Contact:
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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05

WELLS FARGO

Distribution Date: 27-Jul-2020
08-Jul-2020 2:54:14 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/30/2020	0.00000 %	29,394,623,588.19	0.00	743,017,792.87	0.00	28,651,605,795.33	743,017,792.87	0.00
1M-1	30711XNS9	07/24/2020	0.73450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	07/24/2020	2.38450 %	140,591,467.45	297,991.43	27,693,319.14	0.00	112,898,148.32	27,991,310.57	0.00
1M-AH		06/30/2020	0.00000 %	7,399,653.29	0.00	1,457,563.28	0.00	5,942,090.01	1,457,563.28	0.00
1M-2B	30711XNU4	07/24/2020	2.38450 %	249,382,000.00	528,579.00	0.00	0.00	249,382,000.00	528,579.00	0.00
1M-BH		06/30/2020	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	07/24/2020	2.38450 %	290,945,000.00	616,674.09	0.00	0.00	290,945,000.00	616,674.09	0.00
1M-CH		06/30/2020	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	07/24/2020	2.38450 %	680,918,467.45	1,443,244.52	27,693,319.14	0.00	653,225,148.32	29,136,563.66	0.00
1M-2H		06/30/2020	0.00000 %	35,839,011.29	0.00	1,457,563.28	0.00	34,381,448.01	1,457,563.28	0.00
1B-1	30711XNW0	07/24/2020	3.78450 %	207,818,000.00	699,099.75	0.00	0.00	207,818,000.00	699,099.75	0.00
1B-1H		06/30/2020	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		06/30/2020	0.00000 %	217,994,069.71	0.00	0.00	85,043.14	217,909,026.57	0.00	847,264.43
1A-I1	30711XNY6	07/24/2020	1.80000 %	0.00	224,946.35	0.00	0.00	0.00	224,946.35	0.00
1A-I2	30711XPA6	07/24/2020	1.40000 %	0.00	174,958.27	0.00	0.00	0.00	174,958.27	0.00
1A-I3	30711XPC2	07/24/2020	1.00000 %	0.00	124,970.19	0.00	0.00	0.00	124,970.19	0.00
1A-I4	30711XPE8	07/24/2020	0.60000 %	0.00	74,982.12	0.00	0.00	0.00	74,982.12	0.00
1B-I1	30711XPG3	07/24/2020	1.80000 %	0.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00
1B-I2	30711XPJ7	07/24/2020	1.40000 %	0.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00
1B-I3	30711XPL2	07/24/2020	1.00000 %	0.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00
1B-I4	30711XPN8	07/24/2020	0.60000 %	0.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00
1C-I1	30711XPQ1	07/24/2020	1.80000 %	0.00	465,512.00	0.00	0.00	0.00	465,512.00	0.00
1C-I2	30711XPS7	07/24/2020	1.40000 %	0.00	362,064.89	0.00	0.00	0.00	362,064.89	0.00
1C-I3	30711XPU2	07/24/2020	1.00000 %	0.00	258,617.78	0.00	0.00	0.00	258,617.78	0.00
1C-I4	30711XPW8	07/24/2020	0.60000 %	0.00	155,170.67	0.00	0.00	0.00	155,170.67	0.00
1E-A1	30711XNZ3	07/24/2020	0.58450 %	140,591,467.45	73,045.08	27,693,319.14	0.00	112,898,148.32	27,766,364.22	0.00
1E-A2	30711XPB4	07/24/2020	0.98450 %	140,591,467.45	123,033.16	27,693,319.14	0.00	112,898,148.32	27,816,352.30	0.00
1E-A3	30711XPD0	07/24/2020	1.38450 %	140,591,467.45	173,021.23	27,693,319.14	0.00	112,898,148.32	27,866,340.37	0.00
1E-A4	30711XPF5	07/24/2020	1.78450 %	140,591,467.45	223,009.31	27,693,319.14	0.00	112,898,148.32	27,916,328.45	0.00
1E-B1	30711XPH1	07/24/2020	0.58450 %	249,382,000.00	129,567.80	0.00	0.00	249,382,000.00	129,567.80	0.00

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05

WELLS FARGO

Distribution Date: 27-Jul-2020
08-Jul-2020 2:54:14 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPK4	07/24/2020	0.98450 %	249,382,000.00	218,236.96	0.00	0.00	249,382,000.00	218,236.96	0.00
1E-B3	30711XPM0	07/24/2020	1.38450 %	249,382,000.00	306,906.11	0.00	0.00	249,382,000.00	306,906.11	0.00
1E-B4	30711XPP3	07/24/2020	1.78450 %	249,382,000.00	395,575.27	0.00	0.00	249,382,000.00	395,575.27	0.00
1E-C1	30711XPR9	07/24/2020	0.58450 %	290,945,000.00	151,162.09	0.00	0.00	290,945,000.00	151,162.09	0.00
1E-C2	30711XPT5	07/24/2020	0.98450 %	290,945,000.00	254,609.20	0.00	0.00	290,945,000.00	254,609.20	0.00
1E-C3	30711XPV0	07/24/2020	1.38450 %	290,945,000.00	358,056.31	0.00	0.00	290,945,000.00	358,056.31	0.00
1E-C4	30711XPX6	07/24/2020	1.78450 %	290,945,000.00	461,503.42	0.00	0.00	290,945,000.00	461,503.42	0.00
1E-D1	30711XPY4	07/24/2020	0.58450 %	389,973,467.45	202,612.88	27,693,319.14	0.00	362,280,148.32	27,895,932.02	0.00
1E-D2	30711XPZ1	07/24/2020	0.98450 %	389,973,467.45	341,270.11	27,693,319.14	0.00	362,280,148.32	28,034,589.25	0.00
1E-D3	30711XQA5	07/24/2020	1.38450 %	389,973,467.45	479,927.35	27,693,319.14	0.00	362,280,148.32	28,173,246.49	0.00
1E-D4	30711XQB3	07/24/2020	1.78450 %	389,973,467.45	618,584.58	27,693,319.14	0.00	362,280,148.32	28,311,903.72	0.00
1E-D5	30711XQC1	07/24/2020	2.38450 %	389,973,467.45	826,570.43	27,693,319.14	0.00	362,280,148.32	28,519,889.57	0.00
1E-F1	30711XQD9	07/24/2020	0.58450 %	540,327,000.00	280,729.89	0.00	0.00	540,327,000.00	280,729.89	0.00
1E-F2	30711XQE7	07/24/2020	0.98450 %	540,327,000.00	472,846.16	0.00	0.00	540,327,000.00	472,846.16	0.00
1E-F3	30711XQF4	07/24/2020	1.38450 %	540,327,000.00	664,962.43	0.00	0.00	540,327,000.00	664,962.43	0.00
1E-F4	30711XQG2	07/24/2020	1.78450 %	540,327,000.00	857,078.69	0.00	0.00	540,327,000.00	857,078.69	0.00
1E-F5	30711XQH0	07/24/2020	2.38450 %	540,327,000.00	1,145,253.09	0.00	0.00	540,327,000.00	1,145,253.09	0.00
1-X1	30711XQJ6	07/24/2020	1.80000 %	0.00	623,957.55	0.00	0.00	0.00	623,957.55	0.00
1-X2	30711XQK3	07/24/2020	1.40000 %	0.00	485,300.32	0.00	0.00	0.00	485,300.32	0.00
1-X3	30711XQL1	07/24/2020	1.00000 %	0.00	346,643.08	0.00	0.00	0.00	346,643.08	0.00
1-X4	30711XQM9	07/24/2020	0.60000 %	0.00	207,985.85	0.00	0.00	0.00	207,985.85	0.00
1-Y1	30711XQN7	07/24/2020	1.80000 %	0.00	864,523.20	0.00	0.00	0.00	864,523.20	0.00
1-Y2	30711XQP2	07/24/2020	1.40000 %	0.00	672,406.93	0.00	0.00	0.00	672,406.93	0.00
1-Y3	30711XQQ0	07/24/2020	1.00000 %	0.00	480,290.67	0.00	0.00	0.00	480,290.67	0.00
1-Y4	30711XQR8	07/24/2020	0.60000 %	0.00	288,174.40	0.00	0.00	0.00	288,174.40	0.00
Totals				38,640,065,113.43	19,217,684.47	1,050,559,429.97	85,043.14	37,589,420,640.44	1,069,777,114.44	847,264.43

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.
All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05

Distribution Date: 27-Jul-2020
08-Jul-2020 2:54:14 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	29,394,623,588.19	54,659,289.01	688,358,503.86	0.00	0.00	743,017,792.87	28,651,605,795.33	0.68038962	743,017,792.87
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	140,591,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	112,898,148.32	0.45271170	27,693,319.14
1M-AH	13,125,550.00	7,399,653.29	107,248.77	1,350,314.50	0.00	0.00	1,457,563.28	5,942,090.01	0.45271170	1,457,563.28
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	680,918,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	653,225,148.32	0.82717197	27,693,319.14
1M-2H	41,564,908.00	35,839,011.29	107,248.77	1,350,314.50	0.00	0.00	1,457,563.28	34,381,448.01	0.82717489	1,457,563.28
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	217,994,069.71	0.00	0.00	0.00	85,043.14	85,043.14	217,909,026.57	0.99612690	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	140,591,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	112,898,148.32	0.45271170	27,693,319.14
1E-A2	249,382,000.00	140,591,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	112,898,148.32	0.45271170	27,693,319.14
1E-A3	249,382,000.00	140,591,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	112,898,148.32	0.45271170	27,693,319.14
1E-A4	249,382,000.00	140,591,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	112,898,148.32	0.45271170	27,693,319.14
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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WELLS FARGO

Distribution Date: 27-Jul-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	389,973,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	362,280,148.32	0.72635585	27,693,319.14
1E-D2	498,764,000.00	389,973,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	362,280,148.32	0.72635585	27,693,319.14
1E-D3	498,764,000.00	389,973,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	362,280,148.32	0.72635585	27,693,319.14
1E-D4	498,764,000.00	389,973,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	362,280,148.32	0.72635585	27,693,319.14
1E-D5	498,764,000.00	389,973,467.45	2,037,698.53	25,655,620.61	0.00	0.00	27,693,319.14	362,280,148.32	0.72635585	27,693,319.14
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	38,640,065,113.43	77,288,470.38	973,270,959.57	0.00	85,043.14	1,050,644,473.11	37,589,420,640.44	0.71008078	1,050,559,429.97

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Distribution Date: 27-Jul-2020
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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05

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	698.03406368	1.29799402	16.34644792	0.00000000	0.00000000	17.64444194	680.38962174	0.68038962	17.64444194
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	563.75948324	8.17099281	102.87679387	0.00000000	0.00000000	111.04778669	452.71169659	0.45271170	111.04778669
1M-AH	13,125,550.00	563.75948360	8.17099245	102.87679373	0.00000000	0.00000000	111.04778695	452.71169665	0.45271170	111.04778695
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	862.23972052	2.58031570	32.48743602	0.00000000	0.00000000	35.06775172	827.17196881	0.82717197	35.06775172
1M-2H	41,564,908.00	862.24204538	2.58027204	32.48688774	0.00000000	0.00000000	35.06716002	827.17488536	0.82717489	35.06716002
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	996.51566002	0.00000000	0.00000000	0.00000000	0.38875746	0.38875746	996.12690256	0.99612690	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	563.75948324	8.17099281	102.87679387	0.00000000	0.00000000	111.04778669	452.71169659	0.45271170	111.04778669
1E-A2	249,382,000.00	563.75948324	8.17099281	102.87679387	0.00000000	0.00000000	111.04778669	452.71169659	0.45271170	111.04778669
1E-A3	249,382,000.00	563.75948324	8.17099281	102.87679387	0.00000000	0.00000000	111.04778669	452.71169659	0.45271170	111.04778669
1E-A4	249,382,000.00	563.75948324	8.17099281	102.87679387	0.00000000	0.00000000	111.04778669	452.71169659	0.45271170	111.04778669
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:
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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05

Distribution Date: 27-Jul-2020
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	781.87974162	4.08549641	51.43839694	0.00000000	0.00000000	55.52389334	726.35584830	0.72635585	55.52389334
1E-D2	498,764,000.00	781.87974162	4.08549641	51.43839694	0.00000000	0.00000000	55.52389334	726.35584830	0.72635585	55.52389334
1E-D3	498,764,000.00	781.87974162	4.08549641	51.43839694	0.00000000	0.00000000	55.52389334	726.35584830	0.72635585	55.52389334
1E-D4	498,764,000.00	781.87974162	4.08549641	51.43839694	0.00000000	0.00000000	55.52389334	726.35584830	0.72635585	55.52389334
1E-D5	498,764,000.00	781.87974162	4.08549641	51.43839694	0.00000000	0.00000000	55.52389334	726.35584830	0.72635585	55.52389334
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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Distribution Date: 27-Jul-2020
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WELLS FARGO

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 %	29,394,623,588.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	28,651,605,795.33
1M-1	N/A	N/A	0.73450 %	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	06/25/20 - 07/26/20	32	2.38450 %	140,591,467.45	297,991.43	0.00	0.00	0.00	0.00	297,991.43	0.00	112,898,148.32
1M-AH	N/A	N/A	0.00000 %	7,399,653.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,942,090.01
1M-2B	06/25/20 - 07/26/20	32	2.38450 %	249,382,000.00	528,579.00	0.00	0.00	0.00	0.00	528,579.00	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	06/25/20 - 07/26/20	32	2.38450 %	290,945,000.00	616,674.09	0.00	0.00	0.00	0.00	616,674.09	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	06/25/20 - 07/26/20	32	2.38450 %	680,918,467.45	1,443,244.52	0.00	0.00	0.00	0.00	1,443,244.52	0.00	653,225,148.32
1M-2H	N/A	N/A	0.00000 %	35,839,011.29	0.00	0.00	0.00	0.00	0.00	0.00	0.00	34,381,448.01
1B-1	06/25/20 - 07/26/20	32	3.78450 %	207,818,000.00	699,099.75	0.00	0.00	0.00	0.00	699,099.75	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 %	217,994,069.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,909,026.57
1A-I1	06/25/20 - 07/26/20	32	1.80000 %	140,591,467.45	224,946.35	0.00	0.00	0.00	0.00	224,946.35	0.00	112,898,148.32
1A-I2	06/25/20 - 07/26/20	32	1.40000 %	140,591,467.45	174,958.27	0.00	0.00	0.00	0.00	174,958.27	0.00	112,898,148.32
1A-I3	06/25/20 - 07/26/20	32	1.00000 %	140,591,467.45	124,970.19	0.00	0.00	0.00	0.00	124,970.19	0.00	112,898,148.32
1A-I4	06/25/20 - 07/26/20	32	0.60000 %	140,591,467.45	74,982.12	0.00	0.00	0.00	0.00	74,982.12	0.00	112,898,148.32
1B-I1	06/25/20 - 07/26/20	32	1.80000 %	249,382,000.00	399,011.20	0.00	0.00	0.00	0.00	399,011.20	0.00	249,382,000.00
1B-I2	06/25/20 - 07/26/20	32	1.40000 %	249,382,000.00	310,342.04	0.00	0.00	0.00	0.00	310,342.04	0.00	249,382,000.00
1B-I3	06/25/20 - 07/26/20	32	1.00000 %	249,382,000.00	221,672.89	0.00	0.00	0.00	0.00	221,672.89	0.00	249,382,000.00
1B-I4	06/25/20 - 07/26/20	32	0.60000 %	249,382,000.00	133,003.73	0.00	0.00	0.00	0.00	133,003.73	0.00	249,382,000.00
1C-I1	06/25/20 - 07/26/20	32	1.80000 %	290,945,000.00	465,512.00	0.00	0.00	0.00	0.00	465,512.00	0.00	290,945,000.00
1C-I2	06/25/20 - 07/26/20	32	1.40000 %	290,945,000.00	362,064.89	0.00	0.00	0.00	0.00	362,064.89	0.00	290,945,000.00
1C-I3	06/25/20 - 07/26/20	32	1.00000 %	290,945,000.00	258,617.78	0.00	0.00	0.00	0.00	258,617.78	0.00	290,945,000.00
1C-I4	06/25/20 - 07/26/20	32	0.60000 %	290,945,000.00	155,170.67	0.00	0.00	0.00	0.00	155,170.67	0.00	290,945,000.00
1E-A1	06/25/20 - 07/26/20	32	0.58450 %	140,591,467.45	73,045.08	0.00	0.00	0.00	0.00	73,045.08	0.00	112,898,148.32
1E-A2	06/25/20 - 07/26/20	32	0.98450 %	140,591,467.45	123,033.16	0.00	0.00	0.00	0.00	123,033.16	0.00	112,898,148.32
1E-A3	06/25/20 - 07/26/20	32	1.38450 %	140,591,467.45	173,021.23	0.00	0.00	0.00	0.00	173,021.23	0.00	112,898,148.32
1E-A4	06/25/20 - 07/26/20	32	1.78450 %	140,591,467.45	223,009.31	0.00	0.00	0.00	0.00	223,009.31	0.00	112,898,148.32
1E-B1	06/25/20 - 07/26/20	32	0.58450 %	249,382,000.00	129,567.80	0.00	0.00	0.00	0.00	129,567.80	0.00	249,382,000.00
1E-B2	06/25/20 - 07/26/20	32	0.98450 %	249,382,000.00	218,236.96	0.00	0.00	0.00	0.00	218,236.96	0.00	249,382,000.00

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Distribution Date: 27-Jul-2020
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WELLS FARGO

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	06/25/20 - 07/26/20	32	1.38450 %	249,382,000.00	306,906.11	0.00	0.00	0.00	0.00	306,906.11	0.00	249,382,000.00
1E-B4	06/25/20 - 07/26/20	32	1.78450 %	249,382,000.00	395,575.27	0.00	0.00	0.00	0.00	395,575.27	0.00	249,382,000.00
1E-C1	06/25/20 - 07/26/20	32	0.58450 %	290,945,000.00	151,162.09	0.00	0.00	0.00	0.00	151,162.09	0.00	290,945,000.00
1E-C2	06/25/20 - 07/26/20	32	0.98450 %	290,945,000.00	254,609.20	0.00	0.00	0.00	0.00	254,609.20	0.00	290,945,000.00
1E-C3	06/25/20 - 07/26/20	32	1.38450 %	290,945,000.00	358,056.31	0.00	0.00	0.00	0.00	358,056.31	0.00	290,945,000.00
1E-C4	06/25/20 - 07/26/20	32	1.78450 %	290,945,000.00	461,503.42	0.00	0.00	0.00	0.00	461,503.42	0.00	290,945,000.00
1E-D1	06/25/20 - 07/26/20	32	0.58450 %	389,973,467.45	202,612.88	0.00	0.00	0.00	0.00	202,612.88	0.00	362,280,148.32
1E-D2	06/25/20 - 07/26/20	32	0.98450 %	389,973,467.45	341,270.11	0.00	0.00	0.00	0.00	341,270.11	0.00	362,280,148.32
1E-D3	06/25/20 - 07/26/20	32	1.38450 %	389,973,467.45	479,927.35	0.00	0.00	0.00	0.00	479,927.35	0.00	362,280,148.32
1E-D4	06/25/20 - 07/26/20	32	1.78450 %	389,973,467.45	618,584.58	0.00	0.00	0.00	0.00	618,584.58	0.00	362,280,148.32
1E-D5	06/25/20 - 07/26/20	32	2.38450 %	389,973,467.45	826,570.43	0.00	0.00	0.00	0.00	826,570.43	0.00	362,280,148.32
1E-F1	06/25/20 - 07/26/20	32	0.58450 %	540,327,000.00	280,729.89	0.00	0.00	0.00	0.00	280,729.89	0.00	540,327,000.00
1E-F2	06/25/20 - 07/26/20	32	0.98450 %	540,327,000.00	472,846.16	0.00	0.00	0.00	0.00	472,846.16	0.00	540,327,000.00
1E-F3	06/25/20 - 07/26/20	32	1.38450 %	540,327,000.00	664,962.43	0.00	0.00	0.00	0.00	664,962.43	0.00	540,327,000.00
1E-F4	06/25/20 - 07/26/20	32	1.78450 %	540,327,000.00	857,078.69	0.00	0.00	0.00	0.00	857,078.69	0.00	540,327,000.00
1E-F5	06/25/20 - 07/26/20	32	2.38450 %	540,327,000.00	1,145,253.09	0.00	0.00	0.00	0.00	1,145,253.09	0.00	540,327,000.00
1-X1	06/25/20 - 07/26/20	32	1.80000 %	389,973,467.45	623,957.55	0.00	0.00	0.00	0.00	623,957.55	0.00	362,280,148.32
1-X2	06/25/20 - 07/26/20	32	1.40000 %	389,973,467.45	485,300.32	0.00	0.00	0.00	0.00	485,300.32	0.00	362,280,148.32
1-X3	06/25/20 - 07/26/20	32	1.00000 %	389,973,467.45	346,643.08	0.00	0.00	0.00	0.00	346,643.08	0.00	362,280,148.32
1-X4	06/25/20 - 07/26/20	32	0.60000 %	389,973,467.45	207,985.85	0.00	0.00	0.00	0.00	207,985.85	0.00	362,280,148.32
1-Y1	06/25/20 - 07/26/20	32	1.80000 %	540,327,000.00	864,523.20	0.00	0.00	0.00	0.00	864,523.20	0.00	540,327,000.00
1-Y2	06/25/20 - 07/26/20	32	1.40000 %	540,327,000.00	672,406.93	0.00	0.00	0.00	0.00	672,406.93	0.00	540,327,000.00
1-Y3	06/25/20 - 07/26/20	32	1.00000 %	540,327,000.00	480,290.67	0.00	0.00	0.00	0.00	480,290.67	0.00	540,327,000.00
1-Y4	06/25/20 - 07/26/20	32	0.60000 %	540,327,000.00	288,174.40	0.00	0.00	0.00	0.00	288,174.40	0.00	540,327,000.00
Totals					19,217,684.47	0.00	0.00	0.00	0.00	19,217,684.47	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

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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
1A-H	42,110,586,170.00	0.00000 %	698.03406368	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	680.38962174
1M-1	353,291,000.00	0.73450 %	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	2.38450 %	563.75948324	1.19491956	0.00000000	0.00000000	0.00000000	0.00000000	1.19491956	0.00000000	452.71169659
1M-AH	13,125,550.00	0.00000 %	563.75948360	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	452.71169665
1M-2B	249,382,000.00	2.38450 %	1000.00000000	2.11955554	0.00000000	0.00000000	0.00000000	0.00000000	2.11955554	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	2.38450 %	1000.00000000	2.11955555	0.00000000	0.00000000	0.00000000	0.00000000	2.11955555	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	2.38450 %	862.23972052	1.82756499	0.00000000	0.00000000	0.00000000	0.00000000	1.82756499	0.00000000	827.17196881
1M-2H	41,564,908.00	0.00000 %	862.24204538	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	827.17488536
1B-1	207,818,000.00	3.78450 %	1000.00000000	3.36399999	0.00000000	0.00000000	0.00000000	0.00000000	3.36399999	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	996.51566002	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.12690256
1A-I1	0.00	1.80000 %	563.75948324	0.90201518	0.00000000	0.00000000	0.00000000	0.00000000	0.90201518	0.00000000	452.71169659
1A-I2	0.00	1.40000 %	563.75948324	0.70156735	0.00000000	0.00000000	0.00000000	0.00000000	0.70156735	0.00000000	452.71169659
1A-I3	0.00	1.00000 %	563.75948324	0.50111953	0.00000000	0.00000000	0.00000000	0.00000000	0.50111953	0.00000000	452.71169659
1A-I4	0.00	0.60000 %	563.75948324	0.30067174	0.00000000	0.00000000	0.00000000	0.00000000	0.30067174	0.00000000	452.71169659
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.24444443	0.00000000	0.00000000	0.00000000	0.00000000	1.24444443	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333334	0.00000000	0.00000000	0.00000000	0.00000000	0.53333334	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.58450 %	563.75948324	0.29290438	0.00000000	0.00000000	0.00000000	0.00000000	0.29290438	0.00000000	452.71169659
1E-A2	249,382,000.00	0.98450 %	563.75948324	0.49335221	0.00000000	0.00000000	0.00000000	0.00000000	0.49335221	0.00000000	452.71169659
1E-A3	249,382,000.00	1.38450 %	563.75948324	0.69379999	0.00000000	0.00000000	0.00000000	0.00000000	0.69379999	0.00000000	452.71169659

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-A4	249,382,000.00	1.78450 %	563.75948324	0.89424782	0.00000000	0.00000000	0.00000000	0.00000000	0.89424782	0.00000000	452.71169659
1E-B1	249,382,000.00	0.58450 %	1000.00000000	0.51955554	0.00000000	0.00000000	0.00000000	0.00000000	0.51955554	0.00000000	1000.00000000
1E-B2	249,382,000.00	0.98450 %	1000.00000000	0.87511111	0.00000000	0.00000000	0.00000000	0.00000000	0.87511111	0.00000000	1000.00000000
1E-B3	249,382,000.00	1.38450 %	1000.00000000	1.23066665	0.00000000	0.00000000	0.00000000	0.00000000	1.23066665	0.00000000	1000.00000000
1E-B4	249,382,000.00	1.78450 %	1000.00000000	1.58622222	0.00000000	0.00000000	0.00000000	0.00000000	1.58622222	0.00000000	1000.00000000
1E-C1	290,945,000.00	0.58450 %	1000.00000000	0.51955555	0.00000000	0.00000000	0.00000000	0.00000000	0.51955555	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.98450 %	1000.00000000	0.87511110	0.00000000	0.00000000	0.00000000	0.00000000	0.87511110	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.38450 %	1000.00000000	1.23066666	0.00000000	0.00000000	0.00000000	0.00000000	1.23066666	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.78450 %	1000.00000000	1.58622221	0.00000000	0.00000000	0.00000000	0.00000000	1.58622221	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.58450 %	781.87974162	0.40622996	0.00000000	0.00000000	0.00000000	0.00000000	0.40622996	0.00000000	726.35584830
1E-D2	498,764,000.00	0.98450 %	781.87974162	0.68423164	0.00000000	0.00000000	0.00000000	0.00000000	0.68423164	0.00000000	726.35584830
1E-D3	498,764,000.00	1.38450 %	781.87974162	0.96223334	0.00000000	0.00000000	0.00000000	0.00000000	0.96223334	0.00000000	726.35584830
1E-D4	498,764,000.00	1.78450 %	781.87974162	1.24023502	0.00000000	0.00000000	0.00000000	0.00000000	1.24023502	0.00000000	726.35584830
1E-D5	498,764,000.00	2.38450 %	781.87974162	1.65723755	0.00000000	0.00000000	0.00000000	0.00000000	1.65723755	0.00000000	726.35584830
1E-F1	540,327,000.00	0.58450 %	1000.00000000	0.51955555	0.00000000	0.00000000	0.00000000	0.00000000	0.51955555	0.00000000	1000.00000000
1E-F2	540,327,000.00	0.98450 %	1000.00000000	0.87511111	0.00000000	0.00000000	0.00000000	0.00000000	0.87511111	0.00000000	1000.00000000
1E-F3	540,327,000.00	1.38450 %	1000.00000000	1.23066667	0.00000000	0.00000000	0.00000000	0.00000000	1.23066667	0.00000000	1000.00000000
1E-F4	540,327,000.00	1.78450 %	1000.00000000	1.58622221	0.00000000	0.00000000	0.00000000	0.00000000	1.58622221	0.00000000	1000.00000000
1E-F5	540,327,000.00	2.38450 %	1000.00000000	2.11955555	0.00000000	0.00000000	0.00000000	0.00000000	2.11955555	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	781.87974162	1.25100759	0.00000000	0.00000000	0.00000000	0.00000000	1.25100759	0.00000000	726.35584830
1-X2	0.00	1.40000 %	781.87974162	0.97300591	0.00000000	0.00000000	0.00000000	0.00000000	0.97300591	0.00000000	726.35584830
1-X3	0.00	1.00000 %	781.87974162	0.69500421	0.00000000	0.00000000	0.00000000	0.00000000	0.69500421	0.00000000	726.35584830
1-X4	0.00	0.60000 %	781.87974162	0.41700253	0.00000000	0.00000000	0.00000000	0.00000000	0.41700253	0.00000000	726.35584830
1-Y1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.24444444	0.00000000	0.00000000	0.00000000	0.00000000	1.24444444	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.53333333	0.00000000	0.00000000	0.00000000	0.00000000	0.53333333	0.00000000	1000.00000000

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.
NOTE: All classes per $1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	29,939,873.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(85,043.14)
Total Deposits	29,854,830.07
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	29,835,663.41
Total Withdrawals (Pool Distribution Amount)	29,854,830.07
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	772,253,718.42
Total Principal Reduction Cumulative	13,975,380,646.72
Scheduled Principal Current	56,804,236.31
Scheduled Principal Cumulative	2,360,382,602.09
Unscheduled Principal Current	715,364,438.97
Unscheduled Principal Cumulative	11,614,150,780.20
Senior Reduction Amount	743,017,792.87
Subordinate Reduction Amount	29,150,882.41
Calculated Tranche Write-down Amount	85,043.14
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,618.85
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	131998
Period Reference Pool Removal Loan Count	2611
Period Ending Loan Count	129387
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	29,775,877,712.72
Period PIF Loan Count Current	2609
PIF Loan Count Cumulative	45170
Period PIF Loan UPB Current	703,265,538.56
PIF Loan UPB Cumulative	10,971,257,057.80
Period Partial Prepayment Amount	13,956,331.90
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,174,847.16
Credit Event Amount Current	256,377.65
Credit Event Amount Cumulative	4,190,450.72
Total Active Modified Loan Count	571
Total Active Modified Loan UPB	127,333,107.84
Libor Rate	0.184500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	96.223966%
Subordinate Percentage	3.776034%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

	Tranche		Credit Support		
Class	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 %	3.290000 %	3.380000 %
1M-2B	0.00	0.00	1.700000 %	2.430000 %	2.500000 %
1M-2C	0.00	0.00	1.000000 %	1.430000 %	1.470000 %
1M-2	0.00	0.00	1.000000 %	1.430000 %	1.470000 %
1M-2H	0.00	0.00	1.000000 %	1.430000 %	1.470000 %
1B-1	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
1B-1H	0.00	0.00	0.500000 %	0.710000 %	0.730000 %
1B-2H	85,043.14	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	3035	752,533,860.19	2.345676 %	2.527327 %
60 Days	3091	823,326,636.63	2.388957 %	2.765079 %
90 Days	244	59,747,669.74	0.188582 %	0.200658 %
120 Days	65	13,875,498.18	0.050237 %	0.046600 %
150 Days	50	11,603,173.86	0.038644 %	0.038968 %
180+ Days	178	37,177,846.73	0.137572 %	0.124859 %
Totals	6663	1,698,264,685.33	5.149667 %	5.703492 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	51	11,721,702.55	3,618.85	0.030873

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	312,397.15	8.29	0.002654
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042991477	157,231.45	9.17	0.005832
Summary	0042992047	175,323.00	109.58	0.062502
Summary	0042994551	133,774.08	1.79	0.001338
Summary	0043002055	208,508.92	36.55	0.017529
Summary	0043004835	361,049.26	134.36	0.037214
Summary	0043005227	281,701.69	224.30	0.079623
Summary	0043011843	244,050.74	6.82	0.002795
Summary	0043012772	167,140.08	104.46	0.062498
Summary	0043013073	148,167.89	3.72	0.002511
Summary	0043013788	446,560.67	93.03	0.020833
Summary	0043016037	183,156.57	190.79	0.104168
Summary	0043016304	312,930.80	13.09	0.004183
Summary	0043018058	274,502.79	2.51	0.000914
Summary	0043019732	258,213.38	6.81	0.002637
Summary	0043020334	94,044.53	32.99	0.035079
Summary	0043021585	82,559.98	11.13	0.013481
Summary	0043022301	122,117.14	63.60	0.052081
Summary	0043033428	137,634.59	74.15	0.053875
Summary	0043042445	172,202.50	35.88	0.020836
Summary	0043052177	369,354.51	18.03	0.004881
Summary	0043052368	159,829.50	43.89	0.027461
Summary	0043054381	111,464.09	28.99	0.026008

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043062614	117,456.19	1.81	0.001541
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	148,985.50	21.08	0.014149
Summary	0043076309	183,672.16	123.59	0.067288
Summary	0043076726	398,774.03	188.49	0.047267
Summary	0043078316	173,093.39	54.09	0.031249
Summary	0043083724	260,557.22	9.69	0.003719
Summary	0043085287	103,090.16	18.29	0.017742
Summary	0043095103	303,765.47	63.28	0.020832
Summary	0043101278	169,873.31	40.05	0.023576
Summary	0043105043	284,231.00	177.64	0.062498
Summary	0043109915	415,118.99	293.48	0.070698
Summary	0043115750	196,638.81	48.54	0.024685
Summary	0043116297	378,926.32	118.41	0.031249
Summary	0043120480	220,006.01	48.31	0.021958
Summary	0043121547	166,260.82	173.19	0.104168
Summary	0043127853	386,734.97	149.93	0.038768
Summary	0043129146	455,808.71	110.77	0.024302
Summary	0043132952	133,275.44	55.45	0.041606
Summary	0043146210	310,567.72	87.54	0.028187
Summary	0043153824	513,976.94	238.07	0.046319
Summary	0043154047	115,283.19	2.33	0.002021
Summary	0043157728	214,001.91	44.58	0.020832
Summary	0043158516	237,971.89	91.67	0.038521
Summary	0043160353	242,737.64	75.86	0.031252
Summary	0043162907	147,161.08	15.91	0.010811

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	256,377.65	85,040.14	33.170

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	94,423.60	3.00	8,398.47	8.894

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043036819	133,800.05	53,131.78	39.710
0043073785	122,577.60	31,908.36	26.031

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043116867	94,423.60	3.00	8,398.47	8.894

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
32	4,190,450.72	847,264.43	20.219

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023894	115,369.13	3,121.66	2.706
0043033439	47,611.26	28,502.92	59.866
0043036819	133,800.05	53,131.78	39.710
0043042394	161,617.32	5,411.71	3.348
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043068667	206,698.30	59.53	0.029
0043073785	122,577.60	31,908.36	26.031
0043087179	70,088.71	1,149.54	1.640
0043089478	58,081.04	64,228.38	110.584
0043091760	64,121.75	34,521.98	53.838
0043095020	158,324.99	72,227.53	45.620
0043106926	87,447.93	23,317.09	26.664
0043116867	94,423.60	8,398.47	8.894
0043134054	155,168.67	7,164.41	4.617

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043143639	41,423.01	3,707.90	8.951
0043153142	205,778.87	4,809.89	2.337
0043155113	129,557.68	11,291.01	8.715
0043157853	212,430.50	3,629.49	1.709
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	350,801.25	85,043.14	0.000 %	0	0.00	0.00	0.000 %	3	350,801.25	85,043.14	0.000 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0043036819	138,000.00	4.125 %	PA	80.00	360	133,800.05	06/30/2020	53,131.78	53,131.78
Summary	0043073785	128,000.00	3.750 %	OH	80.00	360	122,577.60	06/30/2020	31,908.36	31,908.36
Summary	0043116867	94,000.00	4.000 %	IA	80.00	276	94,423.60	05/31/2020	3.00	8,398.47

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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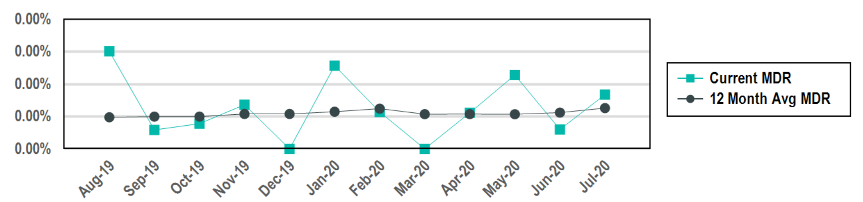
Realized Loss Report - Collateral

Summary

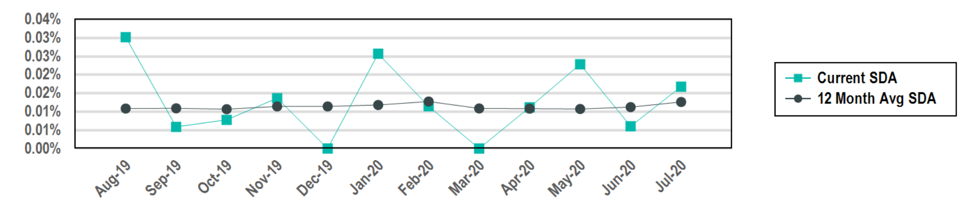
MDR	
Current Month	0.001 %
3 Month Average	0.001 %
12 Month Average	0.001 %

MDR: Current vs. 12mo Average



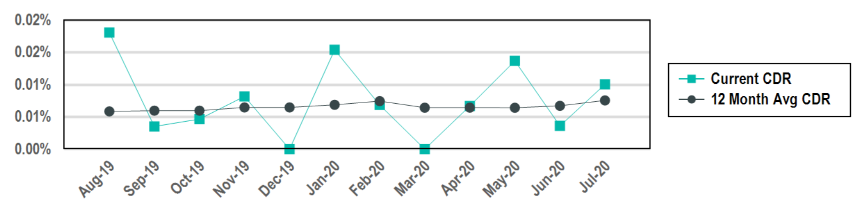
SDA	
Current Month	0.017 %
3 Month Average	0.015 %
12 Month Average	0.013 %

SDA: Current vs. 12mo Average



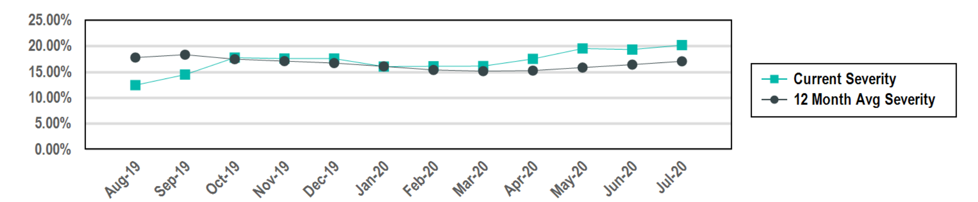
CDR	
Current Month	0.010 %
3 Month Average	0.009 %
12 Month Average	0.008 %

CDR: Current vs. 12mo Average



Loss Severity	
Current Month (Cumulative)	20.219 %
3 Month Average (Cumulative)	19.720 %
12 Month Average (Cumulative)	17.091 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Calculation Methodology:
Monthly Default Rate (MDR): Sum(Beg Scheduled Balance of Liquidated Loans) / Sum(Beg Scheduled Balance).
Conditional Default Rate (CDR): 1-((1-MDR)^12)
SDA Standard Default Assumption: If WAS ≤ 30 then CDR / (WAS * 0.02) else if 30 < WAS ≤ 60 then CDR / 0.6 else if 60 < WAS ≤ 120 then CDR / (0.6 - ((WAS - 60) * 0.0095)) else if WAS > 120 then CDR / 0.03
Cumulative Loss Severity: Sum(All Active & Inactive Realized Losses) / Sum(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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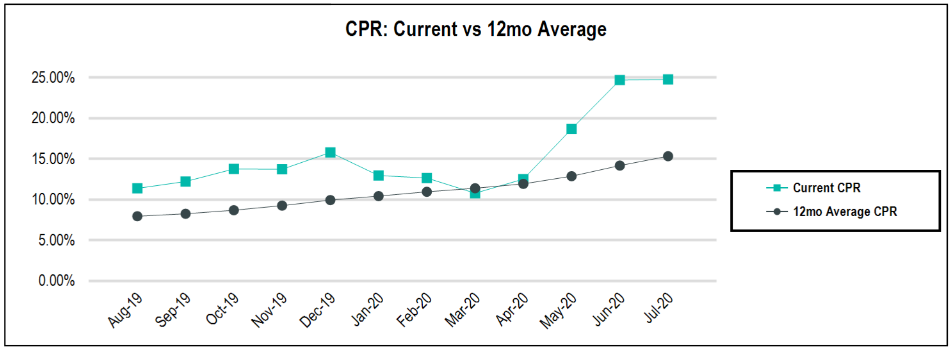
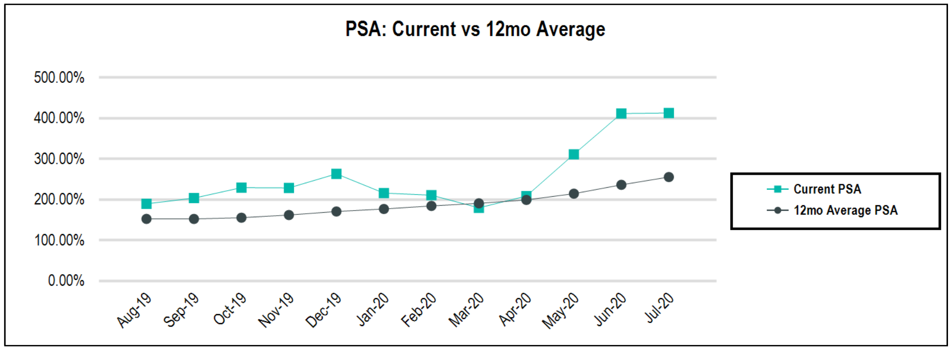
Prepayment Rates

Summary

SMM		CPR		PSA	
Current Month	2.346 %	Current Month	24.793 %	Current Month	413.215 %
3 Month Average	2.131 %	3 Month Average	22.731 %	3 Month Average	378.858 %
12 Month Average	1.390 %	12 Month Average	15.342 %	12 Month Average	255.704 %





Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)

Conditional PrePayment Rate (CPR): 1 - ((1 - SMM)^12)

PSA Standard Prepayment Model: 100 * CPR / (0.2 * MIN(30,WAS))

Weighted Average Seasoning (WAS): sum((Original Term - Remaining Term)*(Current Scheduled Balance/Deal Scheduled Principal Balance))

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

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

Closing Date
Means July 26, 2017

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

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