 08/24/20	29	0.97163 %	249,382,000.00	195,191.78	0.00	0.00	0.00	0.00	195,191.78	0.00	249,382,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2020
10-Aug-2020 3:00:35 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/27/20 - 08/24/20	29	1.37163 %	249,382,000.00	275,548.20	0.00	0.00	0.00	0.00	275,548.20	0.00	249,382,000.00
1E-B4	07/27/20 - 08/24/20	29	1.77163 %	249,382,000.00	355,904.62	0.00	0.00	0.00	0.00	355,904.62	0.00	249,382,000.00
1E-C1	07/27/20 - 08/24/20	29	0.57163 %	290,945,000.00	133,974.27	0.00	0.00	0.00	0.00	133,974.27	0.00	290,945,000.00
1E-C2	07/27/20 - 08/24/20	29	0.97163 %	290,945,000.00	227,723.22	0.00	0.00	0.00	0.00	227,723.22	0.00	290,945,000.00
1E-C3	07/27/20 - 08/24/20	29	1.37163 %	290,945,000.00	321,472.16	0.00	0.00	0.00	0.00	321,472.16	0.00	290,945,000.00
1E-C4	07/27/20 - 08/24/20	29	1.77163 %	290,945,000.00	415,221.11	0.00	0.00	0.00	0.00	415,221.11	0.00	290,945,000.00
1E-D1	07/27/20 - 08/24/20	29	0.57163 %	362,280,148.32	166,822.66	0.00	0.00	0.00	0.00	166,822.66	0.00	328,403,800.39
1E-D2	07/27/20 - 08/24/20	29	0.97163 %	362,280,148.32	283,557.38	0.00	0.00	0.00	0.00	283,557.38	0.00	328,403,800.39
1E-D3	07/27/20 - 08/24/20	29	1.37163 %	362,280,148.32	400,292.09	0.00	0.00	0.00	0.00	400,292.09	0.00	328,403,800.39
1E-D4	07/27/20 - 08/24/20	29	1.77163 %	362,280,148.32	517,026.81	0.00	0.00	0.00	0.00	517,026.81	0.00	328,403,800.39
1E-D5	07/27/20 - 08/24/20	29	2.37163 %	362,280,148.32	692,128.88	0.00	0.00	0.00	0.00	692,128.88	0.00	328,403,800.39
1E-F1	07/27/20 - 08/24/20	29	0.57163 %	540,327,000.00	248,809.63	0.00	0.00	0.00	0.00	248,809.63	0.00	540,327,000.00
1E-F2	07/27/20 - 08/24/20	29	0.97163 %	540,327,000.00	422,914.99	0.00	0.00	0.00	0.00	422,914.99	0.00	540,327,000.00
1E-F3	07/27/20 - 08/24/20	29	1.37163 %	540,327,000.00	597,020.36	0.00	0.00	0.00	0.00	597,020.36	0.00	540,327,000.00
1E-F4	07/27/20 - 08/24/20	29	1.77163 %	540,327,000.00	771,125.73	0.00	0.00	0.00	0.00	771,125.73	0.00	540,327,000.00
1E-F5	07/27/20 - 08/24/20	29	2.37163 %	540,327,000.00	1,032,283.78	0.00	0.00	0.00	0.00	1,032,283.78	0.00	540,327,000.00
1-X1	07/27/20 - 08/24/20	29	1.80000 %	362,280,148.32	525,306.22	0.00	0.00	0.00	0.00	525,306.22	0.00	328,403,800.39
1-X2	07/27/20 - 08/24/20	29	1.40000 %	362,280,148.32	408,571.50	0.00	0.00	0.00	0.00	408,571.50	0.00	328,403,800.39
1-X3	07/27/20 - 08/24/20	29	1.00000 %	362,280,148.32	291,836.79	0.00	0.00	0.00	0.00	291,836.79	0.00	328,403,800.39
1-X4	07/27/20 - 08/24/20	29	0.60000 %	362,280,148.32	175,102.07	0.00	0.00	0.00	0.00	175,102.07	0.00	328,403,800.39
1-Y1	07/27/20 - 08/24/20	29	1.80000 %	540,327,000.00	783,474.15	0.00	0.00	0.00	0.00	783,474.15	0.00	540,327,000.00
1-Y2	07/27/20 - 08/24/20	29	1.40000 %	540,327,000.00	609,368.78	0.00	0.00	0.00	0.00	609,368.78	0.00	540,327,000.00
1-Y3	07/27/20 - 08/24/20	29	1.00000 %	540,327,000.00	435,263.42	0.00	0.00	0.00	0.00	435,263.42	0.00	540,327,000.00
1-Y4	07/27/20 - 08/24/20	29	0.60000 %	540,327,000.00	261,158.05	0.00	0.00	0.00	0.00	261,158.05	0.00	540,327,000.00
Totals					16,741,308.29	0.00	0.00	0.00	0.00	16,741,308.29	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2020
10-Aug-2020 3:00:35 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	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 %	680.38962174	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	658.80249574
1M-1	353,291,000.00	0.72163 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	249,382,000.00	2.37163 %	452.71169659	0.86489650	0.00000000	0.00000000	0.00000000	0.00000000	0.86489650	0.00000000	316.87050545
1M-AH	13,125,550.00	0.00000 %	452.71169665	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	316.87050524
1M-2B	249,382,000.00	2.37163 %	1000.00000000	1.91047971	0.00000000	0.00000000	0.00000000	0.00000000	1.91047971	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	0.00000000	1000.00000000
1M-2C	290,945,000.00	2.37163 %	1000.00000000	1.91047971	0.00000000	0.00000000	0.00000000	0.00000000	1.91047971	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	0.00000000	1000.00000000
1M-2	789,709,000.00	2.37163 %	827.17196881	1.58029527	0.00000000	0.00000000	0.00000000	0.00000000	1.58029527	0.00000000	784.27471434
1M-2H	41,564,908.00	0.00000 %	827.17488536	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	784.27835471
1B-1	207,818,000.00	3.77163 %	1000.00000000	3.03825751	0.00000000	0.00000000	0.00000000	0.00000000	3.03825751	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	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	996.12690256	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.03370369
1A-I1	0.00	1.80000 %	452.71169659	0.65643198	0.00000000	0.00000000	0.00000000	0.00000000	0.65643198	0.00000000	316.87050545
1A-I2	0.00	1.40000 %	452.71169659	0.51055818	0.00000000	0.00000000	0.00000000	0.00000000	0.51055818	0.00000000	316.87050545
1A-I3	0.00	1.00000 %	452.71169659	0.36468442	0.00000000	0.00000000	0.00000000	0.00000000	0.36468442	0.00000000	316.87050545
1A-I4	0.00	0.60000 %	452.71169659	0.21881066	0.00000000	0.00000000	0.00000000	0.00000000	0.21881066	0.00000000	316.87050545
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	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	0.00000000	1.12777779	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555557	0.00000000	0.00000000	0.00000000	0.00000000	0.80555557	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	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	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	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	0.00000000	0.80555555	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333334	0.00000000	0.00000000	0.00000000	0.00000000	0.48333334	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.57163 %	452.71169659	0.20846456	0.00000000	0.00000000	0.00000000	0.00000000	0.20846456	0.00000000	316.87050545
1E-A2	249,382,000.00	0.97163 %	452.71169659	0.35433832	0.00000000	0.00000000	0.00000000	0.00000000	0.35433832	0.00000000	316.87050545
1E-A3	249,382,000.00	1.37163 %	452.71169659	0.50021208	0.00000000	0.00000000	0.00000000	0.00000000	0.50021208	0.00000000	316.87050545

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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)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	249,382,000.00	1.77163 %	452.71169659	0.64608584	0.00000000	0.00000000	0.00000000	0.00000000	0.64608584	0.00000000	316.87050545
1E-B1	249,382,000.00	0.57163 %	1000.00000000	0.46047971	0.00000000	0.00000000	0.00000000	0.00000000	0.46047971	0.00000000	1000.00000000
1E-B2	249,382,000.00	0.97163 %	1000.00000000	0.78270196	0.00000000	0.00000000	0.00000000	0.00000000	0.78270196	0.00000000	1000.00000000
1E-B3	249,382,000.00	1.37163 %	1000.00000000	1.10492417	0.00000000	0.00000000	0.00000000	0.00000000	1.10492417	0.00000000	1000.00000000
1E-B4	249,382,000.00	1.77163 %	1000.00000000	1.42714639	0.00000000	0.00000000	0.00000000	0.00000000	1.42714639	0.00000000	1000.00000000
1E-C1	290,945,000.00	0.57163 %	1000.00000000	0.46047971	0.00000000	0.00000000	0.00000000	0.00000000	0.46047971	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.97163 %	1000.00000000	0.78270195	0.00000000	0.00000000	0.00000000	0.00000000	0.78270195	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.37163 %	1000.00000000	1.10492416	0.00000000	0.00000000	0.00000000	0.00000000	1.10492416	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.77163 %	1000.00000000	1.42714640	0.00000000	0.00000000	0.00000000	0.00000000	1.42714640	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.57163 %	726.35584830	0.33447214	0.00000000	0.00000000	0.00000000	0.00000000	0.33447214	0.00000000	658.43525272
1E-D2	498,764,000.00	0.97163 %	726.35584830	0.56852014	0.00000000	0.00000000	0.00000000	0.00000000	0.56852014	0.00000000	658.43525272
1E-D3	498,764,000.00	1.37163 %	726.35584830	0.80256813	0.00000000	0.00000000	0.00000000	0.00000000	0.80256813	0.00000000	658.43525272
1E-D4	498,764,000.00	1.77163 %	726.35584830	1.03661614	0.00000000	0.00000000	0.00000000	0.00000000	1.03661614	0.00000000	658.43525272
1E-D5	498,764,000.00	2.37163 %	726.35584830	1.38768813	0.00000000	0.00000000	0.00000000	0.00000000	1.38768813	0.00000000	658.43525272
1E-F1	540,327,000.00	0.57163 %	1000.00000000	0.46047973	0.00000000	0.00000000	0.00000000	0.00000000	0.46047973	0.00000000	1000.00000000
1E-F2	540,327,000.00	0.97163 %	1000.00000000	0.78270194	0.00000000	0.00000000	0.00000000	0.00000000	0.78270194	0.00000000	1000.00000000
1E-F3	540,327,000.00	1.37163 %	1000.00000000	1.10492417	0.00000000	0.00000000	0.00000000	0.00000000	1.10492417	0.00000000	1000.00000000
1E-F4	540,327,000.00	1.77163 %	1000.00000000	1.42714639	0.00000000	0.00000000	0.00000000	0.00000000	1.42714639	0.00000000	1000.00000000
1E-F5	540,327,000.00	2.37163 %	1000.00000000	1.91047973	0.00000000	0.00000000	0.00000000	0.00000000	1.91047973	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	726.35584830	1.05321599	0.00000000	0.00000000	0.00000000	0.00000000	1.05321599	0.00000000	658.43525272
1-X2	0.00	1.40000 %	726.35584830	0.81916798	0.00000000	0.00000000	0.00000000	0.00000000	0.81916798	0.00000000	658.43525272
1-X3	0.00	1.00000 %	726.35584830	0.58512000	0.00000000	0.00000000	0.00000000	0.00000000	0.58512000	0.00000000	658.43525272
1-X4	0.00	0.60000 %	726.35584830	0.35107199	0.00000000	0.00000000	0.00000000	0.00000000	0.35107199	0.00000000	658.43525272
1-Y1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	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	0.00000000	1.12777777	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	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	35,795,280.43
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(20,387.84)
Total Deposits	35,774,892.59
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	35,755,725.93
Total Withdrawals (Pool Distribution Amount)	35,774,892.59
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	944,726,255.34
Total Principal Reduction Cumulative	14,920,106,902.06
Scheduled Principal Current	57,222,398.35
Scheduled Principal Cumulative	2,417,605,000.44
Unscheduled Principal Current	887,483,469.15
Unscheduled Principal Cumulative	12,501,634,249.35
Senior Reduction Amount	909,046,529.23
Subordinate Reduction Amount	35,659,338.27
Calculated Tranche Write-down Amount	20,387.84
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,757.19
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,885.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	129387
Period Reference Pool Removal Loan Count	3192
Period Ending Loan Count	126195
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	28,831,151,457.38
Period PIF Loan Count Current	3190
PIF Loan Count Cumulative	48360
Period PIF Loan UPB Current	870,523,479.35
PIF Loan UPB Cumulative	11,841,780,537.15
Period Partial Prepayment Amount	19,211,837.53
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,174,847.16
Credit Event Amount Current	303,398.86
Credit Event Amount Cumulative	4,493,849.58
Total Active Modified Loan Count	584
Total Active Modified Loan UPB	131,018,583.52
Libor Rate	0.171630%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	96.224219%
Subordinate Percentage	3.775781%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	3.780000 %	3.780000 %
1M-1	0.00	0.00	2.900000 %	3.780000 %	3.780000 %
1M-1H	0.00	0.00	2.900000 %	3.780000 %	3.780000 %
1M-2A	0.00	0.00	2.300000 %	3.380000 %	3.490000 %
1M-2B	0.00	0.00	1.700000 %	2.500000 %	2.580000 %
1M-2C	0.00	0.00	1.000000 %	1.470000 %	1.510000 %
1M-2	0.00	0.00	1.000000 %	1.470000 %	1.510000 %
1M-2H	0.00	0.00	1.000000 %	1.470000 %	1.510000 %
1B-1	0.00	0.00	0.500000 %	0.730000 %	0.760000 %
1B-1H	0.00	0.00	0.500000 %	0.730000 %	0.760000 %
1B-2H	20,387.84	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	1455	338,202,226.18	1.152978 %	1.173044 %
60 Days	2145	548,200,789.61	1.699750 %	1.901418 %
90 Days	2477	661,648,252.57	1.962835 %	2.294907 %
120 Days	196	48,992,441.39	0.155315 %	0.169929 %
150 Days	57	12,620,536.58	0.045168 %	0.043774 %
180+ Days	188	39,560,728.28	0.148976 %	0.137215 %
Totals	6518	1,649,224,974.61	5.165022 %	5.720288 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	52	12,127,150.53	3,757.19	0.030982

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988003	180,212.79	37.54	0.020831
Summary	0042990786	311,228.04	8.29	0.002664
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042991477	157,084.74	9.17	0.005838
Summary	0042992047	175,009.66	109.38	0.062499
Summary	0042994551	133,521.78	1.79	0.001341
Summary	0043002055	208,314.78	36.55	0.017546
Summary	0043004835	360,463.85	134.36	0.037274
Summary	0043005227	281,501.73	224.30	0.079680
Summary	0043011843	244,050.74	6.82	0.002795
Summary	0043012772	166,820.72	104.26	0.062498
Summary	0043013073	148,034.84	3.72	0.002513
Summary	0043013788	445,730.33	92.86	0.020833
Summary	0043016037	183,156.57	190.79	0.104168
Summary	0043016304	312,452.18	13.09	0.004189
Summary	0043018058	274,224.40	2.51	0.000915
Summary	0043019732	258,213.38	6.81	0.002637
Summary	0043020334	94,044.53	32.99	0.035079
Summary	0043021585	82,559.98	11.13	0.013481
Summary	0043022301	122,008.35	63.55	0.052087
Summary	0043030352	411,727.95	99.40	0.024142
Summary	0043033428	137,634.59	74.15	0.053875
Summary	0043042445	172,055.80	35.84	0.020830
Summary	0043052177	369,354.51	18.03	0.004881
Summary	0043052368	159,688.03	43.89	0.027485

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043054381	111,374.00	28.99	0.026029
Summary	0043062614	117,248.70	1.81	0.001544
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	148,842.71	21.08	0.014163
Summary	0043076309	183,672.16	123.59	0.067288
Summary	0043076726	398,424.87	188.38	0.047281
Summary	0043078316	178,155.62	95.03	0.053341
Summary	0043083724	260,308.19	9.69	0.003723
Summary	0043085287	103,012.98	18.29	0.017755
Summary	0043095103	303,298.41	63.19	0.020834
Summary	0043101278	169,600.81	40.05	0.023614
Summary	0043105043	283,608.42	177.26	0.062502
Summary	0043109915	414,602.64	293.48	0.070786
Summary	0043115750	196,474.59	48.54	0.024705
Summary	0043116297	378,926.32	118.41	0.031249
Summary	0043120480	220,006.01	48.31	0.021958
Summary	0043121547	165,844.01	172.75	0.104164
Summary	0043127853	386,734.97	149.93	0.038768
Summary	0043129146	455,493.96	110.77	0.024319
Summary	0043132952	133,163.27	55.43	0.041626
Summary	0043146210	310,567.72	87.54	0.028187
Summary	0043153824	513,588.05	238.07	0.046354
Summary	0043154047	115,102.69	2.33	0.002024
Summary	0043157728	213,234.49	44.42	0.020832
Summary	0043158516	237,808.35	91.67	0.038548
Summary	0043160353	242,311.91	75.72	0.031249
Summary	0043162907	147,044.83	15.91	0.010820

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	303,398.86	20,383.64	6.718

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043026773	232,478.32	(2,726.97)	(1.173)
0043039459	70,920.54	23,110.61	32.587

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	122,577.60	4.20	31,912.56	26.035

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043073785	122,577.60	4.20	31,912.56	26.035

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
34	4,493,849.58	867,652.27	19.308

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023894	115,369.13	3,121.66	2.706
0043026773	232,478.32	(2,726.97)	(1.173)
0043033439	47,611.26	28,502.92	59.866
0043036819	133,800.05	53,131.78	39.710
0043039459	70,920.54	23,110.61	32.587
0043042394	161,617.32	5,411.71	3.348
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043068667	206,698.30	59.53	0.029
0043073785	122,577.60	31,912.56	26.035
0043087179	70,088.71	1,149.54	1.640
0043089478	58,081.04	64,228.38	110.584
0043091760	64,121.75	34,521.98	53.838
0043095020	158,324.99	72,227.53	45.620
0043106926	87,447.93	23,317.09	26.664

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043116867	94,423.60	8,398.47	8.894
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043143639	41,423.01	3,707.90	8.951
0043153142	205,778.87	4,809.89	2.337
0043155113	129,557.68	11,291.01	8.715
0043157853	212,430.50	3,629.49	1.709
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	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	425,976.46	20,387.84	0.000 %	0	0.00	0.00	0.000 %	3	425,976.46	20,387.84	0.000 %

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

Group	Loan Number	Original Securitized 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	0043026773	240,000.00	3.990 %	TX	80.00	360	232,478.32	07/31/2020	(2,726.97)	(2,726.97)
Summary	0043039459	72,000.00	4.125 %	MS	66.00	360	70,920.54	07/31/2020	23,110.61	23,110.61
Summary	0043073785	128,000.00	3.750 %	OH	80.00	360	122,577.60	06/30/2020	4.20	31,912.56

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

* This data is currently not provided for reporting.

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

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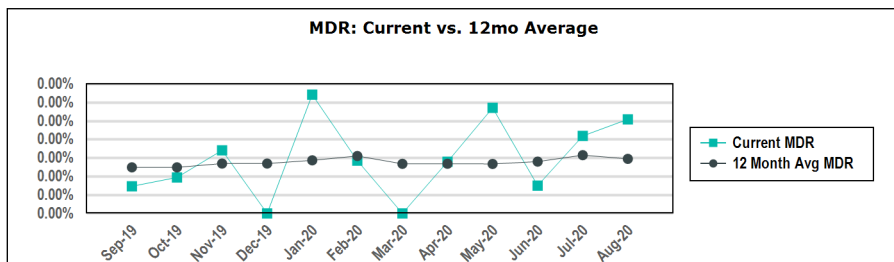
Distribution Date: 25-Aug-2020
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Realized Loss Report - Collateral

Summary

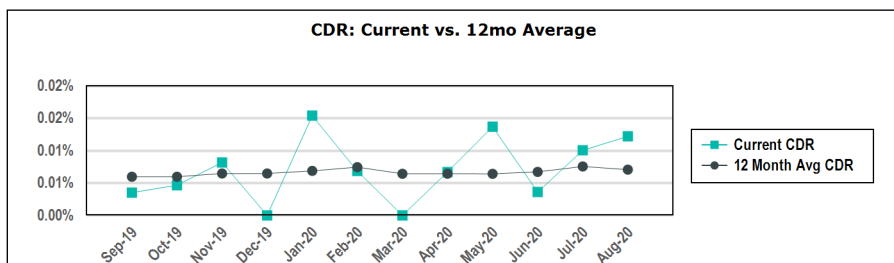
MDR

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



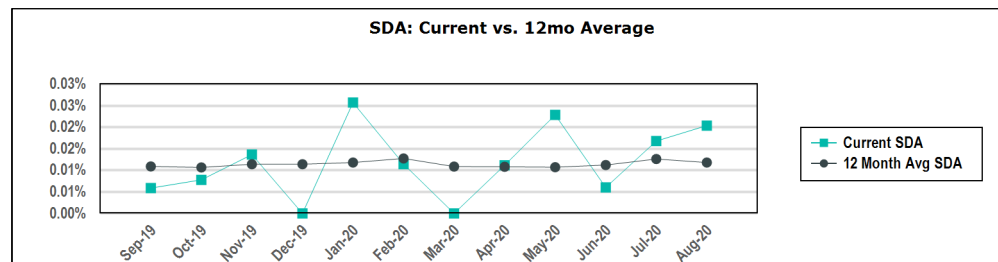
CDR

Current Month 0.012 %
3 Month Average 0.009 %
12 Month Average 0.007 %



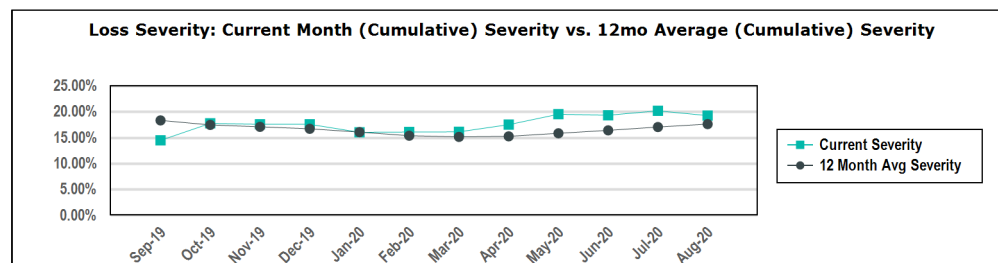
SDA

Current Month 0.020 %
3 Month Average 0.014 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 19.308 %
3 Month Average (Cumulative) 19.634 %
12 Month Average (Cumulative) 17.661 %



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	2.986 %
3 Month Average	2.557 %
12 Month Average	1.556 %

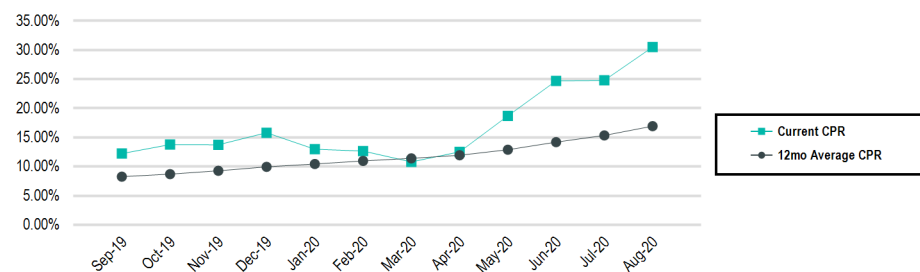
CPR

Current Month	30.499 %
3 Month Average	26.666 %
12 Month Average	16.934 %

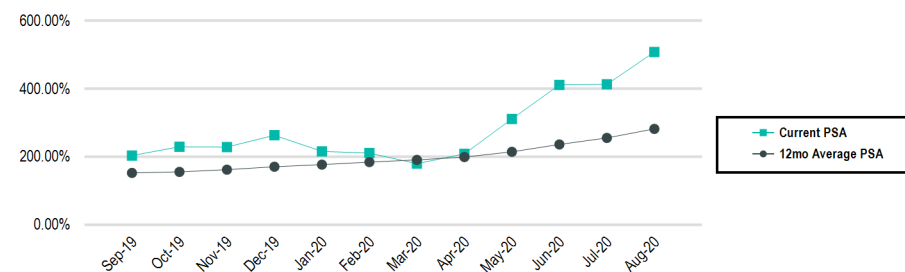
PSA

Current Month	508.309 %
3 Month Average	444.426 %
12 Month Average	282.237 %

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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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
83	19,174,847.16

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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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.