

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-Mar-2020
12-Mar-2020 8:22:37 AM

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		02/28/2020	0.00000 %	31,497,026,140.78	0.00	357,690,163.22	0.00	31,139,337,185.81	357,690,163.22	0.00
1M-1	30711XNS9	03/24/2020	2.17675 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/28/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	03/24/2020	3.82675 %	218,961,648.39	674,984.25	13,337,099.16	0.00	205,624,549.23	14,012,083.41	0.00
1M-AH		02/28/2020	0.00000 %	11,524,456.71	0.00	701,962.30	0.00	10,822,494.41	701,962.30	0.00
1M-2B	30711XNU4	03/24/2020	3.82675 %	249,382,000.00	768,759.85	0.00	0.00	249,382,000.00	768,759.85	0.00
1M-BH		02/28/2020	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	03/24/2020	3.82675 %	290,945,000.00	896,884.43	0.00	0.00	290,945,000.00	896,884.43	0.00
1M-CH		02/28/2020	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	03/24/2020	3.82675 %	759,288,648.39	2,340,628.53	13,337,099.16	0.00	745,951,549.23	15,677,727.69	0.00
1M-2H		02/28/2020	0.00000 %	39,963,814.71	0.00	701,962.30	0.00	39,261,852.41	701,962.30	0.00
1B-1	30711XNW0	03/24/2020	5.22675 %	207,818,000.00	875,004.70	0.00	0.00	207,818,000.00	875,004.70	0.00
1B-1H		02/28/2020	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		02/28/2020	0.00000 %	218,225,087.67	0.00	0.00	1,208.27	218,223,879.40	0.00	532,411.60
1A-I1	30711XNY6	03/24/2020	1.80000 %	0.00	317,494.39	0.00	0.00	0.00	317,494.39	0.00
1A-I2	30711XPA6	03/24/2020	1.40000 %	0.00	246,940.08	0.00	0.00	0.00	246,940.08	0.00
1A-I3	30711XPC2	03/24/2020	1.00000 %	0.00	176,385.77	0.00	0.00	0.00	176,385.77	0.00
1A-I4	30711XPE8	03/24/2020	0.60000 %	0.00	105,831.46	0.00	0.00	0.00	105,831.46	0.00
1B-I1	30711XPG3	03/24/2020	1.80000 %	0.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00
1B-I2	30711XPJ7	03/24/2020	1.40000 %	0.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00
1B-I3	30711XPL2	03/24/2020	1.00000 %	0.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00
1B-I4	30711XPN8	03/24/2020	0.60000 %	0.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00
1C-I1	30711XPQ1	03/24/2020	1.80000 %	0.00	421,870.25	0.00	0.00	0.00	421,870.25	0.00
1C-I2	30711XPS7	03/24/2020	1.40000 %	0.00	328,121.31	0.00	0.00	0.00	328,121.31	0.00
1C-I3	30711XPU2	03/24/2020	1.00000 %	0.00	234,372.36	0.00	0.00	0.00	234,372.36	0.00
1C-I4	30711XPW8	03/24/2020	0.60000 %	0.00	140,623.42	0.00	0.00	0.00	140,623.42	0.00
1E-A1	30711XNZ3	03/24/2020	2.02675 %	218,961,648.39	357,489.86	13,337,099.16	0.00	205,624,549.23	13,694,589.02	0.00
1E-A2	30711XPB4	03/24/2020	2.42675 %	218,961,648.39	428,044.17	13,337,099.16	0.00	205,624,549.23	13,765,143.33	0.00
1E-A3	30711XPD0	03/24/2020	2.82675 %	218,961,648.39	498,598.48	13,337,099.16	0.00	205,624,549.23	13,835,697.64	0.00
1E-A4	30711XPF5	03/24/2020	3.22675 %	218,961,648.39	569,152.79	13,337,099.16	0.00	205,624,549.23	13,906,251.95	0.00
1E-B1	30711XPH1	03/24/2020	2.02675 %	249,382,000.00	407,155.95	0.00	0.00	249,382,000.00	407,155.95	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-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	30711XPk4	03/24/2020	2.42675 %	249,382,000.00	487,512.37	0.00	0.00	249,382,000.00	487,512.37	0.00
1E-B3	30711XPM0	03/24/2020	2.82675 %	249,382,000.00	567,868.79	0.00	0.00	249,382,000.00	567,868.79	0.00
1E-B4	30711XPP3	03/24/2020	3.22675 %	249,382,000.00	648,225.21	0.00	0.00	249,382,000.00	648,225.21	0.00
1E-C1	30711XPR9	03/24/2020	2.02675 %	290,945,000.00	475,014.18	0.00	0.00	290,945,000.00	475,014.18	0.00
1E-C2	30711XPT5	03/24/2020	2.42675 %	290,945,000.00	568,763.13	0.00	0.00	290,945,000.00	568,763.13	0.00
1E-C3	30711XPV0	03/24/2020	2.82675 %	290,945,000.00	662,512.07	0.00	0.00	290,945,000.00	662,512.07	0.00
1E-C4	30711XPX6	03/24/2020	3.22675 %	290,945,000.00	756,261.02	0.00	0.00	290,945,000.00	756,261.02	0.00
1E-D1	30711XPY4	03/24/2020	2.02675 %	468,343,648.39	764,645.81	13,337,099.16	0.00	455,006,549.23	14,101,744.97	0.00
1E-D2	30711XPZ1	03/24/2020	2.42675 %	468,343,648.39	915,556.54	13,337,099.16	0.00	455,006,549.23	14,252,655.70	0.00
1E-D3	30711XQA5	03/24/2020	2.82675 %	468,343,648.39	1,066,467.27	13,337,099.16	0.00	455,006,549.23	14,403,566.43	0.00
1E-D4	30711XQB3	03/24/2020	3.22675 %	468,343,648.39	1,217,378.00	13,337,099.16	0.00	455,006,549.23	14,554,477.16	0.00
1E-D5	30711XQC1	03/24/2020	3.82675 %	468,343,648.39	1,443,744.10	13,337,099.16	0.00	455,006,549.23	14,780,843.26	0.00
1E-F1	30711XQD9	03/24/2020	2.02675 %	540,327,000.00	882,170.13	0.00	0.00	540,327,000.00	882,170.13	0.00
1E-F2	30711XQE7	03/24/2020	2.42675 %	540,327,000.00	1,056,275.50	0.00	0.00	540,327,000.00	1,056,275.50	0.00
1E-F3	30711XQF4	03/24/2020	2.82675 %	540,327,000.00	1,230,380.86	0.00	0.00	540,327,000.00	1,230,380.86	0.00
1E-F4	30711XQG2	03/24/2020	3.22675 %	540,327,000.00	1,404,486.23	0.00	0.00	540,327,000.00	1,404,486.23	0.00
1E-F5	30711XQH0	03/24/2020	3.82675 %	540,327,000.00	1,665,644.28	0.00	0.00	540,327,000.00	1,665,644.28	0.00
1-X1	30711XQJ6	03/24/2020	1.80000 %	0.00	679,098.29	0.00	0.00	0.00	679,098.29	0.00
1-X2	30711XQK3	03/24/2020	1.40000 %	0.00	528,187.56	0.00	0.00	0.00	528,187.56	0.00
1-X3	30711XQL1	03/24/2020	1.00000 %	0.00	377,276.83	0.00	0.00	0.00	377,276.83	0.00
1-X4	30711XQM9	03/24/2020	0.60000 %	0.00	226,366.10	0.00	0.00	0.00	226,366.10	0.00
1-Y1	30711XQN7	03/24/2020	1.80000 %	0.00	783,474.15	0.00	0.00	0.00	783,474.15	0.00
1-Y2	30711XQP2	03/24/2020	1.40000 %	0.00	609,368.78	0.00	0.00	0.00	609,368.78	0.00
1-Y3	30711XQQ0	03/24/2020	1.00000 %	0.00	435,263.42	0.00	0.00	0.00	435,263.42	0.00
1-Y4	30711XQR8	03/24/2020	0.60000 %	0.00	261,158.05	0.00	0.00	0.00	261,158.05	0.00
Totals				41,613,020,281.16	30,465,717.79	505,802,178.58	1,208.27	41,107,218,102.56	536,267,896.37	532,411.60

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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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2020
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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	31,497,026,140.78	59,709,357.50	297,980,805.72	0.00	0.00	357,690,163.22	31,139,337,185.81	0.73946577	357,690,163.22
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	218,961,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	205,624,549.23	0.82453645	13,337,099.16
1M-AH	13,125,550.00	11,524,456.71	117,178.84	584,783.46	0.00	0.00	701,962.30	10,822,494.41	0.82453645	701,962.30
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	759,288,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	745,951,549.23	0.94459041	13,337,099.16
1M-2H	41,564,908.00	39,963,814.71	117,178.84	584,783.46	0.00	0.00	701,962.30	39,261,852.41	0.94459135	701,962.30
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	218,225,087.67	0.00	0.00	0.00	1,208.27	1,208.27	218,223,879.40	0.99756619	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	218,961,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	205,624,549.23	0.82453645	13,337,099.16
1E-A2	249,382,000.00	218,961,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	205,624,549.23	0.82453645	13,337,099.16
1E-A3	249,382,000.00	218,961,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	205,624,549.23	0.82453645	13,337,099.16
1E-A4	249,382,000.00	218,961,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	205,624,549.23	0.82453645	13,337,099.16
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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Distribution Date: 25-Mar-2020
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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	468,343,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	455,006,549.23	0.91226823	13,337,099.16
1E-D2	498,764,000.00	468,343,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	455,006,549.23	0.91226823	13,337,099.16
1E-D3	498,764,000.00	468,343,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	455,006,549.23	0.91226823	13,337,099.16
1E-D4	498,764,000.00	468,343,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	455,006,549.23	0.91226823	13,337,099.16
1E-D5	498,764,000.00	468,343,648.39	2,226,367.13	11,110,732.03	0.00	0.00	13,337,099.16	455,006,549.23	0.91226823	13,337,099.16
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	41,613,020,281.16	84,433,753.61	421,368,424.97	0.00	1,208.27	505,803,386.85	41,107,218,102.56	0.77653353	505,802,178.58

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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	747.95981261	1.41791799	7.07614956	0.00000000	0.00000000	8.49406754	739.46577376	0.73946577	8.49406754
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	878.01705171	8.92753739	44.55306329	0.00000000	0.00000000	53.48060068	824.53645103	0.82453645	53.48060068
1M-AH	13,125,550.00	878.01705148	8.92753751	44.55306330	0.00000000	0.00000000	53.48060081	824.53645066	0.82453645	53.48060081
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	961.47903644	2.81922471	14.06940029	0.00000000	0.00000000	16.88862500	944.59041144	0.94459041	16.88862500
1M-2H	41,564,908.00	961.47968642	2.81917718	14.06916286	0.00000000	0.00000000	16.88834004	944.59134638	0.94459135	16.88834004
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	997.57171175	0.00000000	0.00000000	0.00000000	0.00552336	0.00552336	997.56618839	0.99756619	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	878.01705171	8.92753739	44.55306329	0.00000000	0.00000000	53.48060068	824.53645103	0.82453645	53.48060068
1E-A2	249,382,000.00	878.01705171	8.92753739	44.55306329	0.00000000	0.00000000	53.48060068	824.53645103	0.82453645	53.48060068
1E-A3	249,382,000.00	878.01705171	8.92753739	44.55306329	0.00000000	0.00000000	53.48060068	824.53645103	0.82453645	53.48060068
1E-A4	249,382,000.00	878.01705171	8.92753739	44.55306329	0.00000000	0.00000000	53.48060068	824.53645103	0.82453645	53.48060068
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-Mar-2020
12-Mar-2020 8:22:38 AM

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	939.00852586	4.46376870	22.27653165	0.00000000	0.00000000	26.74030034	912.26822551	0.91226823	26.74030034
1E-D2	498,764,000.00	939.00852586	4.46376870	22.27653165	0.00000000	0.00000000	26.74030034	912.26822551	0.91226823	26.74030034
1E-D3	498,764,000.00	939.00852586	4.46376870	22.27653165	0.00000000	0.00000000	26.74030034	912.26822551	0.91226823	26.74030034
1E-D4	498,764,000.00	939.00852586	4.46376870	22.27653165	0.00000000	0.00000000	26.74030034	912.26822551	0.91226823	26.74030034
1E-D5	498,764,000.00	939.00852586	4.46376870	22.27653165	0.00000000	0.00000000	26.74030034	912.26822551	0.91226823	26.74030034
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-Mar-2020
12-Mar-2020 8:22:38 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	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 %	31,497,026,140.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	31,139,337,185.81
1M-1	N/A	N/A	2.17675 %	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	02/25/20 - 03/24/20	29	3.82675 %	218,961,648.39	674,984.25	0.00	0.00	0.00	0.00	674,984.25	0.00	205,624,549.23
1M-AH	N/A	N/A	0.00000 %	11,524,456.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,822,494.41
1M-2B	02/25/20 - 03/24/20	29	3.82675 %	249,382,000.00	768,759.85	0.00	0.00	0.00	0.00	768,759.85	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	02/25/20 - 03/24/20	29	3.82675 %	290,945,000.00	896,884.43	0.00	0.00	0.00	0.00	896,884.43	0.00	290,945,000.00
1M-CH	N/A	N/A	0.00000 %	15,313,808.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00
1M-2	02/25/20 - 03/24/20	29	3.82675 %	759,288,648.39	2,340,628.53	0.00	0.00	0.00	0.00	2,340,628.53	0.00	745,951,549.23
1M-2H	N/A	N/A	0.00000 %	39,963,814.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	39,261,852.41
1B-1	02/25/20 - 03/24/20	29	5.22675 %	207,818,000.00	875,004.70	0.00	0.00	0.00	0.00	875,004.70	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 %	218,225,087.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	218,223,879.40
1A-11	02/25/20 - 03/24/20	29	1.80000 %	218,961,648.39	317,494.39	0.00	0.00	0.00	0.00	317,494.39	0.00	205,624,549.23
1A-12	02/25/20 - 03/24/20	29	1.40000 %	218,961,648.39	246,940.08	0.00	0.00	0.00	0.00	246,940.08	0.00	205,624,549.23
1A-13	02/25/20 - 03/24/20	29	1.00000 %	218,961,648.39	176,385.77	0.00	0.00	0.00	0.00	176,385.77	0.00	205,624,549.23
1A-14	02/25/20 - 03/24/20	29	0.60000 %	218,961,648.39	105,831.46	0.00	0.00	0.00	0.00	105,831.46	0.00	205,624,549.23
1B-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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-11	02/25/20 - 03/24/20	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-12	02/25/20 - 03/24/20	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-13	02/25/20 - 03/24/20	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-14	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	29	2.02675 %	218,961,648.39	357,489.86	0.00	0.00	0.00	0.00	357,489.86	0.00	205,624,549.23
1E-A2	02/25/20 - 03/24/20	29	2.42675 %	218,961,648.39	428,044.17	0.00	0.00	0.00	0.00	428,044.17	0.00	205,624,549.23
1E-A3	02/25/20 - 03/24/20	29	2.82675 %	218,961,648.39	498,598.48	0.00	0.00	0.00	0.00	498,598.48	0.00	205,624,549.23
1E-A4	02/25/20 - 03/24/20	29	3.22675 %	218,961,648.39	569,152.79	0.00	0.00	0.00	0.00	569,152.79	0.00	205,624,549.23
1E-B1	02/25/20 - 03/24/20	29	2.02675 %	249,382,000.00	407,155.95	0.00	0.00	0.00	0.00	407,155.95	0.00	249,382,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2020
12-Mar-2020 8:22:38 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	02/25/20 - 03/24/20	29	2.42675 %	249,382,000.00	487,512.37	0.00	0.00	0.00	0.00	487,512.37	0.00	249,382,000.00
1E-B3	02/25/20 - 03/24/20	29	2.82675 %	249,382,000.00	567,868.79	0.00	0.00	0.00	0.00	567,868.79	0.00	249,382,000.00
1E-B4	02/25/20 - 03/24/20	29	3.22675 %	249,382,000.00	648,225.21	0.00	0.00	0.00	0.00	648,225.21	0.00	249,382,000.00
1E-C1	02/25/20 - 03/24/20	29	2.02675 %	290,945,000.00	475,014.18	0.00	0.00	0.00	0.00	475,014.18	0.00	290,945,000.00
1E-C2	02/25/20 - 03/24/20	29	2.42675 %	290,945,000.00	568,763.13	0.00	0.00	0.00	0.00	568,763.13	0.00	290,945,000.00
1E-C3	02/25/20 - 03/24/20	29	2.82675 %	290,945,000.00	662,512.07	0.00	0.00	0.00	0.00	662,512.07	0.00	290,945,000.00
1E-C4	02/25/20 - 03/24/20	29	3.22675 %	290,945,000.00	756,261.02	0.00	0.00	0.00	0.00	756,261.02	0.00	290,945,000.00
1E-D1	02/25/20 - 03/24/20	29	2.02675 %	468,343,648.39	764,645.81	0.00	0.00	0.00	0.00	764,645.81	0.00	455,006,549.23
1E-D2	02/25/20 - 03/24/20	29	2.42675 %	468,343,648.39	915,556.54	0.00	0.00	0.00	0.00	915,556.54	0.00	455,006,549.23
1E-D3	02/25/20 - 03/24/20	29	2.82675 %	468,343,648.39	1,066,467.27	0.00	0.00	0.00	0.00	1,066,467.27	0.00	455,006,549.23
1E-D4	02/25/20 - 03/24/20	29	3.22675 %	468,343,648.39	1,217,378.00	0.00	0.00	0.00	0.00	1,217,378.00	0.00	455,006,549.23
1E-D5	02/25/20 - 03/24/20	29	3.82675 %	468,343,648.39	1,443,744.10	0.00	0.00	0.00	0.00	1,443,744.10	0.00	455,006,549.23
1E-F1	02/25/20 - 03/24/20	29	2.02675 %	540,327,000.00	882,170.13	0.00	0.00	0.00	0.00	882,170.13	0.00	540,327,000.00
1E-F2	02/25/20 - 03/24/20	29	2.42675 %	540,327,000.00	1,056,275.50	0.00	0.00	0.00	0.00	1,056,275.50	0.00	540,327,000.00
1E-F3	02/25/20 - 03/24/20	29	2.82675 %	540,327,000.00	1,230,380.86	0.00	0.00	0.00	0.00	1,230,380.86	0.00	540,327,000.00
1E-F4	02/25/20 - 03/24/20	29	3.22675 %	540,327,000.00	1,404,486.23	0.00	0.00	0.00	0.00	1,404,486.23	0.00	540,327,000.00
1E-F5	02/25/20 - 03/24/20	29	3.82675 %	540,327,000.00	1,665,644.28	0.00	0.00	0.00	0.00	1,665,644.28	0.00	540,327,000.00
1-X1	02/25/20 - 03/24/20	29	1.80000 %	468,343,648.39	679,098.29	0.00	0.00	0.00	0.00	679,098.29	0.00	455,006,549.23
1-X2	02/25/20 - 03/24/20	29	1.40000 %	468,343,648.39	528,187.56	0.00	0.00	0.00	0.00	528,187.56	0.00	455,006,549.23
1-X3	02/25/20 - 03/24/20	29	1.00000 %	468,343,648.39	377,276.83	0.00	0.00	0.00	0.00	377,276.83	0.00	455,006,549.23
1-X4	02/25/20 - 03/24/20	29	0.60000 %	468,343,648.39	226,366.10	0.00	0.00	0.00	0.00	226,366.10	0.00	455,006,549.23
1-Y1	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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	02/25/20 - 03/24/20	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					30,465,717.79	0.00	0.00	0.00	0.00	30,465,717.79	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-Mar-2020
12-Mar-2020 8:22:38 AM

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 %	747.95981261	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	739.46577376
1M-1	353,291,000.00	2.17675 %	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	3.82675 %	878.01705171	2.70662778	0.00000000	0.00000000	0.00000000	0.00000000	2.70662778	0.00000000	824.53645103
1M-AH	13,125,550.00	0.00000 %	878.01705148	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	824.53645066
1M-2B	249,382,000.00	3.82675 %	1,000.00000000	3.08265973	0.00000000	0.00000000	0.00000000	0.00000000	3.08265973	0.00000000	1,000.00000000
1M-BH	13,125,550.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	290,945,000.00	3.82675 %	1,000.00000000	3.08265971	0.00000000	0.00000000	0.00000000	0.00000000	3.08265971	0.00000000	1,000.00000000
1M-CH	15,313,808.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	789,709,000.00	3.82675 %	961.47903644	2.96391269	0.00000000	0.00000000	0.00000000	0.00000000	2.96391269	0.00000000	944.59041144
1M-2H	41,564,908.00	0.00000 %	961.47968642	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	944.59134638
1B-1	207,818,000.00	5.22675 %	1,000.00000000	4.21043750	0.00000000	0.00000000	0.00000000	0.00000000	4.21043750	0.00000000	1,000.00000000
1B-1H	10,938,291.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	218,756,291.00	0.00000 %	997.57171175	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.56618839
1A-11	0.00	1.80000 %	878.01705171	1.27312472	0.00000000	0.00000000	0.00000000	0.00000000	1.27312472	0.00000000	824.53645103
1A-12	0.00	1.40000 %	878.01705171	0.99020811	0.00000000	0.00000000	0.00000000	0.00000000	0.99020811	0.00000000	824.53645103
1A-13	0.00	1.00000 %	878.01705171	0.70729150	0.00000000	0.00000000	0.00000000	0.00000000	0.70729150	0.00000000	824.53645103
1A-14	0.00	0.60000 %	878.01705171	0.42437489	0.00000000	0.00000000	0.00000000	0.00000000	0.42437489	0.00000000	824.53645103
1B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.80555557	0.00000000	0.00000000	0.00000000	0.00000000	0.80555557	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.48333334	0.00000000	0.00000000	0.00000000	0.00000000	0.48333334	0.00000000	1,000.00000000
1E-A1	249,382,000.00	2.02675 %	878.01705171	1.43350306	0.00000000	0.00000000	0.00000000	0.00000000	1.43350306	0.00000000	824.53645103
1E-A2	249,382,000.00	2.42675 %	878.01705171	1.71641967	0.00000000	0.00000000	0.00000000	0.00000000	1.71641967	0.00000000	824.53645103
1E-A3	249,382,000.00	2.82675 %	878.01705171	1.99933628	0.00000000	0.00000000	0.00000000	0.00000000	1.99933628	0.00000000	824.53645103
1E-A4	249,382,000.00	3.22675 %	878.01705171	2.28225289	0.00000000	0.00000000	0.00000000	0.00000000	2.28225289	0.00000000	824.53645103
1E-B1	249,382,000.00	2.02675 %	1,000.00000000	1.63265973	0.00000000	0.00000000	0.00000000	0.00000000	1.63265973	0.00000000	1,000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	249,382,000.00	2.42675 %	1,000.00000000	1.95488195	0.00000000	0.00000000	0.00000000	0.00000000	1.95488195	0.00000000	1,000.00000000
1E-B3	249,382,000.00	2.82675 %	1,000.00000000	2.27710416	0.00000000	0.00000000	0.00000000	0.00000000	2.27710416	0.00000000	1,000.00000000
1E-B4	249,382,000.00	3.22675 %	1,000.00000000	2.59932637	0.00000000	0.00000000	0.00000000	0.00000000	2.59932637	0.00000000	1,000.00000000
1E-C1	290,945,000.00	2.02675 %	1,000.00000000	1.63265971	0.00000000	0.00000000	0.00000000	0.00000000	1.63265971	0.00000000	1,000.00000000
1E-C2	290,945,000.00	2.42675 %	1,000.00000000	1.95488195	0.00000000	0.00000000	0.00000000	0.00000000	1.95488195	0.00000000	1,000.00000000
1E-C3	290,945,000.00	2.82675 %	1,000.00000000	2.27710416	0.00000000	0.00000000	0.00000000	0.00000000	2.27710416	0.00000000	1,000.00000000
1E-C4	290,945,000.00	3.22675 %	1,000.00000000	2.59932640	0.00000000	0.00000000	0.00000000	0.00000000	2.59932640	0.00000000	1,000.00000000
1E-D1	498,764,000.00	2.02675 %	939.00852586	1.53308140	0.00000000	0.00000000	0.00000000	0.00000000	1.53308140	0.00000000	912.26822551
1E-D2	498,764,000.00	2.42675 %	939.00852586	1.83565081	0.00000000	0.00000000	0.00000000	0.00000000	1.83565081	0.00000000	912.26822551
1E-D3	498,764,000.00	2.82675 %	939.00852586	2.13822022	0.00000000	0.00000000	0.00000000	0.00000000	2.13822022	0.00000000	912.26822551
1E-D4	498,764,000.00	3.22675 %	939.00852586	2.44078963	0.00000000	0.00000000	0.00000000	0.00000000	2.44078963	0.00000000	912.26822551
1E-D5	498,764,000.00	3.82675 %	939.00852586	2.89464376	0.00000000	0.00000000	0.00000000	0.00000000	2.89464376	0.00000000	912.26822551
1E-F1	540,327,000.00	2.02675 %	1,000.00000000	1.63265972	0.00000000	0.00000000	0.00000000	0.00000000	1.63265972	0.00000000	1,000.00000000
1E-F2	540,327,000.00	2.42675 %	1,000.00000000	1.95488195	0.00000000	0.00000000	0.00000000	0.00000000	1.95488195	0.00000000	1,000.00000000
1E-F3	540,327,000.00	2.82675 %	1,000.00000000	2.27710416	0.00000000	0.00000000	0.00000000	0.00000000	2.27710416	0.00000000	1,000.00000000
1E-F4	540,327,000.00	3.22675 %	1,000.00000000	2.59932639	0.00000000	0.00000000	0.00000000	0.00000000	2.59932639	0.00000000	1,000.00000000
1E-F5	540,327,000.00	3.82675 %	1,000.00000000	3.08265972	0.00000000	0.00000000	0.00000000	0.00000000	3.08265972	0.00000000	1,000.00000000
1-X1	0.00	1.80000 %	939.00852586	1.36156236	0.00000000	0.00000000	0.00000000	0.00000000	1.36156236	0.00000000	912.26822551
1-X2	0.00	1.40000 %	939.00852586	1.05899295	0.00000000	0.00000000	0.00000000	0.00000000	1.05899295	0.00000000	912.26822551
1-X3	0.00	1.00000 %	939.00852586	0.75642354	0.00000000	0.00000000	0.00000000	0.00000000	0.75642354	0.00000000	912.26822551
1-X4	0.00	0.60000 %	939.00852586	0.45385413	0.00000000	0.00000000	0.00000000	0.00000000	0.45385413	0.00000000	912.26822551
1-Y1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1-Y2	0.00	1.40000 %	1,000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1,000.00000000
1-Y3	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1-Y4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000

(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	15,980,431.19
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	592,676.13
Gains & Subsequent Recoveries (Realized Losses)	(1,208.27)
Total Deposits	16,571,899.05
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	16,552,732.39
Total Withdrawals (Pool Distribution Amount)	16,571,899.05
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	371,729,224.68
Total Principal Reduction Cumulative	11,389,727,598.09
Scheduled Principal Current	62,052,903.47
Scheduled Principal Cumulative	2,124,694,207.70
Unscheduled Principal Current	309,675,112.94
Unscheduled Principal Cumulative	9,264,500,978.79
Senior Reduction Amount	357,688,954.95
Subordinate Reduction Amount	14,039,061.46
Calculated Tranche Write-down Amount	1,208.27
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,693.54
Recovery Principal on Previously Liquidated Loan Current	1,208.27
Recovery Principal on Previously Liquidated Loan Cumulative	5,885.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	139188
Period Reference Pool Removal Loan Count	1220
Period Ending Loan Count	137968
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	32,361,530,761.35
Period PIF Loan Count Current	1219
PIF Loan Count Cumulative	36596
Period PIF Loan UPB Current	289,255,551.15
PIF Loan UPB Cumulative	8,674,597,754.84
Period Partial Prepayment Amount	20,617,441.07
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	592,676.13
Repurchase Prior Credit Event UPB Cum	19,174,847.16
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	3,293,526.10
Total Active Modified Loan Count	537
Total Active Modified Loan UPB	117,840,179.33
Libor Rate	1.626750%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	96.223310%
Subordinate Percentage	3.776690%
Minimum Credit Enhancement 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 %	3.070000 %	3.110000 %
1M-2B	0.00	0.00	1.700000 %	2.270000 %	2.300000 %
1M-2C	0.00	0.00	1.000000 %	1.330000 %	1.350000 %
1M-2	0.00	0.00	1.000000 %	1.330000 %	1.350000 %
1M-2H	0.00	0.00	1.000000 %	1.330000 %	1.350000 %
1B-1	0.00	0.00	0.500000 %	0.670000 %	0.670000 %
1B-1H	0.00	0.00	0.500000 %	0.670000 %	0.670000 %
1B-2H	1,208.27	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	719	155,049,707.46	0.521135 %	0.479117 %
60 Days	157	35,889,517.46	0.113795 %	0.110902 %
90 Days	89	20,225,330.94	0.064508 %	0.062498 %
120 Days	60	12,086,626.13	0.043488 %	0.037349 %
150 Days	43	10,545,619.43	0.031167 %	0.032587 %
180+ Days	124	24,742,513.84	0.089876 %	0.076457 %
Totals	1192	258,539,315.26	0.863968 %	0.798909 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	55	12,357,495.98	3,693.54	0.029889

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988003	180,547.24	37.61	0.020831
Summary	0042990786	314,137.64	8.29	0.002639
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042991477	157,958.17	9.17	0.005805
Summary	0042992047	176,259.55	110.16	0.062499
Summary	0042994551	134,775.70	1.79	0.001328
Summary	0043002055	209,279.45	36.55	0.017465
Summary	0043004835	361,920.12	134.36	0.037124
Summary	0043005227	282,495.73	224.30	0.079399
Summary	0043011843	244,944.50	6.82	0.002784
Summary	0043012772	168,406.60	105.25	0.062498
Summary	0043013073	148,695.82	3.72	0.002502
Summary	0043013788	449,854.56	93.72	0.020833
Summary	0043016037	183,658.92	191.31	0.104166
Summary	0043016301	292,846.31	9.75	0.003329
Summary	0043016304	314,826.01	13.09	0.004158
Summary	0043018058	275,607.99	2.51	0.000911
Summary	0043019732	258,687.23	6.81	0.002633
Summary	0043020334	94,199.52	33.02	0.035053
Summary	0043021585	82,804.95	11.13	0.013441
Summary	0043022301	122,548.82	63.83	0.052085
Summary	0043033428	137,847.47	74.20	0.053828
Summary	0043042445	172,784.13	36.00	0.020835
Summary	0043052368	160,390.83	43.89	0.027364
Summary	0043054381	111,821.29	28.99	0.025925

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043062614	118,295.02	1.81	0.001530
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	149,831.29	21.08	0.014069
Summary	0043076309	183,672.16	123.59	0.067288
Summary	0043076726	400,159.12	188.92	0.047211
Summary	0043078316	173,568.16	54.24	0.031250
Summary	0043078823	157,210.80	2.43	0.001546
Summary	0043083464	236,061.74	3.60	0.001525
Summary	0043083724	261,545.36	9.69	0.003705
Summary	0043085287	103,396.09	18.29	0.017689
Summary	0043095103	305,616.32	63.67	0.020833
Summary	0043101278	170,412.57	40.05	0.023502
Summary	0043105043	286,086.75	178.80	0.062499
Summary	0043109915	416,122.95	293.48	0.070527
Summary	0043110321	143,281.76	41.63	0.029055
Summary	0043116297	378,926.32	118.41	0.031249
Summary	0043120480	220,620.63	48.31	0.021897
Summary	0043121547	168,009.54	175.01	0.104167
Summary	0043127300	276,351.78	35.80	0.012955
Summary	0043127853	388,072.41	150.35	0.038743
Summary	0043129146	457,055.35	110.77	0.024236
Summary	0043132952	133,720.28	55.54	0.041534
Summary	0043146210	311,294.45	87.54	0.028121
Summary	0043153824	514,750.97	238.07	0.046250
Summary	0043154047	116,049.29	2.33	0.002008
Summary	0043155657	54,405.90	39.67	0.072915
Summary	0043157728	215,521.52	44.90	0.020833
Summary	0043158516	238,619.61	91.67	0.038417
Summary	0043160353	244,426.49	76.38	0.031249
Summary	0043162907	147,507.22	15.91	0.010786

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	320,224.04	1,208.27	28,715.99	8.967

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0042996776	74,478.35	1.93	28,042.19	37.651
0043004375	39,047.39	1.93	614.27	1.573
0043068667	206,698.30	1,204.41	59.53	0.029

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
25	3,293,526.10	532,411.60	16.165

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042996776	74,478.35	28,042.19	37.651
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
0043033439	47,611.26	27,942.89	58.690
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
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
0043106926	87,447.93	23,317.09	26.664
0043134054	155,168.67	7,164.41	4.617
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043157853	212,430.50	3,629.49	1.709
0043160044	89,783.16	21,932.99	24.429
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	28,514.82	1,208.27	0.000 %	0	0.00	0.00	0.000 %	3	28,514.82	1,208.27	0.000 %

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

Group	Loan Number	Securitized 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	1.93	28,042.19
Summary	0043004375	40,000.00	4.875 %	FL	75.00	360	(318.27)	10/31/2019	1.93	614.27
Summary	0043068667	212,000.00	3.875 %	AL	80.00	360	792.83	02/28/2019	1,204.41	59.53

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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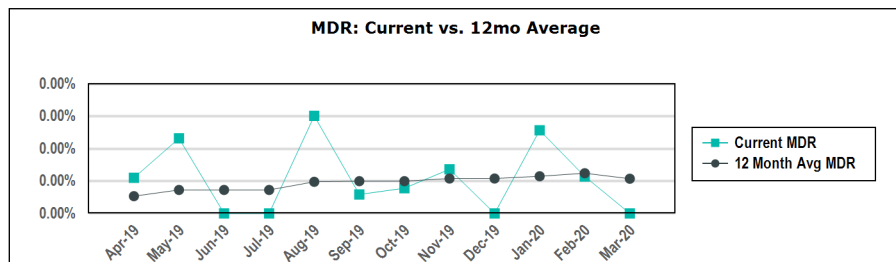
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Realized Loss Report - Collateral

Summary

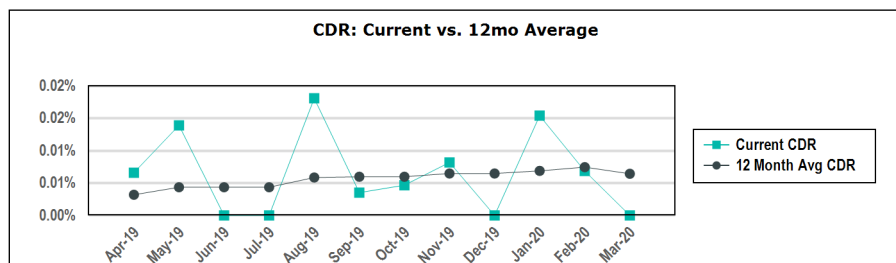
MDR

Current Month 0.000 %
3 Month Average 0.001 %
12 Month Average 0.001 %



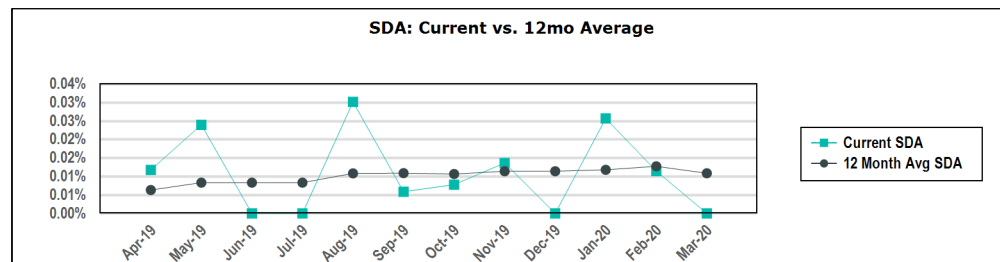
CDR

Current Month 0.000 %
3 Month Average 0.007 %
12 Month Average 0.006 %



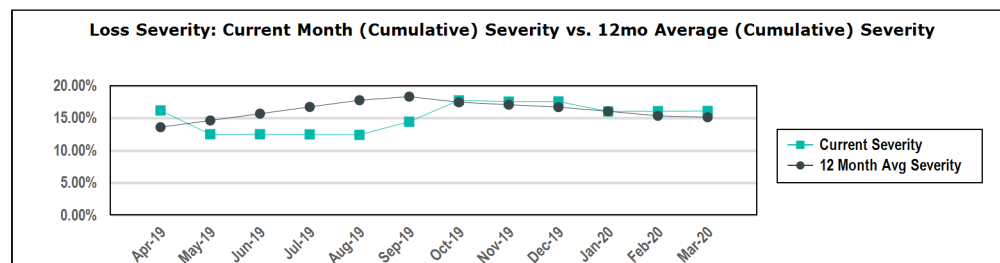
SDA

Current Month 0.000 %
3 Month Average 0.012 %
12 Month Average 0.011 %



Loss Severity

Current Month (Cumulative) 16.165 %
3 Month Average (Cumulative) 16.125 %
12 Month Average (Cumulative) 15.187 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.948 %
3 Month Average	1.074 %
12 Month Average	1.008 %

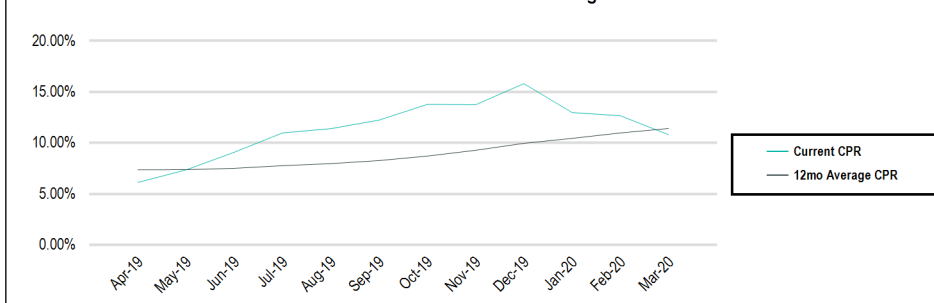
CPR

Current Month	10.800 %
3 Month Average	12.145 %
12 Month Average	11.409 %

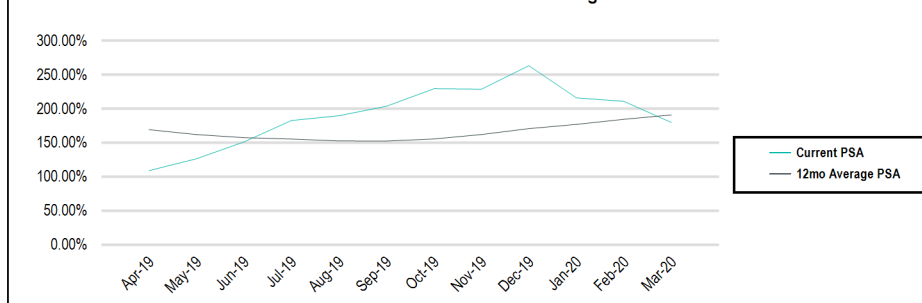
PSA

Current Month	179.994 %
3 Month Average	202.414 %
12 Month Average	191.090 %

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
0043127744	592,676.13	0.00	0.000 %	592,676.13
Total	592,676.13	0.00		

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.