

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-Feb-2021
08-Feb-2021 11:36:16 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		01/29/2021	0.00000 %	22,004,630,111.74	0.00	1,125,034,150.01	0.00	20,879,595,961.72	1,125,034,150.01	0.00
1M-1	30711XNS9	02/24/2021	0.68000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/29/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	02/24/2021	2.33000 %	33,787,566.16	67,791.00	2,039,573.86	0.00	31,747,992.30	2,107,364.86	0.00
1M-AH		01/29/2021	0.00000 %	1,778,317.56	0.00	107,347.48	0.00	1,670,970.08	107,347.48	0.00
1M-2B	30711XNU4	02/24/2021	2.33000 %	249,382,000.00	500,357.27	0.00	0.00	249,382,000.00	500,357.27	0.00
1M-BH		01/29/2021	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	02/24/2021	2.33000 %	290,945,000.00	583,748.82	0.00	0.00	290,945,000.00	583,748.82	0.00
1M-CH		01/29/2021	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	02/24/2021	2.33000 %	574,114,566.16	1,151,897.09	2,039,573.86	0.00	572,074,992.30	3,191,470.95	0.00
1M-2H		01/29/2021	0.00000 %	30,217,675.56	0.00	107,347.48	0.00	30,110,328.08	107,347.48	0.00
1B-1	30711XNW0	02/24/2021	3.73000 %	207,818,000.00	667,499.87	0.00	0.00	207,818,000.00	667,499.87	0.00
1B-1H		01/29/2021	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		01/29/2021	0.00000 %	217,818,777.05	0.00	0.00	211,188.70	217,607,588.35	0.00	1,148,702.65
1A-I1	30711XNY6	02/24/2021	1.80000 %	0.00	52,370.73	0.00	0.00	0.00	52,370.73	0.00
1A-I2	30711XPA6	02/24/2021	1.40000 %	0.00	40,732.79	0.00	0.00	0.00	40,732.79	0.00
1A-I3	30711XPC2	02/24/2021	1.00000 %	0.00	29,094.85	0.00	0.00	0.00	29,094.85	0.00
1A-I4	30711XPE8	02/24/2021	0.60000 %	0.00	17,456.91	0.00	0.00	0.00	17,456.91	0.00
1B-I1	30711XPG3	02/24/2021	1.80000 %	0.00	386,542.10	0.00	0.00	0.00	386,542.10	0.00
1B-I2	30711XPJ7	02/24/2021	1.40000 %	0.00	300,643.86	0.00	0.00	0.00	300,643.86	0.00
1B-I3	30711XPL2	02/24/2021	1.00000 %	0.00	214,745.61	0.00	0.00	0.00	214,745.61	0.00
1B-I4	30711XPN8	02/24/2021	0.60000 %	0.00	128,847.37	0.00	0.00	0.00	128,847.37	0.00
1C-I1	30711XPQ1	02/24/2021	1.80000 %	0.00	450,964.75	0.00	0.00	0.00	450,964.75	0.00
1C-I2	30711XPS7	02/24/2021	1.40000 %	0.00	350,750.36	0.00	0.00	0.00	350,750.36	0.00
1C-I3	30711XPU2	02/24/2021	1.00000 %	0.00	250,535.97	0.00	0.00	0.00	250,535.97	0.00
1C-I4	30711XPW8	02/24/2021	0.60000 %	0.00	150,321.58	0.00	0.00	0.00	150,321.58	0.00
1E-A1	30711XNZ3	02/24/2021	0.53000 %	33,787,566.16	15,420.27	2,039,573.86	0.00	31,747,992.30	2,054,994.13	0.00
1E-A2	30711XPB4	02/24/2021	0.93000 %	33,787,566.16	27,058.21	2,039,573.86	0.00	31,747,992.30	2,066,632.07	0.00
1E-A3	30711XPD0	02/24/2021	1.33000 %	33,787,566.16	38,696.15	2,039,573.86	0.00	31,747,992.30	2,078,270.01	0.00
1E-A4	30711XPF5	02/24/2021	1.73000 %	33,787,566.16	50,334.09	2,039,573.86	0.00	31,747,992.30	2,089,907.95	0.00
1E-B1	30711XPH1	02/24/2021	0.53000 %	249,382,000.00	113,815.17	0.00	0.00	249,382,000.00	113,815.17	0.00

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-Feb-2021
08-Feb-2021 11:36:16 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
1E-B2	30711XP4	02/24/2021	0.93000 %	249,382,000.00	199,713.42	0.00	0.00	249,382,000.00	199,713.42	0.00
1E-B3	30711XPM0	02/24/2021	1.33000 %	249,382,000.00	285,611.66	0.00	0.00	249,382,000.00	285,611.66	0.00
1E-B4	30711XPP3	02/24/2021	1.73000 %	249,382,000.00	371,509.91	0.00	0.00	249,382,000.00	371,509.91	0.00
1E-C1	30711XPR9	02/24/2021	0.53000 %	290,945,000.00	132,784.07	0.00	0.00	290,945,000.00	132,784.07	0.00
1E-C2	30711XPT5	02/24/2021	0.93000 %	290,945,000.00	232,998.45	0.00	0.00	290,945,000.00	232,998.45	0.00
1E-C3	30711XPV0	02/24/2021	1.33000 %	290,945,000.00	333,212.84	0.00	0.00	290,945,000.00	333,212.84	0.00
1E-C4	30711XPX6	02/24/2021	1.73000 %	290,945,000.00	433,427.23	0.00	0.00	290,945,000.00	433,427.23	0.00
1E-D1	30711XPY4	02/24/2021	0.53000 %	283,169,566.16	129,235.44	2,039,573.86	0.00	281,129,992.30	2,168,809.30	0.00
1E-D2	30711XPZ1	02/24/2021	0.93000 %	283,169,566.16	226,771.63	2,039,573.86	0.00	281,129,992.30	2,266,345.49	0.00
1E-D3	30711XQA5	02/24/2021	1.33000 %	283,169,566.16	324,307.81	2,039,573.86	0.00	281,129,992.30	2,363,881.67	0.00
1E-D4	30711XQB3	02/24/2021	1.73000 %	283,169,566.16	421,844.00	2,039,573.86	0.00	281,129,992.30	2,461,417.86	0.00
1E-D5	30711XQC1	02/24/2021	2.33000 %	283,169,566.16	568,148.27	2,039,573.86	0.00	281,129,992.30	2,607,722.13	0.00
1E-F1	30711XQD9	02/24/2021	0.53000 %	540,327,000.00	246,599.24	0.00	0.00	540,327,000.00	246,599.24	0.00
1E-F2	30711XQE7	02/24/2021	0.93000 %	540,327,000.00	432,711.87	0.00	0.00	540,327,000.00	432,711.87	0.00
1E-F3	30711XQF4	02/24/2021	1.33000 %	540,327,000.00	618,824.51	0.00	0.00	540,327,000.00	618,824.51	0.00
1E-F4	30711XQG2	02/24/2021	1.73000 %	540,327,000.00	804,937.14	0.00	0.00	540,327,000.00	804,937.14	0.00
1E-F5	30711XQH0	02/24/2021	2.33000 %	540,327,000.00	1,084,106.09	0.00	0.00	540,327,000.00	1,084,106.09	0.00
1-X1	30711XQJ6	02/24/2021	1.80000 %	0.00	438,912.83	0.00	0.00	0.00	438,912.83	0.00
1-X2	30711XQK3	02/24/2021	1.40000 %	0.00	341,376.64	0.00	0.00	0.00	341,376.64	0.00
1-X3	30711XQL1	02/24/2021	1.00000 %	0.00	243,840.46	0.00	0.00	0.00	243,840.46	0.00
1-X4	30711XQM9	02/24/2021	0.60000 %	0.00	146,304.28	0.00	0.00	0.00	146,304.28	0.00
1-Y1	30711XQN7	02/24/2021	1.80000 %	0.00	837,506.85	0.00	0.00	0.00	837,506.85	0.00
1-Y2	30711XQP2	02/24/2021	1.40000 %	0.00	651,394.22	0.00	0.00	0.00	651,394.22	0.00
1-Y3	30711XQQ0	02/24/2021	1.00000 %	0.00	465,281.58	0.00	0.00	0.00	465,281.58	0.00
1-Y4	30711XQR8	02/24/2021	0.60000 %	0.00	279,168.95	0.00	0.00	0.00	279,168.95	0.00
Totals				30,063,810,758.67	15,840,154.21	1,147,684,157.43	211,188.70	28,915,915,412.53	1,163,524,311.64	1,148,702.65

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.

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-Feb-2021
08-Feb-2021 11:36:16 AM

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	22,004,630,111.74	45,385,606.73	1,079,648,543.28	0.00	0.00	1,125,034,150.01	20,879,595,961.72	0.49582772	1,125,034,150.01
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	33,787,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	31,747,992.30	0.12730667	2,039,573.86
1M-AH	13,125,550.00	1,778,317.56	107,347.48	0.00	0.00	0.00	107,347.48	1,670,970.08	0.12730667	107,347.48
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	574,114,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	572,074,992.30	0.72441240	2,039,573.86
1M-2H	41,564,908.00	30,217,675.56	107,347.48	0.00	0.00	0.00	107,347.48	30,110,328.08	0.72441705	107,347.48
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	217,818,777.05	0.00	0.00	0.00	211,188.70	211,188.70	217,607,588.35	0.99474894	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	33,787,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	31,747,992.30	0.12730667	2,039,573.86
1E-A2	249,382,000.00	33,787,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	31,747,992.30	0.12730667	2,039,573.86
1E-A3	249,382,000.00	33,787,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	31,747,992.30	0.12730667	2,039,573.86
1E-A4	249,382,000.00	33,787,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	31,747,992.30	0.12730667	2,039,573.86
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

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-Feb-2021
08-Feb-2021 11:36:16 AM

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	283,169,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	281,129,992.30	0.56365334	2,039,573.86
1E-D2	498,764,000.00	283,169,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	281,129,992.30	0.56365334	2,039,573.86
1E-D3	498,764,000.00	283,169,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	281,129,992.30	0.56365334	2,039,573.86
1E-D4	498,764,000.00	283,169,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	281,129,992.30	0.56365334	2,039,573.86
1E-D5	498,764,000.00	283,169,566.16	2,039,573.86	0.00	0.00	0.00	2,039,573.86	281,129,992.30	0.56365334	2,039,573.86
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	30,063,810,758.67	68,035,614.15	1,079,648,543.28	0.00	211,188.70	1,147,895,346.13	28,915,915,412.53	0.54623443	1,147,684,157.43

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-Feb-2021
08-Feb-2021 11:36:16 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
1A-H	42,110,586,170.00	522.54390435	1.07777191	25.63841166	0.00000000	0.00000000	26.71618356	495.82772079	0.49582772	26.71618356
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	135.48518401	8.17851272	0.00000000	0.00000000	0.00000000	8.17851272	127.30667129	0.12730667	8.17851272
1M-AH	13,125,550.00	135.48518424	8.17851290	0.00000000	0.00000000	0.00000000	8.17851290	127.30667134	0.12730667	8.17851290
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	726.99509080	2.58269041	0.00000000	0.00000000	0.00000000	2.58269041	724.41240039	0.72441240	2.58269041
1M-2H	41,564,908.00	726.99969792	2.58264688	0.00000000	0.00000000	0.00000000	2.58264688	724.41705104	0.72441705	2.58264688
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	995.71434519	0.00000000	0.00000000	0.00000000	0.96540629	0.96540629	994.74893890	0.99474894	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	135.48518401	8.17851272	0.00000000	0.00000000	0.00000000	8.17851272	127.30667129	0.12730667	8.17851272
1E-A2	249,382,000.00	135.48518401	8.17851272	0.00000000	0.00000000	0.00000000	8.17851272	127.30667129	0.12730667	8.17851272
1E-A3	249,382,000.00	135.48518401	8.17851272	0.00000000	0.00000000	0.00000000	8.17851272	127.30667129	0.12730667	8.17851272
1E-A4	249,382,000.00	135.48518401	8.17851272	0.00000000	0.00000000	0.00000000	8.17851272	127.30667129	0.12730667	8.17851272
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

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-Feb-2021
08-Feb-2021 11:36:16 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	567.74259201	4.08925636	0.00000000	0.00000000	0.00000000	4.08925636	563.65333565	0.56365334	4.08925636
1E-D2	498,764,000.00	567.74259201	4.08925636	0.00000000	0.00000000	0.00000000	4.08925636	563.65333565	0.56365334	4.08925636
1E-D3	498,764,000.00	567.74259201	4.08925636	0.00000000	0.00000000	0.00000000	4.08925636	563.65333565	0.56365334	4.08925636
1E-D4	498,764,000.00	567.74259201	4.08925636	0.00000000	0.00000000	0.00000000	4.08925636	563.65333565	0.56365334	4.08925636
1E-D5	498,764,000.00	567.74259201	4.08925636	0.00000000	0.00000000	0.00000000	4.08925636	563.65333565	0.56365334	4.08925636
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.

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-Feb-2021
08-Feb-2021 11:36:16 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 %	22,004,630,111.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,879,595,961.72
1M-1	N/A	N/A	0.68000 %	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	01/25/21 - 02/24/21	31	2.33000 %	33,787,566.16	67,791.00	0.00	0.00	0.00	0.00	67,791.00	0.00	31,747,992.30
1M-AH	N/A	N/A	0.00000 %	1,778,317.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,670,970.08
1M-2B	01/25/21 - 02/24/21	31	2.33000 %	249,382,000.00	500,357.27	0.00	0.00	0.00	0.00	500,357.27	0.00	249,382,000.00
1M-BH	N/A	N/A	0.00000 %	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00
1M-2C	01/25/21 - 02/24/21	31	2.33000 %	290,945,000.00	583,748.82	0.00	0.00	0.00	0.00	583,748.82	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	01/25/21 - 02/24/21	31	2.33000 %	574,114,566.16	1,151,897.09	0.00	0.00	0.00	0.00	1,151,897.09	0.00	572,074,992.30
1M-2H	N/A	N/A	0.00000 %	30,217,675.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,110,328.08
1B-1	01/25/21 - 02/24/21	31	3.73000 %	207,818,000.00	667,499.87	0.00	0.00	0.00	0.00	667,499.87	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 %	217,818,777.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,607,588.35
1A-I1	01/25/21 - 02/24/21	31	1.80000 %	33,787,566.16	52,370.73	0.00	0.00	0.00	0.00	52,370.73	0.00	31,747,992.30
1A-I2	01/25/21 - 02/24/21	31	1.40000 %	33,787,566.16	40,732.79	0.00	0.00	0.00	0.00	40,732.79	0.00	31,747,992.30
1A-I3	01/25/21 - 02/24/21	31	1.00000 %	33,787,566.16	29,094.85	0.00	0.00	0.00	0.00	29,094.85	0.00	31,747,992.30
1A-I4	01/25/21 - 02/24/21	31	0.60000 %	33,787,566.16	17,456.91	0.00	0.00	0.00	0.00	17,456.91	0.00	31,747,992.30
1B-I1	01/25/21 - 02/24/21	31	1.80000 %	249,382,000.00	386,542.10	0.00	0.00	0.00	0.00	386,542.10	0.00	249,382,000.00
1B-I2	01/25/21 - 02/24/21	31	1.40000 %	249,382,000.00	300,643.86	0.00	0.00	0.00	0.00	300,643.86	0.00	249,382,000.00
1B-I3	01/25/21 - 02/24/21	31	1.00000 %	249,382,000.00	214,745.61	0.00	0.00	0.00	0.00	214,745.61	0.00	249,382,000.00
1B-I4	01/25/21 - 02/24/21	31	0.60000 %	249,382,000.00	128,847.37	0.00	0.00	0.00	0.00	128,847.37	0.00	249,382,000.00
1C-I1	01/25/21 - 02/24/21	31	1.80000 %	290,945,000.00	450,964.75	0.00	0.00	0.00	0.00	450,964.75	0.00	290,945,000.00
1C-I2	01/25/21 - 02/24/21	31	1.40000 %	290,945,000.00	350,750.36	0.00	0.00	0.00	0.00	350,750.36	0.00	290,945,000.00
1C-I3	01/25/21 - 02/24/21	31	1.00000 %	290,945,000.00	250,535.97	0.00	0.00	0.00	0.00	250,535.97	0.00	290,945,000.00
1C-I4	01/25/21 - 02/24/21	31	0.60000 %	290,945,000.00	150,321.58	0.00	0.00	0.00	0.00	150,321.58	0.00	290,945,000.00
1E-A1	01/25/21 - 02/24/21	31	0.53000 %	33,787,566.16	15,420.27	0.00	0.00	0.00	0.00	15,420.27	0.00	31,747,992.30
1E-A2	01/25/21 - 02/24/21	31	0.93000 %	33,787,566.16	27,058.21	0.00	0.00	0.00	0.00	27,058.21	0.00	31,747,992.30
1E-A3	01/25/21 - 02/24/21	31	1.33000 %	33,787,566.16	38,696.15	0.00	0.00	0.00	0.00	38,696.15	0.00	31,747,992.30
1E-A4	01/25/21 - 02/24/21	31	1.73000 %	33,787,566.16	50,334.09	0.00	0.00	0.00	0.00	50,334.09	0.00	31,747,992.30
1E-B1	01/25/21 - 02/24/21	31	0.53000 %	249,382,000.00	113,815.17	0.00	0.00	0.00	0.00	113,815.17	0.00	249,382,000.00
1E-B2	01/25/21 - 02/24/21	31	0.93000 %	249,382,000.00	199,713.42	0.00	0.00	0.00	0.00	199,713.42	0.00	249,382,000.00

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

**WELLS
FARGO**

Distribution Date: 25-Feb-2021
08-Feb-2021 11:36:16 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-B3	01/25/21 - 02/24/21	31	1.33000 %	249,382,000.00	285,611.66	0.00	0.00	0.00	0.00	285,611.66	0.00	249,382,000.00
1E-B4	01/25/21 - 02/24/21	31	1.73000 %	249,382,000.00	371,509.91	0.00	0.00	0.00	0.00	371,509.91	0.00	249,382,000.00
1E-C1	01/25/21 - 02/24/21	31	0.53000 %	290,945,000.00	132,784.07	0.00	0.00	0.00	0.00	132,784.07	0.00	290,945,000.00
1E-C2	01/25/21 - 02/24/21	31	0.93000 %	290,945,000.00	232,998.45	0.00	0.00	0.00	0.00	232,998.45	0.00	290,945,000.00
1E-C3	01/25/21 - 02/24/21	31	1.33000 %	290,945,000.00	333,212.84	0.00	0.00	0.00	0.00	333,212.84	0.00	290,945,000.00
1E-C4	01/25/21 - 02/24/21	31	1.73000 %	290,945,000.00	433,427.23	0.00	0.00	0.00	0.00	433,427.23	0.00	290,945,000.00
1E-D1	01/25/21 - 02/24/21	31	0.53000 %	283,169,566.16	129,235.44	0.00	0.00	0.00	0.00	129,235.44	0.00	281,129,992.30
1E-D2	01/25/21 - 02/24/21	31	0.93000 %	283,169,566.16	226,771.63	0.00	0.00	0.00	0.00	226,771.63	0.00	281,129,992.30
1E-D3	01/25/21 - 02/24/21	31	1.33000 %	283,169,566.16	324,307.81	0.00	0.00	0.00	0.00	324,307.81	0.00	281,129,992.30
1E-D4	01/25/21 - 02/24/21	31	1.73000 %	283,169,566.16	421,844.00	0.00	0.00	0.00	0.00	421,844.00	0.00	281,129,992.30
1E-D5	01/25/21 - 02/24/21	31	2.33000 %	283,169,566.16	568,148.27	0.00	0.00	0.00	0.00	568,148.27	0.00	281,129,992.30
1E-F1	01/25/21 - 02/24/21	31	0.53000 %	540,327,000.00	246,599.24	0.00	0.00	0.00	0.00	246,599.24	0.00	540,327,000.00
1E-F2	01/25/21 - 02/24/21	31	0.93000 %	540,327,000.00	432,711.87	0.00	0.00	0.00	0.00	432,711.87	0.00	540,327,000.00
1E-F3	01/25/21 - 02/24/21	31	1.33000 %	540,327,000.00	618,824.51	0.00	0.00	0.00	0.00	618,824.51	0.00	540,327,000.00
1E-F4	01/25/21 - 02/24/21	31	1.73000 %	540,327,000.00	804,937.14	0.00	0.00	0.00	0.00	804,937.14	0.00	540,327,000.00
1E-F5	01/25/21 - 02/24/21	31	2.33000 %	540,327,000.00	1,084,106.09	0.00	0.00	0.00	0.00	1,084,106.09	0.00	540,327,000.00
1-X1	01/25/21 - 02/24/21	31	1.80000 %	283,169,566.16	438,912.83	0.00	0.00	0.00	0.00	438,912.83	0.00	281,129,992.30
1-X2	01/25/21 - 02/24/21	31	1.40000 %	283,169,566.16	341,376.64	0.00	0.00	0.00	0.00	341,376.64	0.00	281,129,992.30
1-X3	01/25/21 - 02/24/21	31	1.00000 %	283,169,566.16	243,840.46	0.00	0.00	0.00	0.00	243,840.46	0.00	281,129,992.30
1-X4	01/25/21 - 02/24/21	31	0.60000 %	283,169,566.16	146,304.28	0.00	0.00	0.00	0.00	146,304.28	0.00	281,129,992.30
1-Y1	01/25/21 - 02/24/21	31	1.80000 %	540,327,000.00	837,506.85	0.00	0.00	0.00	0.00	837,506.85	0.00	540,327,000.00
1-Y2	01/25/21 - 02/24/21	31	1.40000 %	540,327,000.00	651,394.22	0.00	0.00	0.00	0.00	651,394.22	0.00	540,327,000.00
1-Y3	01/25/21 - 02/24/21	31	1.00000 %	540,327,000.00	465,281.58	0.00	0.00	0.00	0.00	465,281.58	0.00	540,327,000.00
1-Y4	01/25/21 - 02/24/21	31	0.60000 %	540,327,000.00	279,168.95	0.00	0.00	0.00	0.00	279,168.95	0.00	540,327,000.00
Totals					15,840,154.21	0.00	0.00	0.00	0.00	15,840,154.21	0.00	

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

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-Feb-2021
08-Feb-2021 11:36:17 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 %	522.54390435	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	495.82772079
1M-1	353,291,000.00	0.68000 %	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	2.33000 %	135.48518401	0.27183598	0.00000000	0.00000000	0.00000000	0.00000000	0.27183598	0.00000000	127.30667129
1M-AH	13,125,550.00	0.00000 %	135.48518424	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	127.30667134
1M-2B	249,382,000.00	2.33000 %	1000.00000000	2.00638887	0.00000000	0.00000000	0.00000000	0.00000000	2.00638887	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	2.33000 %	1000.00000000	2.00638891	0.00000000	0.00000000	0.00000000	0.00000000	2.00638891	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	2.33000 %	726.99509080	1.45863488	0.00000000	0.00000000	0.00000000	0.00000000	1.45863488	0.00000000	724.41240039
1M-2H	41,564,908.00	0.00000 %	726.99969792	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	724.41705104
1B-1	207,818,000.00	3.73000 %	1000.00000000	3.21194444	0.00000000	0.00000000	0.00000000	0.00000000	3.21194444	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 %	995.71434519	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.74893890
1A-I1	0.00	1.80000 %	135.48518401	0.21000205	0.00000000	0.00000000	0.00000000	0.00000000	0.21000205	0.00000000	127.30667129
1A-I2	0.00	1.40000 %	135.48518401	0.16333492	0.00000000	0.00000000	0.00000000	0.00000000	0.16333492	0.00000000	127.30667129
1A-I3	0.00	1.00000 %	135.48518401	0.11666780	0.00000000	0.00000000	0.00000000	0.00000000	0.11666780	0.00000000	127.30667129
1A-I4	0.00	0.60000 %	135.48518401	0.07000068	0.00000000	0.00000000	0.00000000	0.00000000	0.07000068	0.00000000	127.30667129
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555557	0.00000000	0.00000000	0.00000000	0.00000000	1.20555557	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666666	0.00000000	0.00000000	0.00000000	0.00000000	0.51666666	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.53000 %	135.48518401	0.06183393	0.00000000	0.00000000	0.00000000	0.00000000	0.06183393	0.00000000	127.30667129
1E-A2	249,382,000.00	0.93000 %	135.48518401	0.10850105	0.00000000	0.00000000	0.00000000	0.00000000	0.10850105	0.00000000	127.30667129
1E-A3	249,382,000.00	1.33000 %	135.48518401	0.15516818	0.00000000	0.00000000	0.00000000	0.00000000	0.15516818	0.00000000	127.30667129

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

**WELLS
FARGO**

Distribution Date: 25-Feb-2021
08-Feb-2021 11:36:17 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
1E-A4	249,382,000.00	1.73000 %	135.48518401	0.20183530	0.00000000	0.00000000	0.00000000	0.00000000	0.20183530	0.00000000	127.30667129
1E-B1	249,382,000.00	0.53000 %	1000.00000000	0.45638887	0.00000000	0.00000000	0.00000000	0.00000000	0.45638887	0.00000000	1000.00000000
1E-B2	249,382,000.00	0.93000 %	1000.00000000	0.80083334	0.00000000	0.00000000	0.00000000	0.00000000	0.80083334	0.00000000	1000.00000000
1E-B3	249,382,000.00	1.33000 %	1000.00000000	1.14527777	0.00000000	0.00000000	0.00000000	0.00000000	1.14527777	0.00000000	1000.00000000
1E-B4	249,382,000.00	1.73000 %	1000.00000000	1.48972223	0.00000000	0.00000000	0.00000000	0.00000000	1.48972223	0.00000000	1000.00000000
1E-C1	290,945,000.00	0.53000 %	1000.00000000	0.45638891	0.00000000	0.00000000	0.00000000	0.00000000	0.45638891	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.93000 %	1000.00000000	0.80083332	0.00000000	0.00000000	0.00000000	0.00000000	0.80083332	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.33000 %	1000.00000000	1.14527777	0.00000000	0.00000000	0.00000000	0.00000000	1.14527777	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.73000 %	1000.00000000	1.48972222	0.00000000	0.00000000	0.00000000	0.00000000	1.48972222	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.53000 %	567.74259201	0.25911140	0.00000000	0.00000000	0.00000000	0.00000000	0.25911140	0.00000000	563.65333565
1E-D2	498,764,000.00	0.93000 %	567.74259201	0.45466720	0.00000000	0.00000000	0.00000000	0.00000000	0.45466720	0.00000000	563.65333565
1E-D3	498,764,000.00	1.33000 %	567.74259201	0.65022297	0.00000000	0.00000000	0.00000000	0.00000000	0.65022297	0.00000000	563.65333565
1E-D4	498,764,000.00	1.73000 %	567.74259201	0.84577877	0.00000000	0.00000000	0.00000000	0.00000000	0.84577877	0.00000000	563.65333565
1E-D5	498,764,000.00	2.33000 %	567.74259201	1.13911243	0.00000000	0.00000000	0.00000000	0.00000000	1.13911243	0.00000000	563.65333565
1E-F1	540,327,000.00	0.53000 %	1000.00000000	0.45638889	0.00000000	0.00000000	0.00000000	0.00000000	0.45638889	0.00000000	1000.00000000
1E-F2	540,327,000.00	0.93000 %	1000.00000000	0.80083333	0.00000000	0.00000000	0.00000000	0.00000000	0.80083333	0.00000000	1000.00000000
1E-F3	540,327,000.00	1.33000 %	1000.00000000	1.14527779	0.00000000	0.00000000	0.00000000	0.00000000	1.14527779	0.00000000	1000.00000000
1E-F4	540,327,000.00	1.73000 %	1000.00000000	1.48972222	0.00000000	0.00000000	0.00000000	0.00000000	1.48972222	0.00000000	1000.00000000
1E-F5	540,327,000.00	2.33000 %	1000.00000000	2.00638889	0.00000000	0.00000000	0.00000000	0.00000000	2.00638889	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	567.74259201	0.88000102	0.00000000	0.00000000	0.00000000	0.00000000	0.88000102	0.00000000	563.65333565
1-X2	0.00	1.40000 %	567.74259201	0.68444523	0.00000000	0.00000000	0.00000000	0.00000000	0.68444523	0.00000000	563.65333565
1-X3	0.00	1.00000 %	567.74259201	0.48888945	0.00000000	0.00000000	0.00000000	0.00000000	0.48888945	0.00000000	563.65333565
1-X4	0.00	0.60000 %	567.74259201	0.29333368	0.00000000	0.00000000	0.00000000	0.00000000	0.29333368	0.00000000	563.65333565
1-Y1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000

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

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

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

Distribution Date: 25-Feb-2021
 08-Feb-2021 11:36:17 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,089,326.18
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(211,188.70)
Total Deposits	3,878,137.48
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,858,970.82
Total Withdrawals (Pool Distribution Amount)	3,878,137.48
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

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

Distribution Date: 25-Feb-2021
 08-Feb-2021 11:36:17 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,127,392,260.05
Total Principal Reduction Cumulative	21,833,113,194.47
Scheduled Principal Current	47,532,528.07
Scheduled Principal Cumulative	2,716,320,347.01
Unscheduled Principal Current	1,079,648,543.28
Unscheduled Principal Cumulative	19,115,644,144.81
Senior Reduction Amount	1,125,034,150.01
Subordinate Reduction Amount	2,146,921.34
Calculated Tranche Write-down Amount	211,188.70
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,879.92
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	105797
Period Reference Pool Removal Loan Count	4127
Period Ending Loan Count	101670
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	21,918,145,164.97
Period PIF Loan Count Current	4119
PIF Loan Count Cumulative	72784
Period PIF Loan UPB Current	1,064,768,448.76
PIF Loan UPB Cumulative	18,357,499,494.20
Period Partial Prepayment Amount	17,181,709.87
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	169
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,019,494.77
Credit Event Amount Current	1,110,716.92
Credit Event Amount Cumulative	6,229,124.41
Total Active Modified Loan Count	587
Total Active Modified Loan UPB	132,764,064.83
Libor Rate	0.130000%

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

Distribution Date: 25-Feb-2021
08-Feb-2021 11:36:17 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.483259%
Subordinate Percentage	4.516741%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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-Feb-2021
 08-Feb-2021 11:36:17 AM

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 %	4.520000 %	4.740000 %
1M-1	0.00	0.00	2.900000 %	4.520000 %	4.740000 %
1M-1H	0.00	0.00	2.900000 %	4.520000 %	4.740000 %
1M-2A	0.00	0.00	2.300000 %	4.360000 %	4.590000 %
1M-2B	0.00	0.00	1.700000 %	3.220000 %	3.390000 %
1M-2C	0.00	0.00	1.000000 %	1.890000 %	1.990000 %
1M-2	0.00	0.00	1.000000 %	1.890000 %	1.990000 %
1M-2H	0.00	0.00	1.000000 %	1.890000 %	1.990000 %
1B-1	0.00	0.00	0.500000 %	0.950000 %	0.990000 %
1B-1H	0.00	0.00	0.500000 %	0.950000 %	0.990000 %
1B-2H	211,188.70	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Feb-2021
08-Feb-2021 11:36:17 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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

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

Distribution Date: 25-Feb-2021
 08-Feb-2021 11:36:17 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	798	166,026,474.63	0.784892 %	0.757484 %
60 Days	287	61,308,766.08	0.282286 %	0.279717 %
90 Days	269	58,144,784.09	0.264581 %	0.265281 %
120 Days	225	52,597,871.33	0.221304 %	0.239974 %
150 Days	258	60,200,088.70	0.253762 %	0.274659 %
180+ Days	2292	591,988,243.39	2.254352 %	2.700905 %
Totals	4129	990,266,228.22	4.061178 %	4.518020 %

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

Distribution Date: 25-Feb-2021
08-Feb-2021 11:36:17 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	58	14,051,320.51	4,879.92	0.034729

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	308,274.23	8.29	0.002689
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042991477	156,044.85	9.17	0.005877
Summary	0042992047	173,107.57	108.19	0.062499
Summary	0042994551	131,991.91	1.79	0.001356
Summary	0042999210	289,016.69	240.85	0.083334
Summary	0043002055	207,137.12	36.55	0.017645
Summary	0043004835	358,684.11	134.36	0.037459
Summary	0043005227	280,289.67	224.30	0.080024
Summary	0043011843	244,050.74	6.82	0.002795
Summary	0043012772	164,881.40	103.05	0.062499
Summary	0043013073	147,227.47	3.72	0.002527
Summary	0043013788	440,689.81	91.81	0.020833
Summary	0043016037	181,619.06	189.19	0.104169
Summary	0043016304	309,451.83	13.09	0.004230
Summary	0043018058	273,384.18	2.51	0.000918
Summary	0043018804	367,489.55	267.96	0.072916
Summary	0043019732	258,213.38	6.81	0.002637
Summary	0043020334	94,044.53	32.99	0.035079
Summary	0043022301	121,348.17	63.20	0.052082
Summary	0043022921	165,862.59	8.30	0.005004
Summary	0043030352	411,359.17	99.40	0.024164
Summary	0043033428	137,634.59	74.15	0.053875
Summary	0043042445	171,164.64	35.66	0.020834

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-Feb-2021
08-Feb-2021 11:36:17 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052177	367,504.15	18.03	0.004906
Summary	0043052368	158,973.82	43.89	0.027608
Summary	0043054381	110,826.71	28.99	0.026158
Summary	0043062614	119,733.07	1.81	0.001512
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	148,240.92	21.08	0.014220
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	396,305.31	187.72	0.047368
Summary	0043078227	347,716.38	40.60	0.011676
Summary	0043078316	177,309.89	94.77	0.053449
Summary	0043083724	258,797.01	9.69	0.003744
Summary	0043085287	102,543.96	18.29	0.017836
Summary	0043087513	370,437.68	33.21	0.008965
Summary	0043095103	300,004.51	62.50	0.020833
Summary	0043101278	168,911.05	40.05	0.023711
Summary	0043105043	279,830.49	174.89	0.062499
Summary	0043109915	414,338.73	293.48	0.070831
Summary	0043115750	195,645.73	48.54	0.024810
Summary	0043116297	378,264.99	118.21	0.031251
Summary	0043120136	403,045.32	419.84	0.104167
Summary	0043120480	221,609.07	48.31	0.021800
Summary	0043121547	163,313.83	170.12	0.104168
Summary	0043127853	383,657.74	148.97	0.038829
Summary	0043129146	454,860.71	110.77	0.024353
Summary	0043132952	132,596.62	55.31	0.041713
Summary	0043146210	310,567.72	87.54	0.028187
Summary	0043146960	120,105.20	137.62	0.114583
Summary	0043153824	512,806.51	238.07	0.046425
Summary	0043154047	113,791.65	2.33	0.002048
Summary	0043157728	212,073.75	44.18	0.020832
Summary	0043158516	236,813.45	91.67	0.038710
Summary	0043160353	239,727.53	74.91	0.031248
Summary	0043162907	146,277.24	15.91	0.010877

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

Distribution Date: 25-Feb-2021
08-Feb-2021 11:36:17 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	898,286.42	208,089.40	23.165

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043041037	144,895.69	23,686.58	16.347
0043042700	208,550.95	(26,398.92)	(12.658)
0043044680	159,157.57	39,751.34	24.976
0043046920	94,705.72	11,270.72	11.901
0043051781	122,657.23	72,144.73	58.818
0043122768	127,911.96	78,711.66	61.536
0043156891	40,407.30	8,923.29	22.083

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	770,617.63	3,099.30	(46,615.34)	(6.049)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043025275	38,760.66	36.00	27,366.93	70.605
0043035844	321,215.70	33.00	(88,135.90)	(27.438)
0043044740	110,129.82	8.00	879.84	0.799
0043076660	34,339.70	18.00	(3,722.44)	(10.840)
0043091462	53,741.25	18.00	14,009.93	26.069
0043157853	212,430.50	2,986.30	2,986.30	1.406

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-Feb-2021
 08-Feb-2021 11:36:17 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
49	6,229,124.41	1,148,702.65	18.441

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042989765	104,358.15	35,669.82	34.180
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
0043025275	38,760.66	27,366.93	70.605
0043026773	232,478.32	5,337.60	2.296
0043033439	47,611.26	28,502.92	59.866
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043041037	144,895.69	23,686.58	16.347
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(26,398.92)	(12.658)
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043046920	94,705.72	11,270.72	11.901
0043051781	122,657.23	72,144.73	58.818

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-Feb-2021
 08-Feb-2021 11:36:17 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043076660	34,339.70	(3,722.44)	(10.840)
0043087179	70,088.71	1,149.54	1.640
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,676.43	30.554
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536
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
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,986.30	1.406
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

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-Feb-2021
08-Feb-2021 11:36:17 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	13	1,668,904.05	211,188.70	0.001 %	0	0.00	0.00	0.000 %	13	1,668,904.05	211,188.70	0.001 %

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	0043025275	40,000.00	3.875 %	TX	80.00	360	38,760.66	11/30/2020	36.00	27,366.93
Summary	0043035844	336,000.00	3.750 %	TX	80.00	360	321,215.70	12/31/2020	33.00	(88,135.90)
Summary	0043041037	150,000.00	4.250 %	TX	78.00	360	144,895.69	01/31/2021	23,686.58	23,686.58
Summary	0043042700	217,000.00	3.990 %	NC	74.00	360	208,550.95	01/31/2021	(26,398.92)	(26,398.92)
Summary	0043044680	165,000.00	3.990 %	DE	77.00	360	159,157.57	01/31/2021	39,751.34	39,751.34
Summary	0043044740	116,000.00	3.750 %	AZ	80.00	360	110,129.82	11/30/2020	8.00	879.84
Summary	0043046920	100,000.00	4.875 %	TX	80.00	360	94,705.72	01/31/2021	11,270.72	11,270.72
Summary	0043051781	128,000.00	4.625 %	AL	75.00	360	122,657.23	01/31/2021	72,144.73	72,144.73
Summary	0043076660	38,000.00	4.250 %	IN	80.00	360	34,339.70	09/30/2020	18.00	(3,722.44)
Summary	0043091462	56,000.00	4.500 %	IL	80.00	360	53,741.25	10/31/2020	18.00	14,009.93
Summary	0043122768	132,000.00	4.375 %	OH	80.00	360	127,911.96	01/31/2021	78,711.66	78,711.66
Summary	0043156891	46,000.00	4.000 %	MN	80.00	360	40,407.30	01/31/2021	8,923.29	8,923.29
Summary	0043157853	211,000.00	4.000 %	IN	80.00	360	212,430.50	01/31/2021	2,986.30	2,986.30

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



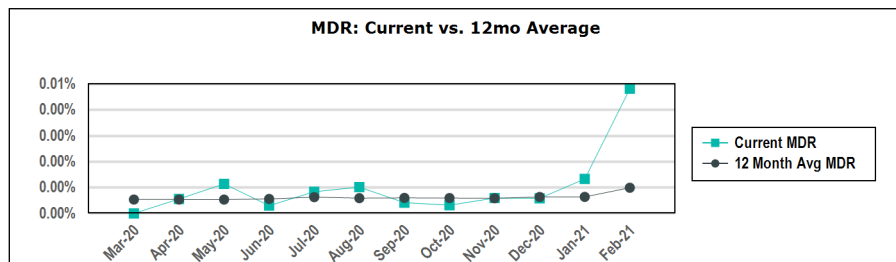
Distribution Date: 25-Feb-2021
08-Feb-2021 11:36:17 AM

Realized Loss Report - Collateral

Summary

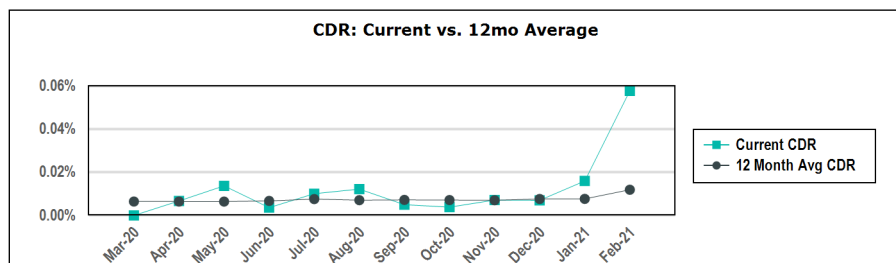
MDR

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



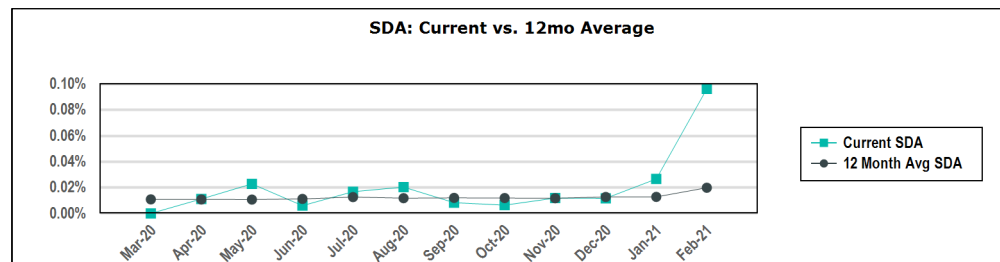
CDR

Current Month 0.058 %
3 Month Average 0.027 %
12 Month Average 0.012 %



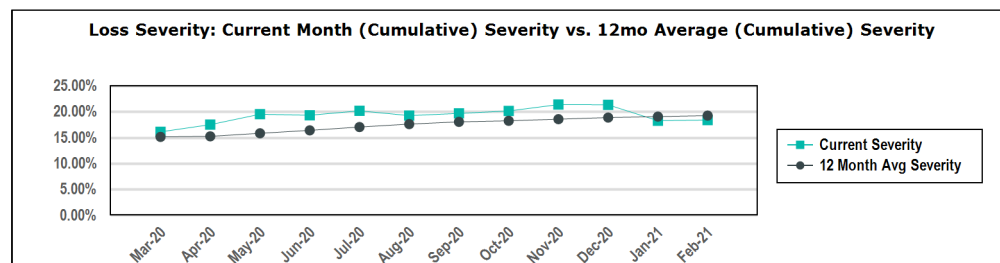
SDA

Current Month 0.096 %
3 Month Average 0.045 %
12 Month Average 0.020 %



Loss Severity

Current Month (Cumulative) 18.441 %
3 Month Average (Cumulative) 19.379 %
12 Month Average (Cumulative) 19.306 %



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.

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-Feb-2021
08-Feb-2021 11:36:18 AM

Prepayment Rates

Summary

SMM

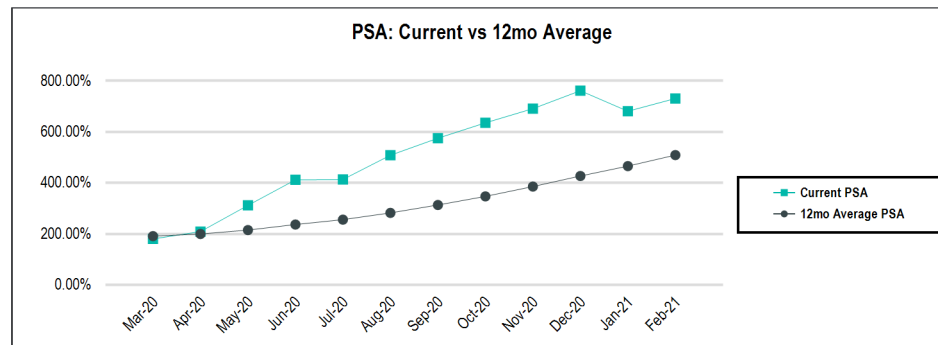
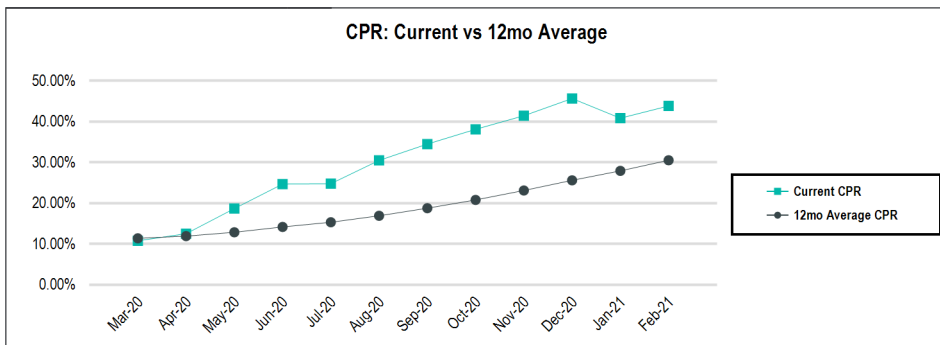
Current Month	4.695 %
3 Month Average	4.645 %
12 Month Average	3.094 %

CPR

Current Month	43.848 %
3 Month Average	43.461 %
12 Month Average	30.542 %

PSA

Current Month	730.803 %
3 Month Average	724.353 %
12 Month Average	509.030 %



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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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

Distribution Date: 25-Feb-2021
 08-Feb-2021 11:36:18 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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
169	30,019,494.77

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

Distribution Date: 25-Feb-2021
08-Feb-2021 11:36:18 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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	

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

Distribution Date: 25-Feb-2021
08-Feb-2021 11:36:18 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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.