

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

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

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1A-H		07/31/2019	0.00000 %	34,661,821,925.77	0.00	405,694,098.35	0.00	34,256,127,827.41	405,694,098.35	0.00
1M-1	30711XNS9	08/23/2019	2.81600 %	87,545,948.95	219,137.24	15,112,378.27	0.00	72,433,570.69	15,331,515.51	0.00
1M-1H		07/31/2019	0.00000 %	4,607,788.78	0.00	795,406.85	0.00	3,812,381.94	795,406.85	0.00
1M-2A	30711XNT7	08/23/2019	4.46600 %	249,382,000.00	989,991.12	0.00	0.00	249,382,000.00	989,991.12	0.00
1M-AH		07/31/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	08/23/2019	4.46600 %	249,382,000.00	989,991.12	0.00	0.00	249,382,000.00	989,991.12	0.00
1M-BH		07/31/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	08/23/2019	4.46600 %	290,945,000.00	1,154,987.00	0.00	0.00	290,945,000.00	1,154,987.00	0.00
1M-CH		07/31/2019	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	08/23/2019	4.46600 %	789,709,000.00	3,134,969.24	0.00	0.00	789,709,000.00	3,134,969.24	0.00
1M-2H		07/31/2019	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	08/23/2019	5.86600 %	207,818,000.00	1,083,609.23	0.00	0.00	207,818,000.00	1,083,609.23	0.00
1B-1H		07/31/2019	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		07/31/2019	0.00000 %	218,549,683.96	0.00	0.00	66,909.46	218,482,774.50	0.00	273,516.50
1A-I1	30711XNY6	08/23/2019	1.80000 %	0.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00
1A-I2	30711XPA6	08/23/2019	1.40000 %	0.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00
1A-I3	30711XPC2	08/23/2019	1.00000 %	0.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00
1A-I4	30711XPE8	08/23/2019	0.60000 %	0.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00
1B-I1	30711XPG3	08/23/2019	1.80000 %	0.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00
1B-I2	30711XPJ7	08/23/2019	1.40000 %	0.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00
1B-I3	30711XPL2	08/23/2019	1.00000 %	0.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00
1B-I4	30711XPN8	08/23/2019	0.60000 %	0.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00
1C-I1	30711XPQ1	08/23/2019	1.80000 %	0.00	465,512.00	0.00	0.00	0.00	465,512.00	0.00
1C-I2	30711XPS7	08/23/2019	1.40000 %	0.00	362,064.89	0.00	0.00	0.00	362,064.89	0.00
1C-I3	30711XPU2	08/23/2019	1.00000 %	0.00	258,617.78	0.00	0.00	0.00	258,617.78	0.00
1C-I4	30711XPW8	08/23/2019	0.60000 %	0.00	155,170.67	0.00	0.00	0.00	155,170.67	0.00
1E-A1	30711XNZ3	08/23/2019	2.66600 %	249,382,000.00	590,979.92	0.00	0.00	249,382,000.00	590,979.92	0.00
1E-A2	30711XPB4	08/23/2019	3.06600 %	249,382,000.00	679,649.08	0.00	0.00	249,382,000.00	679,649.08	0.00
1E-A3	30711XPD0	08/23/2019	3.46600 %	249,382,000.00	768,318.23	0.00	0.00	249,382,000.00	768,318.23	0.00
1E-A4	30711XPF5	08/23/2019	3.86600 %	249,382,000.00	856,987.39	0.00	0.00	249,382,000.00	856,987.39	0.00
1E-B1	30711XPH1	08/23/2019	2.66600 %	249,382,000.00	590,979.92	0.00	0.00	249,382,000.00	590,979.92	0.00
1E-B2	30711XPK4	08/23/2019	3.06600 %	249,382,000.00	679,649.08	0.00	0.00	249,382,000.00	679,649.08	0.00
1E-B3	30711XPM0	08/23/2019	3.46600 %	249,382,000.00	768,318.23	0.00	0.00	249,382,000.00	768,318.23	0.00
1E-B4	30711XPP3	08/23/2019	3.86600 %	249,382,000.00	856,987.39	0.00	0.00	249,382,000.00	856,987.39	0.00
1E-C1	30711XPR9	08/23/2019	2.66600 %	290,945,000.00	689,475.00	0.00	0.00	290,945,000.00	689,475.00	0.00
1E-C2	30711XPT5	08/23/2019	3.06600 %	290,945,000.00	792,922.11	0.00	0.00	290,945,000.00	792,922.11	0.00
1E-C3	30711XPV0	08/23/2019	3.46600 %	290,945,000.00	896,369.22	0.00	0.00	290,945,000.00	896,369.22	0.00
1E-C4	30711XPX6	08/23/2019	3.86600 %	290,945,000.00	999,816.33	0.00	0.00	290,945,000.00	999,816.33	0.00
1E-D1	30711XPY4	08/23/2019	2.66600 %	498,764,000.00	1,181,959.84	0.00	0.00	498,764,000.00	1,181,959.84	0.00
1E-D2	30711XPZ1	08/23/2019	3.06600 %	498,764,000.00	1,359,298.15	0.00	0.00	498,764,000.00	1,359,298.15	0.00
1E-D3	30711XQA5	08/23/2019	3.46600 %	498,764,000.00	1,536,636.47	0.00	0.00	498,764,000.00	1,536,636.47	0.00
1E-D4	30711XQB3	08/23/2019	3.86600 %	498,764,000.00	1,713,974.78	0.00	0.00	498,764,000.00	1,713,974.78	0.00
1E-D5	30711XQC1	08/23/2019	4.46600 %	498,764,000.00	1,979,982.24	0.00	0.00	498,764,000.00	1,979,982.24	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 26-Aug-2019

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Series 2017-C05**

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XQD9	08/23/2019	2.66600 %	540,327,000.00	1,280,454.92	0.00	0.00	540,327,000.00	1,280,454.92	0.00
1E-F2	30711XQE7	08/23/2019	3.06600 %	540,327,000.00	1,472,571.18	0.00	0.00	540,327,000.00	1,472,571.18	0.00
1E-F3	30711XQF4	08/23/2019	3.46600 %	540,327,000.00	1,664,687.45	0.00	0.00	540,327,000.00	1,664,687.45	0.00
1E-F4	30711XQG2	08/23/2019	3.86600 %	540,327,000.00	1,856,803.72	0.00	0.00	540,327,000.00	1,856,803.72	0.00
1E-F5	30711XQH0	08/23/2019	4.46600 %	540,327,000.00	2,144,978.12	0.00	0.00	540,327,000.00	2,144,978.12	0.00
1-X1	30711XQJ6	08/23/2019	1.80000 %	0.00	798,022.40	0.00	0.00	0.00	798,022.40	0.00
1-X2	30711XQK3	08/23/2019	1.40000 %	0.00	620,684.09	0.00	0.00	0.00	620,684.09	0.00
1-X3	30711XQL1	08/23/2019	1.00000 %	0.00	443,345.78	0.00	0.00	0.00	443,345.78	0.00
1-X4	30711XQM9	08/23/2019	0.60000 %	0.00	266,007.47	0.00	0.00	0.00	266,007.47	0.00
1-Y1	30711XQN7	08/23/2019	1.80000 %	0.00	864,523.20	0.00	0.00	0.00	864,523.20	0.00
1-Y2	30711XQP2	08/23/2019	1.40000 %	0.00	672,406.93	0.00	0.00	0.00	672,406.93	0.00
1-Y3	30711XQQ0	08/23/2019	1.00000 %	0.00	480,290.67	0.00	0.00	0.00	480,290.67	0.00
1-Y4	30711XQR8	08/23/2019	0.60000 %	0.00	288,174.40	0.00	0.00	0.00	288,174.40	0.00
Totals				45,208,120,454.46	40,737,363.72	421,601,883.47	66,909.46	44,786,451,661.54	462,339,247.19	273,516.50

This report is compiled by Wells Fargo Bank, N.A. from information provided by third parties. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of the information.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	34,661,821,925.77	58,642,286.69	347,051,811.66	0.00	0.00	405,694,098.35	34,256,127,827.41	0.81348019	405,694,098.35
1M-1	353,291,000.00	87,545,948.95	2,187,034.97	12,925,343.30	0.00	0.00	15,112,378.27	72,433,570.69	0.20502524	15,112,378.27
1M-1H	18,594,696.00	4,607,788.78	115,109.78	680,297.06	0.00	0.00	795,406.85	3,812,381.94	0.20502524	795,406.85
1M-2A	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-AH	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-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	789,709,000.00	0.00	0.00	0.00	0.00	0.00	789,709,000.00	1.00000000	0.00
1M-2H	41,564,908.00	41,564,908.00	0.00	0.00	0.00	0.00	0.00	41,564,908.00	1.00000000	0.00
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	218,549,683.96	0.00	0.00	0.00	66,909.46	66,909.46	218,482,774.50	0.99874967	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	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-A2	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-A3	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-A4	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-B1	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B4	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-C1	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C2	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C3	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C4	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-D1	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D2	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D3	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D4	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
1E-D5	498,764,000.00	498,764,000.00	0.00	0.00	0.00	0.00	0.00	498,764,000.00	1.00000000	0.00
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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F2	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F3	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F4	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F5	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	52,936,823,264.00	45,208,120,454.46	60,944,431.44	360,657,452.02	0.00	66,909.46	421,668,792.93	44,786,451,661.54	0.84603588	421,601,883.47

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	823.11421137	1.39257826	8.24143863	0.00000000	0.00000000	9.63401689	813.48019448	0.81348019	9.63401689
1M-1	353,291,000.00	247.80124303	6.19046330	36.58554365	0.00000000	0.00000000	42.77600695	205.02523611	0.20502524	42.77600695
1M-1H	18,594,696.00	247.80124289	6.19046313	36.58554353	0.00000000	0.00000000	42.77600720	205.02523623	0.20502524	42.77600720
1M-2A	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-AH	13,125,550.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2H	41,564,908.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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	999.05553784	0.00000000	0.00000000	0.00000000	0.30586302	0.30586302	998.74967482	0.99874967	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	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-A4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D2	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D3	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D4	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D5	498,764,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

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

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-F1	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	34,661,821,925.77	0.00	0.00	0.00	0.00	0.00	0.00	34,256,127,827.41
1M-1	07/25/19 - 08/25/19	32	2.81600 %	87,545,948.95	219,137.24	0.00	0.00	0.00	219,137.24	0.00	72,433,570.69
1M-1H	N/A	N/A	0.00000 %	4,607,788.78	0.00	0.00	0.00	0.00	0.00	0.00	3,812,381.94
1M-2A	07/25/19 - 08/25/19	32	4.46600 %	249,382,000.00	989,991.12	0.00	0.00	0.00	989,991.12	0.00	249,382,000.00
1M-AH	N/A	N/A	0.00000 %	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00
1M-2B	07/25/19 - 08/25/19	32	4.46600 %	249,382,000.00	989,991.12	0.00	0.00	0.00	989,991.12	0.00	249,382,000.00
1M-BH	N/A	N/A	0.00000 %	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00
1M-2C	07/25/19 - 08/25/19	32	4.46600 %	290,945,000.00	1,154,987.00	0.00	0.00	0.00	1,154,987.00	0.00	290,945,000.00
1M-CH	N/A	N/A	0.00000 %	15,313,808.00	0.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00
1M-2	07/25/19 - 08/25/19	32	4.46600 %	789,709,000.00	3,134,969.24	0.00	0.00	0.00	3,134,969.24	0.00	789,709,000.00
1M-2H	N/A	N/A	0.00000 %	41,564,908.00	0.00	0.00	0.00	0.00	0.00	0.00	41,564,908.00
1B-1	07/25/19 - 08/25/19	32	5.86600 %	207,818,000.00	1,083,609.23	0.00	0.00	0.00	1,083,609.23	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	218,549,683.96	0.00	0.00	0.00	0.00	0.00	0.00	218,482,774.50
1A-I1	07/25/19 - 08/25/19	32	1.80000 %	249,382,000.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00	249,382,000.00
1A-I2	07/25/19 - 08/25/19	32	1.40000 %	249,382,000.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00	249,382,000.00
1A-I3	07/25/19 - 08/25/19	32	1.00000 %	249,382,000.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00	249,382,000.00
1A-I4	07/25/19 - 08/25/19	32	0.60000 %	249,382,000.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00	249,382,000.00
1B-I1	07/25/19 - 08/25/19	32	1.80000 %	249,382,000.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00	249,382,000.00
1B-I2	07/25/19 - 08/25/19	32	1.40000 %	249,382,000.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00	249,382,000.00
1B-I3	07/25/19 - 08/25/19	32	1.00000 %	249,382,000.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00	249,382,000.00
1B-I4	07/25/19 - 08/25/19	32	0.60000 %	249,382,000.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00	249,382,000.00
1C-I1	07/25/19 - 08/25/19	32	1.80000 %	290,945,000.00	465,512.00	0.00	0.00	0.00	465,512.00	0.00	290,945,000.00
1C-I2	07/25/19 - 08/25/19	32	1.40000 %	290,945,000.00	362,064.89	0.00	0.00	0.00	362,064.89	0.00	290,945,000.00
1C-I3	07/25/19 - 08/25/19	32	1.00000 %	290,945,000.00	258,617.78	0.00	0.00	0.00	258,617.78	0.00	290,945,000.00
1C-I4	07/25/19 - 08/25/19	32	0.60000 %	290,945,000.00	155,170.67	0.00	0.00	0.00	155,170.67	0.00	290,945,000.00
1E-A1	07/25/19 - 08/25/19	32	2.66600 %	249,382,000.00	590,979.92	0.00	0.00	0.00	590,979.92	0.00	249,382,000.00
1E-A2	07/25/19 - 08/25/19	32	3.06600 %	249,382,000.00	679,649.08	0.00	0.00	0.00	679,649.08	0.00	249,382,000.00
1E-A3	07/25/19 - 08/25/19	32	3.46600 %	249,382,000.00	768,318.23	0.00	0.00	0.00	768,318.23	0.00	249,382,000.00
1E-A4	07/25/19 - 08/25/19	32	3.86600 %	249,382,000.00	856,987.39	0.00	0.00	0.00	856,987.39	0.00	249,382,000.00
1E-B1	07/25/19 - 08/25/19	32	2.66600 %	249,382,000.00	590,979.92	0.00	0.00	0.00	590,979.92	0.00	249,382,000.00
1E-B2	07/25/19 - 08/25/19	32	3.06600 %	249,382,000.00	679,649.08	0.00	0.00	0.00	679,649.08	0.00	249,382,000.00
1E-B3	07/25/19 - 08/25/19	32	3.46600 %	249,382,000.00	768,318.23	0.00	0.00	0.00	768,318.23	0.00	249,382,000.00
1E-B4	07/25/19 - 08/25/19	32	3.86600 %	249,382,000.00	856,987.39	0.00	0.00	0.00	856,987.39	0.00	249,382,000.00
1E-C1	07/25/19 - 08/25/19	32	2.66600 %	290,945,000.00	689,475.00	0.00	0.00	0.00	689,475.00	0.00	290,945,000.00
1E-C2	07/25/19 - 08/25/19	32	3.06600 %	290,945,000.00	792,922.11	0.00	0.00	0.00	792,922.11	0.00	290,945,000.00
1E-C3	07/25/19 - 08/25/19	32	3.46600 %	290,945,000.00	896,369.22	0.00	0.00	0.00	896,369.22	0.00	290,945,000.00
1E-C4	07/25/19 - 08/25/19	32	3.86600 %	290,945,000.00	999,816.33	0.00	0.00	0.00	999,816.33	0.00	290,945,000.00
1E-D1	07/25/19 - 08/25/19	32	2.66600 %	498,764,000.00	1,181,959.84	0.00	0.00	0.00	1,181,959.84	0.00	498,764,000.00
1E-D2	07/25/19 - 08/25/19	32	3.06600 %	498,764,000.00	1,359,298.15	0.00	0.00	0.00	1,359,298.15	0.00	498,764,000.00
1E-D3	07/25/19 - 08/25/19	32	3.46600 %	498,764,000.00	1,536,636.47	0.00	0.00	0.00	1,536,636.47	0.00	498,764,000.00
1E-D4	07/25/19 - 08/25/19	32	3.86600 %	498,764,000.00	1,713,974.78	0.00	0.00	0.00	1,713,974.78	0.00	498,764,000.00

**Connecticut Avenue Securities
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	07/25/19 - 08/25/19	32	4.46600 %	498,764,000.00	1,979,982.24	0.00	0.00	0.00	1,979,982.24	0.00	498,764,000.00
1E-F1	07/25/19 - 08/25/19	32	2.66600 %	540,327,000.00	1,280,454.92	0.00	0.00	0.00	1,280,454.92	0.00	540,327,000.00
1E-F2	07/25/19 - 08/25/19	32	3.06600 %	540,327,000.00	1,472,571.18	0.00	0.00	0.00	1,472,571.18	0.00	540,327,000.00
1E-F3	07/25/19 - 08/25/19	32	3.46600 %	540,327,000.00	1,664,687.45	0.00	0.00	0.00	1,664,687.45	0.00	540,327,000.00
1E-F4	07/25/19 - 08/25/19	32	3.86600 %	540,327,000.00	1,856,803.72	0.00	0.00	0.00	1,856,803.72	0.00	540,327,000.00
1E-F5	07/25/19 - 08/25/19	32	4.46600 %	540,327,000.00	2,144,978.12	0.00	0.00	0.00	2,144,978.12	0.00	540,327,000.00
1-X1	07/25/19 - 08/25/19	32	1.80000 %	498,764,000.00	798,022.40	0.00	0.00	0.00	798,022.40	0.00	498,764,000.00
1-X2	07/25/19 - 08/25/19	32	1.40000 %	498,764,000.00	620,684.09	0.00	0.00	0.00	620,684.09	0.00	498,764,000.00
1-X3	07/25/19 - 08/25/19	32	1.00000 %	498,764,000.00	443,345.78	0.00	0.00	0.00	443,345.78	0.00	498,764,000.00
1-X4	07/25/19 - 08/25/19	32	0.60000 %	498,764,000.00	266,007.47	0.00	0.00	0.00	266,007.47	0.00	498,764,000.00
1-Y1	07/25/19 - 08/25/19	32	1.80000 %	540,327,000.00	864,523.20	0.00	0.00	0.00	864,523.20	0.00	540,327,000.00
1-Y2	07/25/19 - 08/25/19	32	1.40000 %	540,327,000.00	672,406.93	0.00	0.00	0.00	672,406.93	0.00	540,327,000.00
1-Y3	07/25/19 - 08/25/19	32	1.00000 %	540,327,000.00	480,290.67	0.00	0.00	0.00	480,290.67	0.00	540,327,000.00
1-Y4	07/25/19 - 08/25/19	32	0.60000 %	540,327,000.00	288,174.40	0.00	0.00	0.00	288,174.40	0.00	540,327,000.00
Totals					40,737,363.72	0.00	0.00	0.00	40,737,363.72	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	42,110,586,170.00	0.00000 %	823.11421137	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	813.48019448
1M-1	353,291,000.00	2.81600 %	247.80124303	0.62027405	0.00000000	0.00000000	0.00000000	0.62027405	0.00000000	205.02523611
1M-1H	18,594,696.00	0.00000 %	247.80124289	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	205.02523623
1M-2A	249,382,000.00	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	0.00000000	1000.00000000
1M-AH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2B	249,382,000.00	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	0.00000000	1000.00000000
1M-BH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	290,945,000.00	4.46600 %	1000.00000000	3.96977779	0.00000000	0.00000000	0.00000000	3.96977779	0.00000000	1000.00000000
1M-CH	15,313,808.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	789,709,000.00	4.46600 %	1000.00000000	3.96977778	0.00000000	0.00000000	0.00000000	3.96977778	0.00000000	1000.00000000
1M-2H	41,564,908.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,818,000.00	5.86600 %	1000.00000000	5.21422220	0.00000000	0.00000000	0.00000000	5.21422220	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	999.05553784	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.74967482
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.24444443	0.00000000	0.00000000	0.00000000	1.24444443	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.60000000	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	1.24444443	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.88888889	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	0.53333332	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.60000000	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	1.24444445	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888890	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	0.53333334	0.00000000	1000.00000000
1E-A1	249,382,000.00	2.66600 %	1000.00000000	2.36977777	0.00000000	0.00000000	0.00000000	2.36977777	0.00000000	1000.00000000
1E-A2	249,382,000.00	3.06600 %	1000.00000000	2.72533334	0.00000000	0.00000000	0.00000000	2.72533334	0.00000000	1000.00000000
1E-A3	249,382,000.00	3.46600 %	1000.00000000	3.08088888	0.00000000	0.00000000	0.00000000	3.08088888	0.00000000	1000.00000000
1E-A4	249,382,000.00	3.86600 %	1000.00000000	3.43644445	0.00000000	0.00000000	0.00000000	3.43644445	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.66600 %	1000.00000000	2.36977777	0.00000000	0.00000000	0.00000000	2.36977777	0.00000000	1000.00000000
1E-B2	249,382,000.00	3.06600 %	1000.00000000	2.72533334	0.00000000	0.00000000	0.00000000	2.72533334	0.00000000	1000.00000000
1E-B3	249,382,000.00	3.46600 %	1000.00000000	3.08088888	0.00000000	0.00000000	0.00000000	3.08088888	0.00000000	1000.00000000
1E-B4	249,382,000.00	3.86600 %	1000.00000000	3.43644445	0.00000000	0.00000000	0.00000000	3.43644445	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.66600 %	1000.00000000	2.36977779	0.00000000	0.00000000	0.00000000	2.36977779	0.00000000	1000.00000000
1E-C2	290,945,000.00	3.06600 %	1000.00000000	2.72533334	0.00000000	0.00000000	0.00000000	2.72533334	0.00000000	1000.00000000
1E-C3	290,945,000.00	3.46600 %	1000.00000000	3.08088890	0.00000000	0.00000000	0.00000000	3.08088890	0.00000000	1000.00000000
1E-C4	290,945,000.00	3.86600 %	1000.00000000	3.43644445	0.00000000	0.00000000	0.00000000	3.43644445	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.66600 %	1000.00000000	2.36977777	0.00000000	0.00000000	0.00000000	2.36977777	0.00000000	1000.00000000
1E-D2	498,764,000.00	3.06600 %	1000.00000000	2.72533332	0.00000000	0.00000000	0.00000000	2.72533332	0.00000000	1000.00000000
1E-D3	498,764,000.00	3.46600 %	1000.00000000	3.08088890	0.00000000	0.00000000	0.00000000	3.08088890	0.00000000	1000.00000000
1E-D4	498,764,000.00	3.86600 %	1000.00000000	3.43644445	0.00000000	0.00000000	0.00000000	3.43644445	0.00000000	1000.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-D5	498,764,000.00	4.46600 %	1000.00000000	3.96977777	0.00000000	0.00000000	0.00000000	3.96977777	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.66600 %	1000.00000000	2.36977778	0.00000000	0.00000000	0.00000000	2.36977778	0.00000000	1000.00000000
1E-F2	540,327,000.00	3.06600 %	1000.00000000	2.72533333	0.00000000	0.00000000	0.00000000	2.72533333	0.00000000	1000.00000000
1E-F3	540,327,000.00	3.46600 %	1000.00000000	3.08088889	0.00000000	0.00000000	0.00000000	3.08088889	0.00000000	1000.00000000
1E-F4	540,327,000.00	3.86600 %	1000.00000000	3.43644445	0.00000000	0.00000000	0.00000000	3.43644445	0.00000000	1000.00000000
1E-F5	540,327,000.00	4.46600 %	1000.00000000	3.96977778	0.00000000	0.00000000	0.00000000	3.96977778	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.53333334	0.00000000	0.00000000	0.00000000	0.53333334	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.60000000	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	1.24444444	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.88888890	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	0.53333333	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	19,532,788.23
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	103,381.87
Gains & Subsequent Recoveries (Realized Losses)	(66,909.46)
Total Deposits	<u>19,569,260.64</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,550,093.98
Total Withdrawals (Pool Distribution Amount)	<u>19,569,260.64</u>
Ending Balance	<u>0.00</u>

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	421,668,792.92
Total Principal Reduction Cumulative	8,150,371,602.38
Scheduled Principal Current	60,944,431.44
Scheduled Principal Cumulative	1,676,557,474.61
Unscheduled Principal Current	360,657,452.02
Unscheduled Principal Cumulative	6,473,540,611.27
Senior Reduction Amount	405,694,098.35
Subordinate Reduction Amount	15,907,785.11
Calculated Tranche Write-down Amount	66,909.46
Calculated Tranche Write-up Amount	0
Modification Loss Amount	3,670.56
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,584.76
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	150431
Period Reference Pool Removal Loan Count	1441
Period Ending Loan Count	148990
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	35,600,886,757.06
Period PIF Loan Count Current	1437
PIF Loan Count Cumulative	25586
Period PIF Loan UPB Current	343,905,133.10
PIF Loan UPB Cumulative	6,007,859,212.78
Period Partial Prepayment Amount	17,052,073.78
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	81
Repurchase Prior Credit Event UPB Curr	103,381.87
Repurchase Prior Credit Event UPB Cum	18,217,925.92
Credit Event Amount Current	543,700.80
Credit Event Amount Cumulative	2,193,164.66
Total Active Modified Loan Count	475
Total Active Modified Loan UPB	106,305,895.74
Libor Rate	2.266000%
Structural Reporting	
Senior Percentage	96.222551%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	3.777449%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Reference Tranche Performance					
Tranche			Credit Support		
Class	Calculated	Calculated			
	Write-down Amount	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%	3.520000%	3.560000%
1M-1H	0.00	0.00	2.900000%	3.520000%	3.560000%
1M-2	0.00	0.00	1.000000%	1.210000%	1.230000%
1M-2H	0.00	0.00	1.000000%	1.210000%	1.230000%
1B-1	0.00	0.00	0.500000%	0.610000%	0.610000%
1B-1H	0.00	0.00	0.500000%	0.610000%	0.610000%
1B-2H	66,909.46	0.00	0.000000%	0.000000%	0.000000%

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Additional Reporting - Deal Level

Rep and Warranty Settlement Reporting

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	947	216,178,122.33	0.635613%	0.607227%
60 Days	180	36,827,568.21	0.120813%	0.103446%
90 Days	62	14,215,945.73	0.041614%	0.039931%
120 Days	35	6,963,238.65	0.023492%	0.019559%
150 Days	38	8,465,179.20	0.025505%	0.023778%
180+ Days	106	20,963,325.69	0.071146%	0.058884%
	1368	303,613,379.81	0.918182%	0.852825%

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Realized Loss Report - Collateral

Summary

MDR

Current Month	0.002%
3 Month Average	0.001%
12 Month Average	0.000%

SDA

Current Month	0.030%
3 Month Average	0.010%
12 Month Average	0.011%

CDR

Current Month	0.018%
3 Month Average	0.006%
12 Month Average	0.006%

Calculation Methodology:

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

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

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

Weighted Average Seasoning (WAS): $\text{sum for each loan } ((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

CONNECTICUT AVENUE SECURITIES

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Modification Summary

# Loans	Liquidated Actual	Loss/(Gain) Amount	Loss Percentage	Ending Actual Balance	Realized Loss/(Gain) Amount
54	12,213,187.92	3,670.56	0.030	12,213,187.92	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016037	184,648.71	192.34	0.104	192.34	0.00
42988003	181,700.44	37.85	0.021	37.85	0.00
43069109	150,523.44	21.08	0.014	21.08	0.00
43062614	119,709.05	1.81	0.002	1.81	0.00
43054381	112,434.36	28.99	0.026	28.99	0.00
43052368	161,355.92	43.89	0.027	43.89	0.00
43042445	173,782.40	36.20	0.021	36.20	0.00
43033428	138,683.66	74.37	0.054	74.37	0.00
43021585	83,447.12	11.13	0.013	11.13	0.00
43020334	95,419.91	33.27	0.035	33.27	0.00
43019732	261,964.52	6.81	0.003	6.81	0.00
43018058	277,510.29	2.51	0.001	2.51	0.00
43076726	402,539.10	189.67	0.047	189.67	0.00
43016301	294,725.17	9.75	0.003	9.75	0.00
43078316	174,038.21	54.39	0.031	54.39	0.00
43013788	454,713.90	94.73	0.021	94.73	0.00
43012772	170,888.08	106.81	0.063	106.81	0.00
43011843	248,633.98	6.82	0.003	6.82	0.00
43005227	283,863.25	224.30	0.079	224.30	0.00
43004835	363,918.73	134.36	0.037	134.36	0.00
43002055	210,604.98	36.55	0.017	36.55	0.00
42994551	136,499.70	1.79	0.001	1.79	0.00
42992047	178,402.43	111.50	0.062	111.50	0.00
42991477	158,815.40	9.17	0.006	9.17	0.00
42991392	100,063.42	0.31	0.00	0.31	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
42990786	318,138.06	8.29	0.003	8.29	0.00
43016304	318,525.45	13.09	0.004	13.09	0.00
43121547	170,848.41	177.97	0.104	177.97	0.00
43160353	247,328.40	77.29	0.031	77.29	0.00
43158516	239,728.79	91.67	0.038	91.67	0.00
43157853	212,430.50	135.72	0.064	135.72	0.00
43157728	218,132.63	45.44	0.021	45.44	0.00
43155657	54,405.90	39.67	0.073	39.67	0.00
43154047	117,371.29	2.33	0.002	2.33	0.00
43148148	364,245.11	66.71	0.018	66.71	0.00
43146210	312,960.48	87.54	0.028	87.54	0.00
43138067	237,332.43	148.33	0.062	148.33	0.00
43132952	134,376.18	55.68	0.041	55.68	0.00
43129146	459,190.13	110.77	0.024	110.77	0.00
43076309	183,672.16	123.59	0.067	123.59	0.00
43127300	278,053.80	35.80	0.013	35.80	0.00
43162907	148,299.93	15.91	0.011	15.91	0.00
43120480	222,032.36	48.31	0.022	48.31	0.00
43116867	94,423.60	9.84	0.01	9.84	0.00
43116297	378,926.32	118.41	0.031	118.41	0.00
43110321	144,082.18	41.79	0.029	41.79	0.00
43109915	417,846.35	293.48	0.07	293.48	0.00
43105043	290,347.66	181.47	0.063	181.47	0.00
43101278	171,338.13	40.05	0.023	40.05	0.00
43095103	308,789.38	64.33	0.021	64.33	0.00
43083724	263,244.24	9.69	0.004	9.69	0.00
43083464	238,868.89	3.60	0.002	3.60	0.00
43078823	159,318.53	2.43	0.002	2.43	0.00
43127853	390,044.46	150.96	0.039	150.96	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	543,700.80	66,906.04	12.306

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	430,695.95	3.42	5,746.02

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43022063	324,410.38	25,221.18	7.774
43134054	155,168.67	7,164.41	4.617
43091760	64,121.75	34,520.45	53.836

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
43140016	430,695.95	3.42	5,746.02

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
15	2,193,164.66	273,516.50	12.471

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43001717	131,940.32	75,848.23	57.487
43022063	324,410.38	25,221.18	7.774
43033439	47,611.26	27,942.89	58.690
43042394	161,617.32	5,411.71	3.348
43059527	71,104.67	7,214.98	10.147
43068667	206,698.30	1,552.47	0.751
43087179	70,088.71	1,149.54	1.640
43091760	64,121.75	34,520.45	53.836
43106926	87,447.93	23,317.09	26.664
43134054	155,168.67	7,164.41	4.617
43140016	430,695.95	5,746.02	1.334
43143639	41,423.01	3,707.90	8.951
43153142	205,778.87	4,809.89	2.337
43155113	129,557.68	11,291.01	8.715
43161504	65,499.84	38,618.73	58.960

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

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

08-Aug-2019 04:52:53 PM

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	4	72,648.64	66,909.46	0.000 %	0	0.00	0.00	0.000 %	4	72,648.64	66,909.46	0.000 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0043022063	334,000.00	4.250 %	AK	80.00	360	25,221.18	07/31/2019	25,221.18	25,221.18
Summary	0043091760	64,000.00	4.000 %	TN	75.00	360	34,520.45	07/31/2019	34,520.45	34,520.45
Summary	0043134054	159,000.00	4.250 %	MS	75.00	360	7,164.41	07/31/2019	7,164.41	7,164.41
Summary	0043140016	439,000.00	4.500 %	CA	80.00	360	5,742.60	04/30/2019	3.42	5,746.02

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

* This data is currently not provided for reporting.

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

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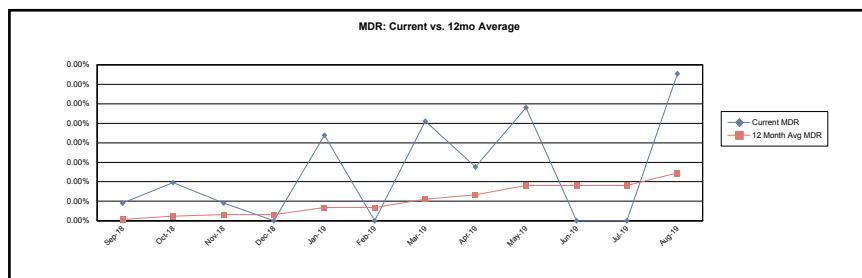
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Realized Loss Report - Collateral

Summary

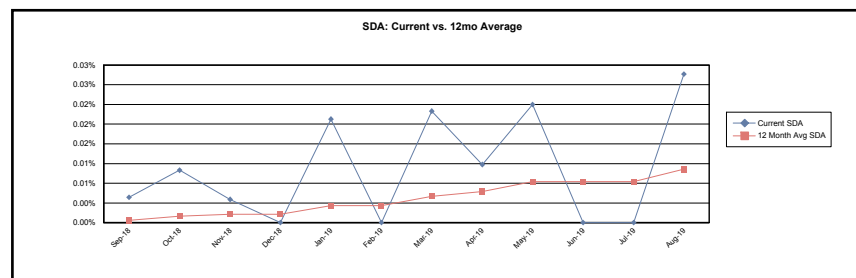
MDR

Current Month 0.002 %
3 Month Average 0.001 %
12 Month Average 0.000 %



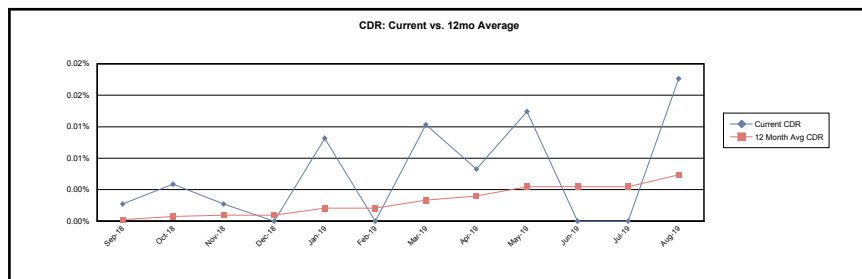
SDA

Current Month 0.030 %
3 Month Average 0.010 %
12 Month Average 0.011 %



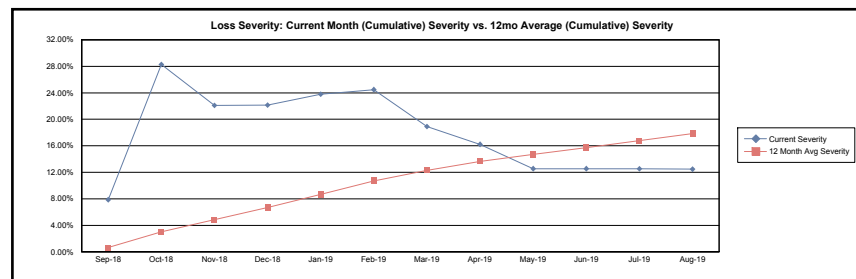
CDR

Current Month 0.018 %
3 Month Average 0.006 %
12 Month Average 0.006 %



Loss Severity

Current Month (Cumulative) 12.471 %
3 Month Average (Cumulative) 12.516 %
12 Month Average (Cumulative) 17.824 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	1.003 %
3 Month Average	0.919 %
12 Month Average	0.691 %

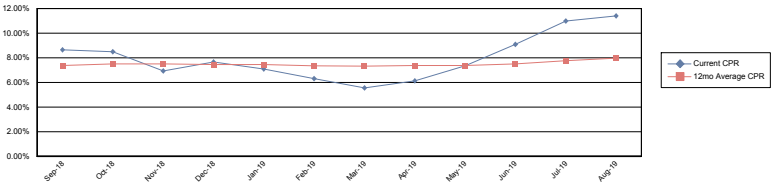
CPR

Current Month	11.395 %
3 Month Average	10.484 %
12 Month Average	7.966 %

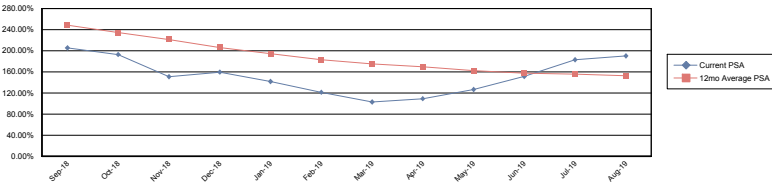
PSA

Current Month	189.910 %
3 Month Average	174.739 %
12 Month Average	152.810 %

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
No Modifications this Period						

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Substitutions							
<u>Loans Repurchased</u>				<u>Loans Substituted</u>			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment	Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period							

Repurchases Due to Breaches				
Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0043023791	103,381.87	0.00	0.000%	103,381.87
Totals	103,381.87	0.00		

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

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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