

**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		08/30/2019	0.00000 %	34,256,127,827.41	0.00	433,886,416.70	0.00	33,822,241,410.72	433,886,416.70	0.00
1M-1	30711XNS9	09/24/2019	2.69525 %	72,433,570.69	162,688.82	16,179,331.20	0.00	56,254,239.49	16,342,020.02	0.00
1M-1H		08/30/2019	0.00000 %	3,812,381.94	0.00	851,563.57	0.00	2,960,818.37	851,563.57	0.00
1M-2A	30711XNT7	09/24/2019	4.34525 %	249,382,000.00	903,022.61	0.00	0.00	249,382,000.00	903,022.61	0.00
1M-AH		08/30/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2B	30711XNU4	09/24/2019	4.34525 %	249,382,000.00	903,022.61	0.00	0.00	249,382,000.00	903,022.61	0.00
1M-BH		08/30/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	09/24/2019	4.34525 %	290,945,000.00	1,053,523.97	0.00	0.00	290,945,000.00	1,053,523.97	0.00
1M-CH		08/30/2019	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	09/24/2019	4.34525 %	789,709,000.00	2,859,569.19	0.00	0.00	789,709,000.00	2,859,569.19	0.00
1M-2H		08/30/2019	0.00000 %	41,564,908.00	0.00	0.00	0.00	41,564,908.00	0.00	0.00
1B-1	30711XNW0	09/24/2019	5.74525 %	207,818,000.00	994,971.97	0.00	0.00	207,818,000.00	994,971.97	0.00
1B-1H		08/30/2019	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		08/30/2019	0.00000 %	218,482,774.50	0.00	0.00	59,871.45	218,422,903.05	0.00	333,387.95
1A-I1	30711XNY6	09/24/2019	1.80000 %	0.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00
1A-I2	30711XPA6	09/24/2019	1.40000 %	0.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00
1A-I3	30711XPC2	09/24/2019	1.00000 %	0.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00
1A-I4	30711XPE8	09/24/2019	0.60000 %	0.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00
1B-I1	30711XPG3	09/24/2019	1.80000 %	0.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00
1B-I2	30711XPJ7	09/24/2019	1.40000 %	0.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00
1B-I3	30711XPL2	09/24/2019	1.00000 %	0.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00
1B-I4	30711XPN8	09/24/2019	0.60000 %	0.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00
1C-I1	30711XPQ1	09/24/2019	1.80000 %	0.00	436,417.50	0.00	0.00	0.00	436,417.50	0.00
1C-I2	30711XPS7	09/24/2019	1.40000 %	0.00	339,435.83	0.00	0.00	0.00	339,435.83	0.00
1C-I3	30711XPU2	09/24/2019	1.00000 %	0.00	242,454.17	0.00	0.00	0.00	242,454.17	0.00
1C-I4	30711XPW8	09/24/2019	0.60000 %	0.00	145,472.50	0.00	0.00	0.00	145,472.50	0.00
1E-A1	30711XNZ3	09/24/2019	2.54525 %	249,382,000.00	528,949.61	0.00	0.00	249,382,000.00	528,949.61	0.00
1E-A2	30711XPB4	09/24/2019	2.94525 %	249,382,000.00	612,076.95	0.00	0.00	249,382,000.00	612,076.95	0.00
1E-A3	30711XPD0	09/24/2019	3.34525 %	249,382,000.00	695,204.28	0.00	0.00	249,382,000.00	695,204.28	0.00
1E-A4	30711XPF5	09/24/2019	3.74525 %	249,382,000.00	778,331.61	0.00	0.00	249,382,000.00	778,331.61	0.00
1E-B1	30711XPH1	09/24/2019	2.54525 %	249,382,000.00	528,949.61	0.00	0.00	249,382,000.00	528,949.61	0.00
1E-B2	30711XPK4	09/24/2019	2.94525 %	249,382,000.00	612,076.95	0.00	0.00	249,382,000.00	612,076.95	0.00
1E-B3	30711XPM0	09/24/2019	3.34525 %	249,382,000.00	695,204.28	0.00	0.00	249,382,000.00	695,204.28	0.00
1E-B4	30711XPP3	09/24/2019	3.74525 %	249,382,000.00	778,331.61	0.00	0.00	249,382,000.00	778,331.61	0.00
1E-C1	30711XPR9	09/24/2019	2.54525 %	290,945,000.00	617,106.47	0.00	0.00	290,945,000.00	617,106.47	0.00
1E-C2	30711XPT5	09/24/2019	2.94525 %	290,945,000.00	714,088.13	0.00	0.00	290,945,000.00	714,088.13	0.00
1E-C3	30711XPV0	09/24/2019	3.34525 %	290,945,000.00	811,069.80	0.00	0.00	290,945,000.00	811,069.80	0.00
1E-C4	30711XPX6	09/24/2019	3.74525 %	290,945,000.00	908,051.47	0.00	0.00	290,945,000.00	908,051.47	0.00
1E-D1	30711XPY4	09/24/2019	2.54525 %	498,764,000.00	1,057,899.23	0.00	0.00	498,764,000.00	1,057,899.23	0.00
1E-D2	30711XPZ1	09/24/2019	2.94525 %	498,764,000.00	1,224,153.89	0.00	0.00	498,764,000.00	1,224,153.89	0.00
1E-D3	30711XQA5	09/24/2019	3.34525 %	498,764,000.00	1,390,408.56	0.00	0.00	498,764,000.00	1,390,408.56	0.00
1E-D4	30711XQB3	09/24/2019	3.74525 %	498,764,000.00	1,556,663.23	0.00	0.00	498,764,000.00	1,556,663.23	0.00
1E-D5	30711XQC1	09/24/2019	4.34525 %	498,764,000.00	1,806,045.23	0.00	0.00	498,764,000.00	1,806,045.23	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Sep-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	09/24/2019	2.54525 %	540,327,000.00	1,146,056.08	0.00	0.00	540,327,000.00	1,146,056.08	0.00
1E-F2	30711XQE7	09/24/2019	2.94525 %	540,327,000.00	1,326,165.08	0.00	0.00	540,327,000.00	1,326,165.08	0.00
1E-F3	30711XQF4	09/24/2019	3.34525 %	540,327,000.00	1,506,274.08	0.00	0.00	540,327,000.00	1,506,274.08	0.00
1E-F4	30711XQG2	09/24/2019	3.74525 %	540,327,000.00	1,686,383.08	0.00	0.00	540,327,000.00	1,686,383.08	0.00
1E-F5	30711XQH0	09/24/2019	4.34525 %	540,327,000.00	1,956,546.58	0.00	0.00	540,327,000.00	1,956,546.58	0.00
1-X1	30711XQJ6	09/24/2019	1.80000 %	0.00	748,146.00	0.00	0.00	0.00	748,146.00	0.00
1-X2	30711XQK3	09/24/2019	1.40000 %	0.00	581,891.33	0.00	0.00	0.00	581,891.33	0.00
1-X3	30711XQL1	09/24/2019	1.00000 %	0.00	415,636.67	0.00	0.00	0.00	415,636.67	0.00
1-X4	30711XQM9	09/24/2019	0.60000 %	0.00	249,382.00	0.00	0.00	0.00	249,382.00	0.00
1-Y1	30711XQN7	09/24/2019	1.80000 %	0.00	810,490.50	0.00	0.00	0.00	810,490.50	0.00
1-Y2	30711XQP2	09/24/2019	1.40000 %	0.00	630,381.50	0.00	0.00	0.00	630,381.50	0.00
1-Y3	30711XQQ0	09/24/2019	1.00000 %	0.00	450,272.50	0.00	0.00	0.00	450,272.50	0.00
1-Y4	30711XQR8	09/24/2019	0.60000 %	0.00	270,163.50	0.00	0.00	0.00	270,163.50	0.00
Totals				44,786,451,661.54	37,128,034.98	450,917,311.47	59,871.45	44,335,474,478.63	488,045,346.45	333,387.95

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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Series 2017-C05**

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Frederick, MD 21701-4747
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Telephone: 1-866-846-4526

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	34,256,127,827.41	64,158,530.20	369,727,886.50	0.00	0.00	433,886,416.70	33,822,241,410.72	0.80317669	433,886,416.70
1M-1	353,291,000.00	72,433,570.69	2,392,674.78	13,786,656.41	0.00	0.00	16,179,331.20	56,254,239.49	0.15922919	16,179,331.20
1M-1H	18,594,696.00	3,812,381.94	125,933.18	725,630.39	0.00	0.00	851,563.57	2,960,818.37	0.15922919	851,563.57
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	218,482,774.50	0.00	0.00	0.00	59,871.45	59,871.45	218,422,903.05	0.99847598	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	44,786,451,661.54	66,677,138.16	384,240,173.30	0.00	59,871.45	450,977,182.92	44,335,474,478.63	0.83751672	450,917,311.47

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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	813.48019448	1.52357248	8.77992733	0.00000000	0.00000000	10.30349981	803.17669467	0.80317669	10.30349981
1M-1	353,291,000.00	205.02523611	6.77253250	39.02351436	0.00000000	0.00000000	45.79604688	159.22918922	0.15922919	45.79604688
1M-1H	18,594,696.00	205.02523623	6.77253234	39.02351455	0.00000000	0.00000000	45.79604689	159.22918933	0.15922919	45.79604689
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	998.74967482	0.00000000	0.00000000	0.00000000	0.27369019	0.27369019	998.47598463	0.99847598	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**

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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 %	34,256,127,827.41	0.00	0.00	0.00	0.00	0.00	0.00	33,822,241,410.72
1M-1	08/26/19 - 09/24/19	30	2.69525 %	72,433,570.69	162,688.82	0.00	0.00	0.00	162,688.82	0.00	56,254,239.49
1M-1H	N/A	N/A	0.00000 %	3,812,381.94	0.00	0.00	0.00	0.00	0.00	0.00	2,960,818.37
1M-2A	08/26/19 - 09/24/19	30	4.34525 %	249,382,000.00	903,022.61	0.00	0.00	0.00	903,022.61	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	08/26/19 - 09/24/19	30	4.34525 %	249,382,000.00	903,022.61	0.00	0.00	0.00	903,022.61	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	08/26/19 - 09/24/19	30	4.34525 %	290,945,000.00	1,053,523.97	0.00	0.00	0.00	1,053,523.97	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	08/26/19 - 09/24/19	30	4.34525 %	789,709,000.00	2,859,569.19	0.00	0.00	0.00	2,859,569.19	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	08/26/19 - 09/24/19	30	5.74525 %	207,818,000.00	994,971.97	0.00	0.00	0.00	994,971.97	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 %	218,482,774.50	0.00	0.00	0.00	0.00	0.00	0.00	218,422,903.05
1A-I1	08/26/19 - 09/24/19	30	1.80000 %	249,382,000.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00	249,382,000.00
1A-I2	08/26/19 - 09/24/19	30	1.40000 %	249,382,000.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00	249,382,000.00
1A-I3	08/26/19 - 09/24/19	30	1.00000 %	249,382,000.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00	249,382,000.00
1A-I4	08/26/19 - 09/24/19	30	0.60000 %	249,382,000.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00	249,382,000.00
1B-I1	08/26/19 - 09/24/19	30	1.80000 %	249,382,000.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00	249,382,000.00
1B-I2	08/26/19 - 09/24/19	30	1.40000 %	249,382,000.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00	249,382,000.00
1B-I3	08/26/19 - 09/24/19	30	1.00000 %	249,382,000.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00	249,382,000.00
1B-I4	08/26/19 - 09/24/19	30	0.60000 %	249,382,000.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00	249,382,000.00
1C-I1	08/26/19 - 09/24/19	30	1.80000 %	290,945,000.00	436,417.50	0.00	0.00	0.00	436,417.50	0.00	290,945,000.00
1C-I2	08/26/19 - 09/24/19	30	1.40000 %	290,945,000.00	339,435.83	0.00	0.00	0.00	339,435.83	0.00	290,945,000.00
1C-I3	08/26/19 - 09/24/19	30	1.00000 %	290,945,000.00	242,454.17	0.00	0.00	0.00	242,454.17	0.00	290,945,000.00
1C-I4	08/26/19 - 09/24/19	30	0.60000 %	290,945,000.00	145,472.50	0.00	0.00	0.00	145,472.50	0.00	290,945,000.00
1E-A1	08/26/19 - 09/24/19	30	2.54525 %	249,382,000.00	528,949.61	0.00	0.00	0.00	528,949.61	0.00	249,382,000.00
1E-A2	08/26/19 - 09/24/19	30	2.94525 %	249,382,000.00	612,076.95	0.00	0.00	0.00	612,076.95	0.00	249,382,000.00
1E-A3	08/26/19 - 09/24/19	30	3.34525 %	249,382,000.00	695,204.28	0.00	0.00	0.00	695,204.28	0.00	249,382,000.00
1E-A4	08/26/19 - 09/24/19	30	3.74525 %	249,382,000.00	778,331.61	0.00	0.00	0.00	778,331.61	0.00	249,382,000.00
1E-B1	08/26/19 - 09/24/19	30	2.54525 %	249,382,000.00	528,949.61	0.00	0.00	0.00	528,949.61	0.00	249,382,000.00
1E-B2	08/26/19 - 09/24/19	30	2.94525 %	249,382,000.00	612,076.95	0.00	0.00	0.00	612,076.95	0.00	249,382,000.00
1E-B3	08/26/19 - 09/24/19	30	3.34525 %	249,382,000.00	695,204.28	0.00	0.00	0.00	695,204.28	0.00	249,382,000.00
1E-B4	08/26/19 - 09/24/19	30	3.74525 %	249,382,000.00	778,331.61	0.00	0.00	0.00	778,331.61	0.00	249,382,000.00
1E-C1	08/26/19 - 09/24/19	30	2.54525 %	290,945,000.00	617,106.47	0.00	0.00	0.00	617,106.47	0.00	290,945,000.00
1E-C2	08/26/19 - 09/24/19	30	2.94525 %	290,945,000.00	714,088.13	0.00	0.00	0.00	714,088.13	0.00	290,945,000.00
1E-C3	08/26/19 - 09/24/19	30	3.34525 %	290,945,000.00	811,069.80	0.00	0.00	0.00	811,069.80	0.00	290,945,000.00
1E-C4	08/26/19 - 09/24/19	30	3.74525 %	290,945,000.00	908,051.47	0.00	0.00	0.00	908,051.47	0.00	290,945,000.00
1E-D1	08/26/19 - 09/24/19	30	2.54525 %	498,764,000.00	1,057,899.23	0.00	0.00	0.00	1,057,899.23	0.00	498,764,000.00
1E-D2	08/26/19 - 09/24/19	30	2.94525 %	498,764,000.00	1,224,153.89	0.00	0.00	0.00	1,224,153.89	0.00	498,764,000.00
1E-D3	08/26/19 - 09/24/19	30	3.34525 %	498,764,000.00	1,390,408.56	0.00	0.00	0.00	1,390,408.56	0.00	498,764,000.00
1E-D4	08/26/19 - 09/24/19	30	3.74525 %	498,764,000.00	1,556,663.23	0.00	0.00	0.00	1,556,663.23	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	08/26/19 - 09/24/19	30	4.34525 %	498,764,000.00	1,806,045.23	0.00	0.00	0.00	1,806,045.23	0.00	498,764,000.00
1E-F1	08/26/19 - 09/24/19	30	2.54525 %	540,327,000.00	1,146,056.08	0.00	0.00	0.00	1,146,056.08	0.00	540,327,000.00
1E-F2	08/26/19 - 09/24/19	30	2.94525 %	540,327,000.00	1,326,165.08	0.00	0.00	0.00	1,326,165.08	0.00	540,327,000.00
1E-F3	08/26/19 - 09/24/19	30	3.34525 %	540,327,000.00	1,506,274.08	0.00	0.00	0.00	1,506,274.08	0.00	540,327,000.00
1E-F4	08/26/19 - 09/24/19	30	3.74525 %	540,327,000.00	1,686,383.08	0.00	0.00	0.00	1,686,383.08	0.00	540,327,000.00
1E-F5	08/26/19 - 09/24/19	30	4.34525 %	540,327,000.00	1,956,546.58	0.00	0.00	0.00	1,956,546.58	0.00	540,327,000.00
1-X1	08/26/19 - 09/24/19	30	1.80000 %	498,764,000.00	748,146.00	0.00	0.00	0.00	748,146.00	0.00	498,764,000.00
1-X2	08/26/19 - 09/24/19	30	1.40000 %	498,764,000.00	581,891.33	0.00	0.00	0.00	581,891.33	0.00	498,764,000.00
1-X3	08/26/19 - 09/24/19	30	1.00000 %	498,764,000.00	415,636.67	0.00	0.00	0.00	415,636.67	0.00	498,764,000.00
1-X4	08/26/19 - 09/24/19	30	0.60000 %	498,764,000.00	249,382.00	0.00	0.00	0.00	249,382.00	0.00	498,764,000.00
1-Y1	08/26/19 - 09/24/19	30	1.80000 %	540,327,000.00	810,490.50	0.00	0.00	0.00	810,490.50	0.00	540,327,000.00
1-Y2	08/26/19 - 09/24/19	30	1.40000 %	540,327,000.00	630,381.50	0.00	0.00	0.00	630,381.50	0.00	540,327,000.00
1-Y3	08/26/19 - 09/24/19	30	1.00000 %	540,327,000.00	450,272.50	0.00	0.00	0.00	450,272.50	0.00	540,327,000.00
1-Y4	08/26/19 - 09/24/19	30	0.60000 %	540,327,000.00	270,163.50	0.00	0.00	0.00	270,163.50	0.00	540,327,000.00
Totals					37,128,034.98	0.00	0.00	0.00	37,128,034.98	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 %	813.48019448	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	803.17669467
1M-1	353,291,000.00	2.69525 %	205.02523611	0.46049523	0.00000000	0.00000000	0.00000000	0.46049523	0.00000000	159.22918922
1M-1H	18,594,696.00	0.00000 %	205.02523623	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	159.22918933
1M-2A	249,382,000.00	4.34525 %	1000.00000000	3.62104165	0.00000000	0.00000000	0.00000000	3.62104165	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	4.34525 %	1000.00000000	3.62104165	0.00000000	0.00000000	0.00000000	3.62104165	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	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	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	4.34525 %	1000.00000000	3.62104166	0.00000000	0.00000000	0.00000000	3.62104166	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	5.74525 %	1000.00000000	4.78770833	0.00000000	0.00000000	0.00000000	4.78770833	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 %	998.74967482	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	998.47598463
1A-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1A-I2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1A-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1A-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666666	0.00000000	0.00000000	0.00000000	1.16666666	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333334	0.00000000	0.00000000	0.00000000	0.83333334	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	249,382,000.00	2.54525 %	1000.00000000	2.12104165	0.00000000	0.00000000	0.00000000	2.12104165	0.00000000	1000.00000000
1E-A2	249,382,000.00	2.94525 %	1000.00000000	2.45437502	0.00000000	0.00000000	0.00000000	2.45437502	0.00000000	1000.00000000
1E-A3	249,382,000.00	3.34525 %	1000.00000000	2.78770834	0.00000000	0.00000000	0.00000000	2.78770834	0.00000000	1000.00000000
1E-A4	249,382,000.00	3.74525 %	1000.00000000	3.12104165	0.00000000	0.00000000	0.00000000	3.12104165	0.00000000	1000.00000000
1E-B1	249,382,000.00	2.54525 %	1000.00000000	2.12104165	0.00000000	0.00000000	0.00000000	2.12104165	0.00000000	1000.00000000
1E-B2	249,382,000.00	2.94525 %	1000.00000000	2.45437502	0.00000000	0.00000000	0.00000000	2.45437502	0.00000000	1000.00000000
1E-B3	249,382,000.00	3.34525 %	1000.00000000	2.78770834	0.00000000	0.00000000	0.00000000	2.78770834	0.00000000	1000.00000000
1E-B4	249,382,000.00	3.74525 %	1000.00000000	3.12104165	0.00000000	0.00000000	0.00000000	3.12104165	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.54525 %	1000.00000000	2.12104167	0.00000000	0.00000000	0.00000000	2.12104167	0.00000000	1000.00000000
1E-C2	290,945,000.00	2.94525 %	1000.00000000	2.45437498	0.00000000	0.00000000	0.00000000	2.45437498	0.00000000	1000.00000000
1E-C3	290,945,000.00	3.34525 %	1000.00000000	2.78770833	0.00000000	0.00000000	0.00000000	2.78770833	0.00000000	1000.00000000
1E-C4	290,945,000.00	3.74525 %	1000.00000000	3.12104167	0.00000000	0.00000000	0.00000000	3.12104167	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.54525 %	1000.00000000	2.12104168	0.00000000	0.00000000	0.00000000	2.12104168	0.00000000	1000.00000000
1E-D2	498,764,000.00	2.94525 %	1000.00000000	2.45437499	0.00000000	0.00000000	0.00000000	2.45437499	0.00000000	1000.00000000
1E-D3	498,764,000.00	3.34525 %	1000.00000000	2.78770834	0.00000000	0.00000000	0.00000000	2.78770834	0.00000000	1000.00000000
1E-D4	498,764,000.00	3.74525 %	1000.00000000	3.12104168	0.00000000	0.00000000	0.00000000	3.12104168	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	4.34525 %	1000.00000000	3.62104168	0.00000000	0.00000000	0.00000000	3.62104168	0.00000000	1000.00000000
1E-F1	540,327,000.00	2.54525 %	1000.00000000	2.12104167	0.00000000	0.00000000	0.00000000	2.12104167	0.00000000	1000.00000000
1E-F2	540,327,000.00	2.94525 %	1000.00000000	2.45437500	0.00000000	0.00000000	0.00000000	2.45437500	0.00000000	1000.00000000
1E-F3	540,327,000.00	3.34525 %	1000.00000000	2.78770833	0.00000000	0.00000000	0.00000000	2.78770833	0.00000000	1000.00000000
1E-F4	540,327,000.00	3.74525 %	1000.00000000	3.12104167	0.00000000	0.00000000	0.00000000	3.12104167	0.00000000	1000.00000000
1E-F5	540,327,000.00	4.34525 %	1000.00000000	3.62104167	0.00000000	0.00000000	0.00000000	3.62104167	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1-X2	0.00	1.40000 %	1000.00000000	1.16666666	0.00000000	0.00000000	0.00000000	1.16666666	0.00000000	1000.00000000
1-X3	0.00	1.00000 %	1000.00000000	0.83333334	0.00000000	0.00000000	0.00000000	0.83333334	0.00000000	1000.00000000
1-X4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1-Y1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.50000000	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	19,911,354.18
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	364,245.11
Gains & Subsequent Recoveries (Realized Losses)	(59,871.45)
Total Deposits	<u>20,215,727.84</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	20,196,561.18
Total Withdrawals (Pool Distribution Amount)	<u>20,215,727.84</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	450,977,182.92
Total Principal Reduction Cumulative	8,601,348,785.30
Scheduled Principal Current	66,677,138.17
Scheduled Principal Cumulative	1,743,234,612.78
Unscheduled Principal Current	384,240,173.30
Unscheduled Principal Cumulative	6,857,780,784.57
Senior Reduction Amount	433,886,416.70
Subordinate Reduction Amount	17,030,894.77
Calculated Tranche Write-down Amount	59,871.45
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,601.53
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	148990
Period Reference Pool Removal Loan Count	1571
Period Ending Loan Count	147419
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	35,149,909,574.14
Period PIF Loan Count Current	1569
PIF Loan Count Cumulative	27155
Period PIF Loan UPB Current	365,749,981.07
PIF Loan UPB Cumulative	6,373,609,193.85
Period Partial Prepayment Amount	19,076,650.95
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	364,245.11
Repurchase Prior Credit Event UPB Cum	18,582,171.03
Credit Event Amount Current	104,582.22
Credit Event Amount Cumulative	2,297,746.88
Total Active Modified Loan Count	492
Total Active Modified Loan UPB	110,268,579.93
Libor Rate	2.145250%
Structural Reporting	
Senior Percentage	96.222681%

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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	3.777319%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

CONNECTICUT AVENUE SECURITIES

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Additional Reporting - Deal Level

Class	Reference Tranche Performance				
	Tranche		Credit Support		
	Calculated	Calculated	Original	Beginning Period	Ending Period
	Write-down Amount	Write-up Amount			
1A-H	0.00	0.00	3.750000%	3.780000%	3.780000%
1M-1	0.00	0.00	2.900000%	3.560000%	3.610000%
1M-1H	0.00	0.00	2.900000%	3.560000%	3.610000%
1M-2	0.00	0.00	1.000000%	1.230000%	1.240000%
1M-2H	0.00	0.00	1.000000%	1.230000%	1.240000%
1B-1	0.00	0.00	0.500000%	0.610000%	0.620000%
1B-1H	0.00	0.00	0.500000%	0.610000%	0.620000%
1B-2H	59,871.45	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	883	203,714,797.20	0.598973%	0.579560%
60 Days	158	33,929,260.74	0.107178%	0.096527%
90 Days	63	13,447,914.33	0.042735%	0.038259%
120 Days	38	9,057,348.87	0.025777%	0.025768%
150 Days	34	7,448,965.48	0.023064%	0.021192%
180+ Days	107	22,033,581.73	0.072582%	0.062685%
	1283	289,631,868.35	0.870308%	0.823990%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.006%
3 Month Average	0.012%
12 Month Average	0.011%

CDR

Current Month	0.004%
3 Month Average	0.007%
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
53	11,837,025.33	3,601.53	0.030	11,837,025.33	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
43069109	150,523.44	21.08	0.014	21.08	0.00
43062614	119,509.05	1.81	0.002	1.81	0.00
43054381	112,347.70	28.99	0.026	28.99	0.00
43052368	161,219.38	43.89	0.027	43.89	0.00
43042445	173,641.30	36.18	0.021	36.18	0.00
43033428	138,580.46	74.35	0.054	74.35	0.00
43021585	83,367.72	11.13	0.013	11.13	0.00
43020334	95,200.39	33.23	0.035	33.23	0.00
43019732	261,500.53	6.81	0.003	6.81	0.00
43018058	277,240.98	2.51	0.001	2.51	0.00
42988003	181,537.34	37.82	0.021	37.82	0.00
43016301	294,257.94	9.75	0.003	9.75	0.00
43078316	173,882.05	54.34	0.031	54.34	0.00
43013788	454,713.90	94.73	0.021	94.73	0.00
43012772	170,274.08	106.42	0.062	106.42	0.00
43011843	248,199.33	6.82	0.003	6.82	0.00
43005227	283,669.59	224.30	0.079	224.30	0.00
43004835	363,636.05	134.36	0.037	134.36	0.00
43002055	210,417.39	36.55	0.017	36.55	0.00
42994551	136,255.64	1.79	0.001	1.79	0.00
42992047	178,099.35	111.31	0.062	111.31	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
42990786	317,571.73	8.29	0.003	8.29	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016304	318,069.56	13.09	0.004	13.09	0.00
43120480	221,832.50	48.31	0.022	48.31	0.00
43160353	246,917.97	77.16	0.031	77.16	0.00
43158516	239,572.21	91.67	0.038	91.67	0.00
43157853	212,430.50	135.72	0.064	135.72	0.00
43157728	217,392.80	45.29	0.021	45.29	0.00
43155657	54,405.90	39.67	0.073	39.67	0.00
43154047	117,179.05	2.33	0.002	2.33	0.00
43146210	312,724.99	87.54	0.028	87.54	0.00
43138067	236,879.09	148.05	0.063	148.05	0.00
43132952	134,376.18	55.68	0.041	55.68	0.00
43129146	458,888.76	110.77	0.024	110.77	0.00
43127853	390,044.46	150.96	0.039	150.96	0.00
43076309	183,672.16	123.59	0.067	123.59	0.00
43121547	170,446.89	177.55	0.104	177.55	0.00
43076726	402,202.49	189.56	0.047	189.56	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	143,969.08	41.77	0.029	41.77	0.00
43109915	417,599.46	293.48	0.07	293.48	0.00
43105043	289,744.83	181.09	0.062	181.09	0.00
43101278	171,207.31	40.05	0.023	40.05	0.00
43095103	308,341.16	64.24	0.021	64.24	0.00
43083724	263,003.88	9.69	0.004	9.69	0.00
43083464	238,471.85	3.60	0.002	3.60	0.00
43078823	159,016.53	2.43	0.002	2.43	0.00
43162907	148,299.93	15.91	0.011	15.91	0.00
43127300	277,813.00	35.80	0.013	35.80	0.00

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	104,582.22	61,387.48	58.698

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
2	270,820.05	(1,516.03)	34,556.89

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43161256	104,582.22	61,387.48	58.698

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
43068667	206,698.30	(1,517.56)	34.91
43091760	64,121.75	1.53	34,521.98

CONNECTICUT AVENUE SECURITIES

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Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
16	2,297,746.88	333,387.95	14.509

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	34.91	0.017
43087179	70,088.71	1,149.54	1.640
43091760	64,121.75	34,521.98	53.838
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
43161256	104,582.22	61,387.48	58.698
43161504	65,499.84	38,618.73	58.960

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Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526

10-Sep-2019 03:43:30 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	3	96,700.76	59,871.45	0.000 %	0	0.00	0.00	0.000 %	3	96,700.76	59,871.45	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	0043068667	212,000.00	3.875 %	AL	80.00	360	792.83	02/28/2019	(1,517.56)	34.91
Summary	0043091760	64,000.00	4.000 %	TN	75.00	360	34,520.45	07/31/2019	1.53	34,521.98
Summary	0043161256	107,000.00	4.375 %	NC	80.00	360	61,387.48	08/31/2019	61,387.48	61,387.48

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

* This data is currently not provided for reporting.

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

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

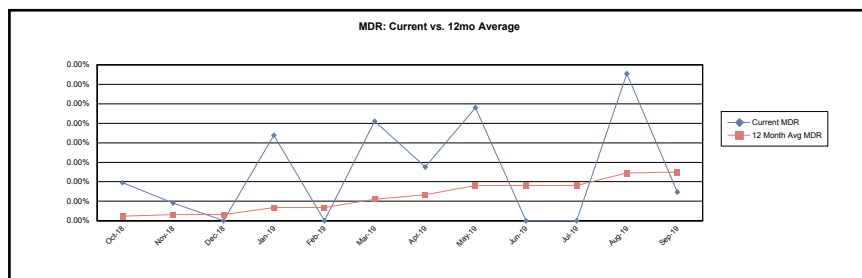
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Realized Loss Report - Collateral

Summary

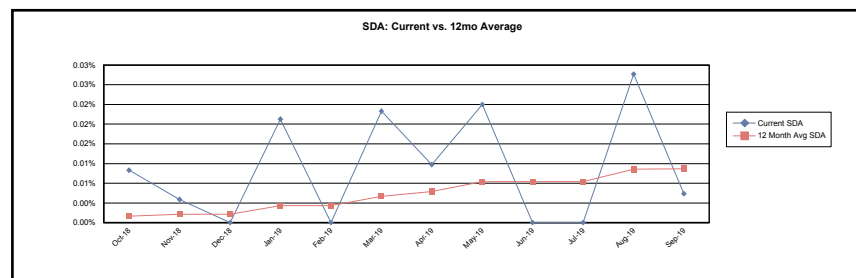
MDR

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



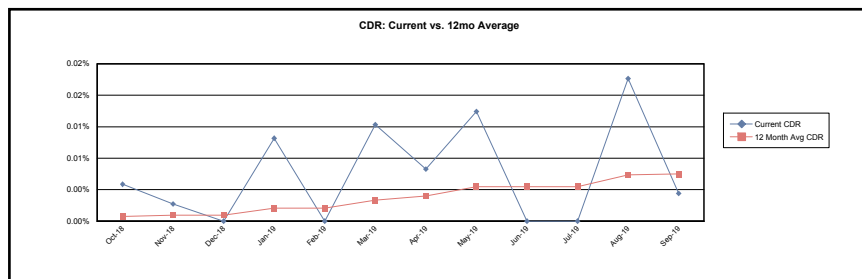
SDA

Current Month 0.006 %
3 Month Average 0.012 %
12 Month Average 0.011 %



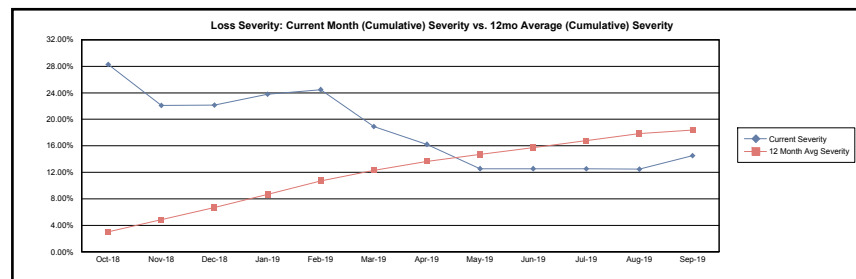
CDR

Current Month 0.004 %
3 Month Average 0.007 %
12 Month Average 0.006 %



Loss Severity

Current Month (Cumulative) 14.509 %
3 Month Average (Cumulative) 13.169 %
12 Month Average (Cumulative) 18.377 %



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	1.081 %
3 Month Average	1.016 %
12 Month Average	0.718 %

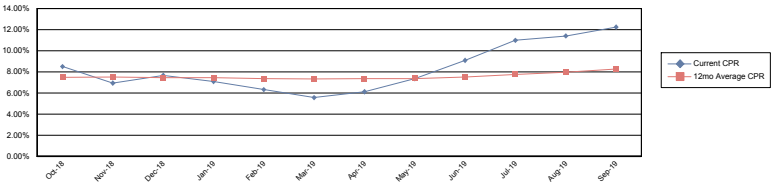
CPR

Current Month	12.233 %
3 Month Average	11.534 %
12 Month Average	8.266 %

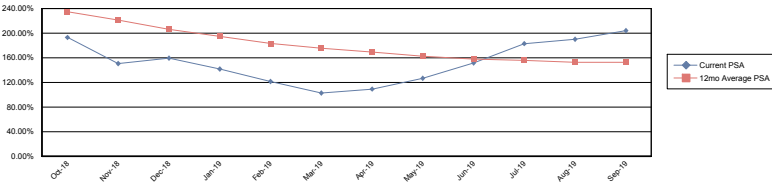
PSA

Current Month	203.885 %
3 Month Average	192.238 %
12 Month Average	152.690 %

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
0043148148	364,245.11	0.00	0.000%	364,245.11
Totals	364,245.11	0.00		

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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 25-Sep-2019

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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.