

**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		12/31/2019	0.00000 %	32,348,888,118.72	0.00	432,744,099.95	0.00	31,916,144,018.77	432,744,099.95	0.00
1M-1	30711XNS9	01/24/2020	2.34200 %	1,322,691.49	2,753.55	1,322,691.49	0.00	0.00	1,325,445.04	0.00
1M-1H		12/31/2019	0.00000 %	69,616.96	0.00	69,616.96	0.00	0.00	69,616.96	0.00
1M-2A	30711XNT7	01/24/2020	3.99200 %	249,382,000.00	884,918.17	14,798,368.33	0.00	234,583,631.67	15,683,286.50	0.00
1M-AH		12/31/2019	0.00000 %	13,125,550.00	0.00	778,872.27	0.00	12,346,677.73	778,872.27	0.00
1M-2B	30711XNU4	01/24/2020	3.99200 %	249,382,000.00	884,918.17	0.00	0.00	249,382,000.00	884,918.17	0.00
1M-BH		12/31/2019	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	01/24/2020	3.99200 %	290,945,000.00	1,032,402.17	0.00	0.00	290,945,000.00	1,032,402.17	0.00
1M-CH		12/31/2019	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	01/24/2020	3.99200 %	789,709,000.00	2,802,238.51	14,798,368.33	0.00	774,910,631.67	17,600,606.84	0.00
1M-2H		12/31/2019	0.00000 %	41,564,908.00	0.00	778,872.27	0.00	40,786,035.73	778,872.27	0.00
1B-1	30711XNW0	01/24/2020	5.39200 %	207,818,000.00	996,048.58	0.00	0.00	207,818,000.00	996,048.58	0.00
1B-1H		12/31/2019	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		12/31/2019	0.00000 %	218,285,707.86	0.00	0.00	28,529.27	218,257,178.59	0.00	499,112.41
1A-I1	30711XNY6	01/24/2020	1.80000 %	0.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00
1A-I2	30711XPA6	01/24/2020	1.40000 %	0.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00
1A-I3	30711XPC2	01/24/2020	1.00000 %	0.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00
1A-I4	30711XPE8	01/24/2020	0.60000 %	0.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00
1B-I1	30711XPG3	01/24/2020	1.80000 %	0.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00
1B-I2	30711XPJ7	01/24/2020	1.40000 %	0.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00
1B-I3	30711XPL2	01/24/2020	1.00000 %	0.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00
1B-I4	30711XPN8	01/24/2020	0.60000 %	0.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00
1C-I1	30711XPQ1	01/24/2020	1.80000 %	0.00	465,512.00	0.00	0.00	0.00	465,512.00	0.00
1C-I2	30711XPS7	01/24/2020	1.40000 %	0.00	362,064.89	0.00	0.00	0.00	362,064.89	0.00
1C-I3	30711XPU2	01/24/2020	1.00000 %	0.00	258,617.78	0.00	0.00	0.00	258,617.78	0.00
1C-I4	30711XPW8	01/24/2020	0.60000 %	0.00	155,170.67	0.00	0.00	0.00	155,170.67	0.00
1E-A1	30711XNZ3	01/24/2020	2.19200 %	249,382,000.00	485,906.97	14,798,368.33	0.00	234,583,631.67	15,284,275.30	0.00
1E-A2	30711XPB4	01/24/2020	2.59200 %	249,382,000.00	574,576.13	14,798,368.33	0.00	234,583,631.67	15,372,944.46	0.00
1E-A3	30711XPD0	01/24/2020	2.99200 %	249,382,000.00	663,245.28	14,798,368.33	0.00	234,583,631.67	15,461,613.61	0.00
1E-A4	30711XPF5	01/24/2020	3.39200 %	249,382,000.00	751,914.44	14,798,368.33	0.00	234,583,631.67	15,550,282.77	0.00
1E-B1	30711XPH1	01/24/2020	2.19200 %	249,382,000.00	485,906.97	0.00	0.00	249,382,000.00	485,906.97	0.00
1E-B2	30711XPK4	01/24/2020	2.59200 %	249,382,000.00	574,576.13	0.00	0.00	249,382,000.00	574,576.13	0.00
1E-B3	30711XPM0	01/24/2020	2.99200 %	249,382,000.00	663,245.28	0.00	0.00	249,382,000.00	663,245.28	0.00
1E-B4	30711XPP3	01/24/2020	3.39200 %	249,382,000.00	751,914.44	0.00	0.00	249,382,000.00	751,914.44	0.00
1E-C1	30711XPR9	01/24/2020	2.19200 %	290,945,000.00	566,890.17	0.00	0.00	290,945,000.00	566,890.17	0.00
1E-C2	30711XPT5	01/24/2020	2.59200 %	290,945,000.00	670,337.28	0.00	0.00	290,945,000.00	670,337.28	0.00
1E-C3	30711XPV0	01/24/2020	2.99200 %	290,945,000.00	773,784.39	0.00	0.00	290,945,000.00	773,784.39	0.00
1E-C4	30711XPX6	01/24/2020	3.39200 %	290,945,000.00	877,231.50	0.00	0.00	290,945,000.00	877,231.50	0.00
1E-D1	30711XPY4	01/24/2020	2.19200 %	498,764,000.00	971,813.94	14,798,368.33	0.00	483,965,631.67	15,770,182.27	0.00
1E-D2	30711XPZ1	01/24/2020	2.59200 %	498,764,000.00	1,149,152.26	14,798,368.33	0.00	483,965,631.67	15,947,520.59	0.00
1E-D3	30711XQA5	01/24/2020	2.99200 %	498,764,000.00	1,326,490.57	14,798,368.33	0.00	483,965,631.67	16,124,858.90	0.00
1E-D4	30711XQB3	01/24/2020	3.39200 %	498,764,000.00	1,503,828.88	14,798,368.33	0.00	483,965,631.67	16,302,197.21	0.00
1E-D5	30711XQC1	01/24/2020	3.99200 %	498,764,000.00	1,769,836.34	14,798,368.33	0.00	483,965,631.67	16,568,204.67	0.00

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Jan-2020

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
1E-F1	30711XQD9	01/24/2020	2.19200 %	540,327,000.00	1,052,797.14	0.00	0.00	540,327,000.00	1,052,797.14	0.00
1E-F2	30711XQE7	01/24/2020	2.59200 %	540,327,000.00	1,244,913.41	0.00	0.00	540,327,000.00	1,244,913.41	0.00
1E-F3	30711XQF4	01/24/2020	2.99200 %	540,327,000.00	1,437,029.67	0.00	0.00	540,327,000.00	1,437,029.67	0.00
1E-F4	30711XQG2	01/24/2020	3.39200 %	540,327,000.00	1,629,145.94	0.00	0.00	540,327,000.00	1,629,145.94	0.00
1E-F5	30711XQH0	01/24/2020	3.99200 %	540,327,000.00	1,917,320.34	0.00	0.00	540,327,000.00	1,917,320.34	0.00
1-X1	30711XQJ6	01/24/2020	1.80000 %	0.00	798,022.40	0.00	0.00	0.00	798,022.40	0.00
1-X2	30711XQK3	01/24/2020	1.40000 %	0.00	620,684.09	0.00	0.00	0.00	620,684.09	0.00
1-X3	30711XQL1	01/24/2020	1.00000 %	0.00	443,345.78	0.00	0.00	0.00	443,345.78	0.00
1-X4	30711XQM9	01/24/2020	0.60000 %	0.00	266,007.47	0.00	0.00	0.00	266,007.47	0.00
1-Y1	30711XQN7	01/24/2020	1.80000 %	0.00	864,523.20	0.00	0.00	0.00	864,523.20	0.00
1-Y2	30711XQP2	01/24/2020	1.40000 %	0.00	672,406.93	0.00	0.00	0.00	672,406.93	0.00
1-Y3	30711XQQ0	01/24/2020	1.00000 %	0.00	480,290.67	0.00	0.00	0.00	480,290.67	0.00
1-Y4	30711XQR8	01/24/2020	0.60000 %	0.00	288,174.40	0.00	0.00	0.00	288,174.40	0.00
Totals				42,804,161,242.03	36,248,016.62	598,476,204.57	28,529.27	42,205,656,508.19	634,724,221.19	499,112.41

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	32,348,888,118.72	61,051,878.72	371,692,221.23	0.00	0.00	432,744,099.95	31,916,144,018.77	0.75791260	432,744,099.95
1M-1	353,291,000.00	1,322,691.49	186,780.64	1,135,910.85	0.00	0.00	1,322,691.49	0.00	0.00000000	1,322,691.49
1M-1H	18,594,696.00	69,616.96	9,830.79	59,786.17	0.00	0.00	69,616.96	0.00	0.00000000	69,616.96
1M-2A	249,382,000.00	249,382,000.00	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	234,583,631.67	0.94065984	14,798,368.33
1M-AH	13,125,550.00	13,125,550.00	109,986.54	668,885.72	0.00	0.00	778,872.27	12,346,677.73	0.94065984	778,872.27
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	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	774,910,631.67	0.98126099	14,798,368.33
1M-2H	41,564,908.00	41,564,908.00	109,986.54	668,885.72	0.00	0.00	778,872.27	40,786,035.73	0.98126130	778,872.27
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	218,285,707.86	0.00	0.00	0.00	28,529.27	28,529.27	218,257,178.59	0.99771841	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	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	234,583,631.67	0.94065984	14,798,368.33
1E-A2	249,382,000.00	249,382,000.00	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	234,583,631.67	0.94065984	14,798,368.33
1E-A3	249,382,000.00	249,382,000.00	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	234,583,631.67	0.94065984	14,798,368.33
1E-A4	249,382,000.00	249,382,000.00	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	234,583,631.67	0.94065984	14,798,368.33
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	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	483,965,631.67	0.97032992	14,798,368.33
1E-D2	498,764,000.00	498,764,000.00	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	483,965,631.67	0.97032992	14,798,368.33
1E-D3	498,764,000.00	498,764,000.00	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	483,965,631.67	0.97032992	14,798,368.33
1E-D4	498,764,000.00	498,764,000.00	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	483,965,631.67	0.97032992	14,798,368.33
1E-D5	498,764,000.00	498,764,000.00	2,089,715.37	12,708,652.96	0.00	0.00	14,798,368.33	483,965,631.67	0.97032992	14,798,368.33
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

Connecticut Avenue Securities
Credit-Linked Notes
Distribution Date: 27-Jan-2020

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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	42,804,161,242.03	84,455,332.30	514,020,872.25	0.00	28,529.27	598,504,733.84	42,205,656,508.19	0.79728351	598,476,204.57

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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	768.18897719	1.44979883	8.82657439	0.00000000	0.00000000	10.27637322	757.91260397	0.75791260	10.27637322
1M-1	353,291,000.00	3.74391504	0.52868780	3.21522725	0.00000000	0.00000000	3.74391504	0.00000000	0.00000000	3.74391504
1M-1H	18,594,696.00	3.74391493	0.52868786	3.21522707	0.00000000	0.00000000	3.74391493	0.00000000	0.00000000	3.74391493
1M-2A	249,382,000.00	1000.00000000	8.37957579	50.96058641	0.00000000	0.00000000	59.34016220	940.65983780	0.94065984	59.34016220
1M-AH	13,125,550.00	1000.00000000	8.37957571	50.96058603	0.00000000	0.00000000	59.34016251	940.65983749	0.94065984	59.34016251
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	2.64618406	16.09283035	0.00000000	0.00000000	18.73901441	981.26098559	0.98126099	18.73901441
1M-2H	41,564,908.00	1000.00000000	2.64613938	16.09255866	0.00000000	0.00000000	18.73869828	981.26130172	0.98126130	18.73869828
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	997.84882465	0.00000000	0.00000000	0.00000000	0.13041577	0.13041577	997.71840888	0.99771841	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	8.37957579	50.96058641	0.00000000	0.00000000	59.34016220	940.65983780	0.94065984	59.34016220
1E-A2	249,382,000.00	1000.00000000	8.37957579	50.96058641	0.00000000	0.00000000	59.34016220	940.65983780	0.94065984	59.34016220
1E-A3	249,382,000.00	1000.00000000	8.37957579	50.96058641	0.00000000	0.00000000	59.34016220	940.65983780	0.94065984	59.34016220
1E-A4	249,382,000.00	1000.00000000	8.37957579	50.96058641	0.00000000	0.00000000	59.34016220	940.65983780	0.94065984	59.34016220
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	4.18978790	25.48029320	0.00000000	0.00000000	29.67008110	970.32991890	0.97032992	29.67008110
1E-D2	498,764,000.00	1000.00000000	4.18978790	25.48029320	0.00000000	0.00000000	29.67008110	970.32991890	0.97032992	29.67008110
1E-D3	498,764,000.00	1000.00000000	4.18978790	25.48029320	0.00000000	0.00000000	29.67008110	970.32991890	0.97032992	29.67008110
1E-D4	498,764,000.00	1000.00000000	4.18978790	25.48029320	0.00000000	0.00000000	29.67008110	970.32991890	0.97032992	29.67008110
1E-D5	498,764,000.00	1000.00000000	4.18978790	25.48029320	0.00000000	0.00000000	29.67008110	970.32991890	0.97032992	29.67008110

**Connecticut Avenue Securities
Credit-Linked Notes
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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 %	32,348,888,118.72	0.00	0.00	0.00	0.00	0.00	0.00	1,916,144,018.77
1M-1	12/26/19 - 01/26/20	32	2.34200 %	1,322,691.49	2,753.55	0.00	0.00	0.00	2,753.55	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	69,616.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	12/26/19 - 01/26/20	32	3.99200 %	249,382,000.00	884,918.17	0.00	0.00	0.00	884,918.17	0.00	234,583,631.67
1M-AH	N/A	N/A	0.00000 %	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	12,346,677.73
1M-2B	12/26/19 - 01/26/20	32	3.99200 %	249,382,000.00	884,918.17	0.00	0.00	0.00	884,918.17	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	12/26/19 - 01/26/20	32	3.99200 %	290,945,000.00	1,032,402.17	0.00	0.00	0.00	1,032,402.17	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	12/26/19 - 01/26/20	32	3.99200 %	789,709,000.00	2,802,238.51	0.00	0.00	0.00	2,802,238.51	0.00	774,910,631.67
1M-2H	N/A	N/A	0.00000 %	41,564,908.00	0.00	0.00	0.00	0.00	0.00	0.00	40,786,035.73
1B-1	12/26/19 - 01/26/20	32	5.39200 %	207,818,000.00	996,048.58	0.00	0.00	0.00	996,048.58	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 %	218,285,707.86	0.00	0.00	0.00	0.00	0.00	0.00	218,257,178.59
1A-I1	12/26/19 - 01/26/20	32	1.80000 %	249,382,000.00	399,011.20	0.00	0.00	0.00	399,011.20	0.00	234,583,631.67
1A-I2	12/26/19 - 01/26/20	32	1.40000 %	249,382,000.00	310,342.04	0.00	0.00	0.00	310,342.04	0.00	234,583,631.67
1A-I3	12/26/19 - 01/26/20	32	1.00000 %	249,382,000.00	221,672.89	0.00	0.00	0.00	221,672.89	0.00	234,583,631.67
1A-I4	12/26/19 - 01/26/20	32	0.60000 %	249,382,000.00	133,003.73	0.00	0.00	0.00	133,003.73	0.00	234,583,631.67
1B-I1	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	32	2.19200 %	249,382,000.00	485,906.97	0.00	0.00	0.00	485,906.97	0.00	234,583,631.67
1E-A2	12/26/19 - 01/26/20	32	2.59200 %	249,382,000.00	574,576.13	0.00	0.00	0.00	574,576.13	0.00	234,583,631.67
1E-A3	12/26/19 - 01/26/20	32	2.99200 %	249,382,000.00	663,245.28	0.00	0.00	0.00	663,245.28	0.00	234,583,631.67
1E-A4	12/26/19 - 01/26/20	32	3.39200 %	249,382,000.00	751,914.44	0.00	0.00	0.00	751,914.44	0.00	234,583,631.67
1E-B1	12/26/19 - 01/26/20	32	2.19200 %	249,382,000.00	485,906.97	0.00	0.00	0.00	485,906.97	0.00	249,382,000.00
1E-B2	12/26/19 - 01/26/20	32	2.59200 %	249,382,000.00	574,576.13	0.00	0.00	0.00	574,576.13	0.00	249,382,000.00
1E-B3	12/26/19 - 01/26/20	32	2.99200 %	249,382,000.00	663,245.28	0.00	0.00	0.00	663,245.28	0.00	249,382,000.00
1E-B4	12/26/19 - 01/26/20	32	3.39200 %	249,382,000.00	751,914.44	0.00	0.00	0.00	751,914.44	0.00	249,382,000.00
1E-C1	12/26/19 - 01/26/20	32	2.19200 %	290,945,000.00	566,890.17	0.00	0.00	0.00	566,890.17	0.00	290,945,000.00
1E-C2	12/26/19 - 01/26/20	32	2.59200 %	290,945,000.00	670,337.28	0.00	0.00	0.00	670,337.28	0.00	290,945,000.00
1E-C3	12/26/19 - 01/26/20	32	2.99200 %	290,945,000.00	773,784.39	0.00	0.00	0.00	773,784.39	0.00	290,945,000.00
1E-C4	12/26/19 - 01/26/20	32	3.39200 %	290,945,000.00	877,231.50	0.00	0.00	0.00	877,231.50	0.00	290,945,000.00
1E-D1	12/26/19 - 01/26/20	32	2.19200 %	498,764,000.00	971,813.94	0.00	0.00	0.00	971,813.94	0.00	483,965,631.67
1E-D2	12/26/19 - 01/26/20	32	2.59200 %	498,764,000.00	1,149,152.26	0.00	0.00	0.00	1,149,152.26	0.00	483,965,631.67
1E-D3	12/26/19 - 01/26/20	32	2.99200 %	498,764,000.00	1,326,490.57	0.00	0.00	0.00	1,326,490.57	0.00	483,965,631.67
1E-D4	12/26/19 - 01/26/20	32	3.39200 %	498,764,000.00	1,503,828.88	0.00	0.00	0.00	1,503,828.88	0.00	483,965,631.67

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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	12/26/19 - 01/26/20	32	3.99200 %	498,764,000.00	1,769,836.34	0.00	0.00	0.00	1,769,836.34	0.00	483,965,631.67
1E-F1	12/26/19 - 01/26/20	32	2.19200 %	540,327,000.00	1,052,797.14	0.00	0.00	0.00	1,052,797.14	0.00	540,327,000.00
1E-F2	12/26/19 - 01/26/20	32	2.59200 %	540,327,000.00	1,244,913.41	0.00	0.00	0.00	1,244,913.41	0.00	540,327,000.00
1E-F3	12/26/19 - 01/26/20	32	2.99200 %	540,327,000.00	1,437,029.67	0.00	0.00	0.00	1,437,029.67	0.00	540,327,000.00
1E-F4	12/26/19 - 01/26/20	32	3.39200 %	540,327,000.00	1,629,145.94	0.00	0.00	0.00	1,629,145.94	0.00	540,327,000.00
1E-F5	12/26/19 - 01/26/20	32	3.99200 %	540,327,000.00	1,917,320.34	0.00	0.00	0.00	1,917,320.34	0.00	540,327,000.00
1-X1	12/26/19 - 01/26/20	32	1.80000 %	498,764,000.00	798,022.40	0.00	0.00	0.00	798,022.40	0.00	483,965,631.67
1-X2	12/26/19 - 01/26/20	32	1.40000 %	498,764,000.00	620,684.09	0.00	0.00	0.00	620,684.09	0.00	483,965,631.67
1-X3	12/26/19 - 01/26/20	32	1.00000 %	498,764,000.00	443,345.78	0.00	0.00	0.00	443,345.78	0.00	483,965,631.67
1-X4	12/26/19 - 01/26/20	32	0.60000 %	498,764,000.00	266,007.47	0.00	0.00	0.00	266,007.47	0.00	483,965,631.67
1-Y1	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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	12/26/19 - 01/26/20	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					36,248,016.62	0.00	0.00	0.00	36,248,016.62	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 %	768.18897719	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	757.91260397
1M-1	353,291,000.00	2.34200 %	3.74391504	0.00779400	0.00000000	0.00000000	0.00000000	0.00779400	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	3.74391493	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	249,382,000.00	3.99200 %	1000.00000000	3.54844443	0.00000000	0.00000000	0.00000000	3.54844443	0.00000000	940.65983780
1M-AH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	940.65983749
1M-2B	249,382,000.00	3.99200 %	1000.00000000	3.54844443	0.00000000	0.00000000	0.00000000	3.54844443	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	3.99200 %	1000.00000000	3.54844445	0.00000000	0.00000000	0.00000000	3.54844445	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	3.99200 %	1000.00000000	3.54844444	0.00000000	0.00000000	0.00000000	3.54844444	0.00000000	981.26098559
1M-2H	41,564,908.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.26130172
1B-1	207,818,000.00	5.39200 %	1000.00000000	4.79288887	0.00000000	0.00000000	0.00000000	4.79288887	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 %	997.84882465	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.71840888
1A-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	940.65983780
1A-I2	0.00	1.40000 %	1000.00000000	1.24444443	0.00000000	0.00000000	0.00000000	1.24444443	0.00000000	940.65983780
1A-I3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	940.65983780
1A-I4	0.00	0.60000 %	1000.00000000	0.53333332	0.00000000	0.00000000	0.00000000	0.53333332	0.00000000	940.65983780
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	2.19200 %	1000.00000000	1.94844443	0.00000000	0.00000000	0.00000000	1.94844443	0.00000000	940.65983780
1E-A2	249,382,000.00	2.59200 %	1000.00000000	2.30400001	0.00000000	0.00000000	0.00000000	2.30400001	0.00000000	940.65983780
1E-A3	249,382,000.00	2.99200 %	1000.00000000	2.65955554	0.00000000	0.00000000	0.00000000	2.65955554	0.00000000	940.65983780
1E-A4	249,382,000.00	3.39200 %	1000.00000000	3.01511111	0.00000000	0.00000000	0.00000000	3.01511111	0.00000000	940.65983780
1E-B1	249,382,000.00	2.19200 %	1000.00000000	1.94844443	0.00000000	0.00000000	0.00000000	1.94844443	0.00000000	1000.00000000
1E-B2	249,382,000.00	2.59200 %	1000.00000000	2.30400001	0.00000000	0.00000000	0.00000000	2.30400001	0.00000000	1000.00000000
1E-B3	249,382,000.00	2.99200 %	1000.00000000	2.65955554	0.00000000	0.00000000	0.00000000	2.65955554	0.00000000	1000.00000000
1E-B4	249,382,000.00	3.39200 %	1000.00000000	3.01511111	0.00000000	0.00000000	0.00000000	3.01511111	0.00000000	1000.00000000
1E-C1	290,945,000.00	2.19200 %	1000.00000000	1.94844445	0.00000000	0.00000000	0.00000000	1.94844445	0.00000000	1000.00000000
1E-C2	290,945,000.00	2.59200 %	1000.00000000	2.30400000	0.00000000	0.00000000	0.00000000	2.30400000	0.00000000	1000.00000000
1E-C3	290,945,000.00	2.99200 %	1000.00000000	2.65955555	0.00000000	0.00000000	0.00000000	2.65955555	0.00000000	1000.00000000
1E-C4	290,945,000.00	3.39200 %	1000.00000000	3.01511110	0.00000000	0.00000000	0.00000000	3.01511110	0.00000000	1000.00000000
1E-D1	498,764,000.00	2.19200 %	1000.00000000	1.94844443	0.00000000	0.00000000	0.00000000	1.94844443	0.00000000	970.32991890
1E-D2	498,764,000.00	2.59200 %	1000.00000000	2.30400001	0.00000000	0.00000000	0.00000000	2.30400001	0.00000000	970.32991890
1E-D3	498,764,000.00	2.99200 %	1000.00000000	2.65955556	0.00000000	0.00000000	0.00000000	2.65955556	0.00000000	970.32991890
1E-D4	498,764,000.00	3.39200 %	1000.00000000	3.01511111	0.00000000	0.00000000	0.00000000	3.01511111	0.00000000	970.32991890

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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	3.99200 %	1000.00000000	3.54844443	0.00000000	0.00000000	0.00000000	3.54844443	0.00000000	970.32991890
1E-F1	540,327,000.00	2.19200 %	1000.00000000	1.94844444	0.00000000	0.00000000	0.00000000	1.94844444	0.00000000	1000.00000000
1E-F2	540,327,000.00	2.59200 %	1000.00000000	2.30400000	0.00000000	0.00000000	0.00000000	2.30400000	0.00000000	1000.00000000
1E-F3	540,327,000.00	2.99200 %	1000.00000000	2.65955555	0.00000000	0.00000000	0.00000000	2.65955555	0.00000000	1000.00000000
1E-F4	540,327,000.00	3.39200 %	1000.00000000	3.01511111	0.00000000	0.00000000	0.00000000	3.01511111	0.00000000	1000.00000000
1E-F5	540,327,000.00	3.99200 %	1000.00000000	3.54844444	0.00000000	0.00000000	0.00000000	3.54844444	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	970.32991890
1-X2	0.00	1.40000 %	1000.00000000	1.24444445	0.00000000	0.00000000	0.00000000	1.24444445	0.00000000	970.32991890
1-X3	0.00	1.00000 %	1000.00000000	0.88888889	0.00000000	0.00000000	0.00000000	0.88888889	0.00000000	970.32991890
1-X4	0.00	0.60000 %	1000.00000000	0.53333334	0.00000000	0.00000000	0.00000000	0.53333334	0.00000000	970.32991890
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	19,969,796.39
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(28,529.27)
Total Deposits	<u>19,941,267.12</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,922,100.46
Total Withdrawals (Pool Distribution Amount)	<u>19,941,267.12</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	449,742,178.27
Total Principal Reduction Cumulative	10,582,404,200.19
Scheduled Principal Current	63,448,192.06
Scheduled Principal Cumulative	1,998,444,663.95
Unscheduled Principal Current	386,265,456.94
Unscheduled Principal Cumulative	8,583,460,423.83
Senior Reduction Amount	432,744,099.95
Subordinate Reduction Amount	16,969,549.05
Calculated Tranche Write-down Amount	28,529.27
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,790.86
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	4,677.59
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	142150
Period Reference Pool Removal Loan Count	1506
Period Ending Loan Count	140644
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	33,168,854,159.25
Period PIF Loan Count Current	1503
PIF Loan Count Cumulative	33,923
Period PIF Loan UPB Current	368,708,577.74
PIF Loan UPB Cumulative	8,033,340,875.79
Period Partial Prepayment Amount	18,155,031.80
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,582,171.03
Credit Event Amount Current	432,320.16
Credit Event Amount Cumulative	3,103,678.62
Total Active Modified Loan Count	528
Total Active Modified Loan UPB	116,083,475.35
Libor Rate	1.792000%
Structural Reporting	
Senior Percentage	96.223197%

Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Subordinate Percentage	3.776803%
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%	3.770000%	3.780000%
1M-1H	0.00	0.00	2.900000%	3.770000%	3.780000%
1M-2	0.00	0.00	1.000000%	1.300000%	1.320000%
1M-2H	0.00	0.00	1.000000%	1.300000%	1.320000%
1B-1	0.00	0.00	0.500000%	0.650000%	0.660000%
1B-1H	0.00	0.00	0.500000%	0.650000%	0.660000%
1B-2H	28,529.27	0.00	0.000000%	0.000000%	0.000000%

CONNECTICUT AVENUE SECURITIES

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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

CONNECTICUT AVENUE SECURITIES

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Delinquency Status - MBA Delinquency Calculation Method

DELINQUENCY				
	No. of Loans	UPB	% of Loans	UPB
30 Days	853	189,032,604.25	0.606496%	0.569910%
60 Days	180	39,063,239.92	0.127983%	0.117771%
90 Days	88	20,983,547.98	0.062569%	0.063263%
120 Days	47	8,481,338.08	0.033418%	0.025570%
150 Days	34	6,704,276.38	0.024175%	0.020213%
180+ Days	113	23,925,827.34	0.080345%	0.072133%
	1315	288,190,833.95	0.934985%	0.868860%

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Realized Loss Report - Collateral

Summary

MDR

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

SDA

Current Month	0.026%
3 Month Average	0.013%
12 Month Average	0.012%

CDR

Current Month	0.015%
3 Month Average	0.008%
12 Month Average	0.007%

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
56	12,592,261.06	3,790.86	0.030	12,592,261.06	0.00

Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
43016037	183,991.05	191.66	0.104	191.66	0.00
42988003	180,879.47	37.68	0.021	37.68	0.00
43066369	250,489.30	75.02	0.03	75.02	0.00
43062614	118,702.39	1.81	0.002	1.81	0.00
43054381	111,998.00	28.99	0.026	28.99	0.00
43052368	160,668.80	43.89	0.027	43.89	0.00
43042445	173,071.88	36.06	0.021	36.06	0.00
43033428	138,058.81	74.24	0.054	74.24	0.00
43021585	82,967.00	11.13	0.013	11.13	0.00
43020334	94,629.17	33.11	0.035	33.11	0.00
43019732	260,100.27	6.81	0.003	6.81	0.00
43018058	276,428.18	2.51	0.001	2.51	0.00
43076309	183,672.16	123.59	0.067	123.59	0.00
43016301	293,789.06	9.75	0.003	9.75	0.00
43076726	400,844.78	189.14	0.047	189.14	0.00
43013788	451,485.13	94.06	0.021	94.06	0.00
43013073	148,957.24	3.72	0.002	3.72	0.00
43012772	169,033.37	105.65	0.063	105.65	0.00
43011843	245,832.70	6.82	0.003	6.82	0.00
43005227	282,889.30	224.30	0.079	224.30	0.00
43004835	362,495.90	134.36	0.037	134.36	0.00
43002055	209,661.13	36.55	0.017	36.55	0.00
42994551	135,271.99	1.79	0.001	1.79	0.00
42992047	176,876.90	110.55	0.063	110.55	0.00
42991477	158,102.16	9.17	0.006	9.17	0.00

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Modification Detail

Loan Number	Current UPB	Loss Amount	Loss Percentage	Loss To Note Interest	Loss To Note Principal
42991392	99,848.70	0.31	0.00	0.31	0.00
42990786	315,289.25	8.29	0.003	8.29	0.00
43016304	315,762.15	13.09	0.004	13.09	0.00
43120480	221,027.03	48.31	0.022	48.31	0.00
43160353	245,262.52	76.64	0.031	76.64	0.00
43158516	238,939.66	91.67	0.038	91.67	0.00
43157728	215,898.27	44.98	0.021	44.98	0.00
43155657	54,405.90	39.67	0.073	39.67	0.00
43154047	116,453.72	2.33	0.002	2.33	0.00
43153824	515,902.70	238.07	0.046	238.07	0.00
43146210	311,774.67	87.54	0.028	87.54	0.00
43138067	235,035.63	146.90	0.063	146.90	0.00
43132952	133,940.42	55.59	0.042	55.59	0.00
43129146	457,671.32	110.77	0.024	110.77	0.00
43127853	389,063.51	150.66	0.039	150.66	0.00
43069109	150,109.44	21.08	0.014	21.08	0.00
43121547	168,827.40	175.86	0.104	175.86	0.00
43162907	147,849.49	15.91	0.011	15.91	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	143,512.54	41.67	0.029	41.67	0.00
43109915	416,619.01	293.48	0.07	293.48	0.00
43105043	287,313.98	179.57	0.062	179.57	0.00
43101278	170,679.36	40.05	0.023	40.05	0.00
43095103	306,531.41	63.86	0.021	63.86	0.00
43085287	103,471.88	18.29	0.018	18.29	0.00
43083724	262,034.67	9.69	0.004	9.69	0.00
43083464	236,870.45	3.60	0.002	3.60	0.00
43078823	157,825.76	2.43	0.002	2.43	0.00
43078316	173,252.17	54.14	0.031	54.14	0.00
43127300	276,841.99	35.80	0.013	35.80	0.00

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

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Realized Loss Summary

Realized Dispositions in Current Period			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	432,320.16	28,522.27	6.597

Realized Loss Summary

Adjustments to Previous Dispositions			
# Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
1	197,559.51	7.00	25,322.87

Realized Loss Detail

Realized Dispositions in Current Period			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43157853	212,430.50	3,629.49	1.709
43020093	130,106.50	2,959.79	2.275
43160044	89,783.16	21,932.99	24.429

Realized Loss Detail

Adjustments to Previous Dispositions			
Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount
43061837	197,559.51	7.00	25,322.87

CONNECTICUT AVENUE SECURITIES

Credit-Linked Notes

Distribution Date: 27-Jan-2020

1/13/2020

**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
Fax: 240-586-8675

Cumulative Realized Loss Summary

# Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
23	3,103,678.62	499,112.41	16.081

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
43001717	131,940.32	75,848.23	57.487
43004375	39,047.39	(316.66)	(0.811)
43009240	78,923.64	49,147.39	62.272
43020093	130,106.50	2,959.79	2.275
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
43061837	197,559.51	25,322.87	12.818
43068667	206,698.30	(1,144.88)	(0.554)
43087179	70,088.71	1,149.54	1.640
43089478	58,081.04	64,228.38	110.584
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
43157853	212,430.50	3,629.49	1.709
43160044	89,783.16	21,932.99	24.429
43161256	104,582.22	61,387.48	58.698
43161504	65,499.84	38,618.73	58.960

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	53,750.14	28,529.27	0.000 %	0	0.00	0.00	0.000 %	4	53,750.14	28,529.27	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	0043020093	136,000.00	3.375 %	TX	80.00	360	2,959.79	12/31/2019	2,959.79	2,959.79
Summary	0043061837	200,000.00	3.750 %	PA	77.00	360	25,227.87	10/31/2019	7.00	25,322.87
Summary	0043157853	211,000.00	4.000 %	IN	80.00	360	3,629.49	12/31/2019	3,629.49	3,629.49
Summary	0043160044	92,000.00	4.250 %	OK	80.00	360	21,932.99	12/31/2019	21,932.99	21,932.99

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**

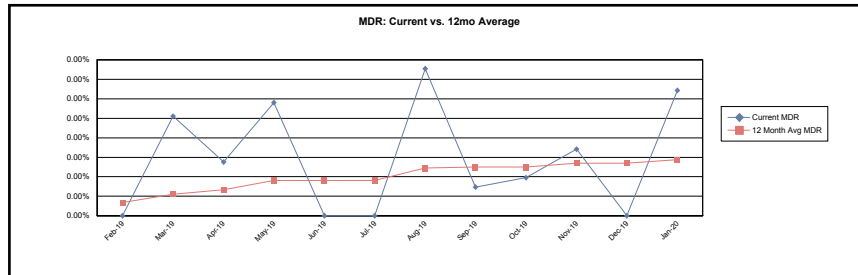
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Realized Loss Report - Collateral

Summary

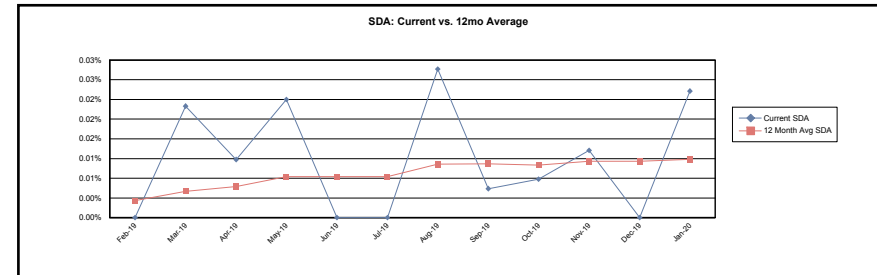
MDR

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



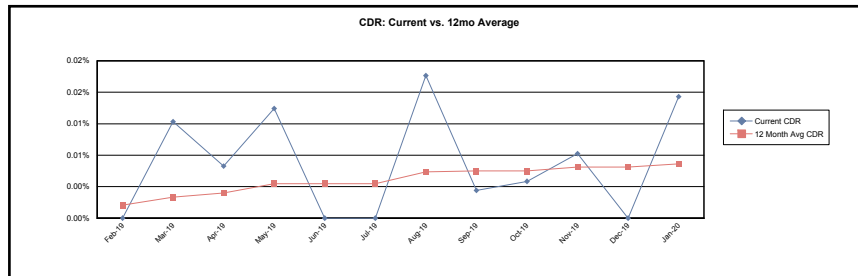
SDA

Current Month	0.026 %
3 Month Average	0.013 %
12 Month Average	0.012 %



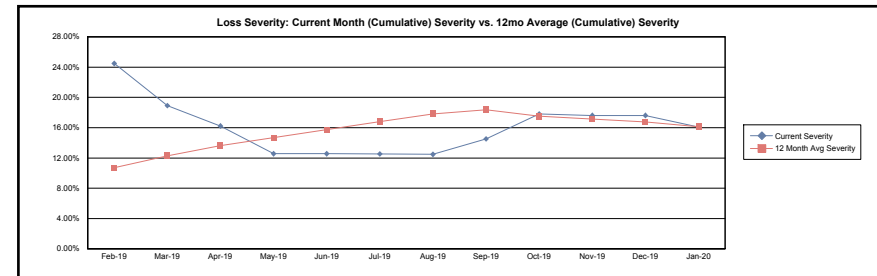
CDR

Current Month	0.015 %
3 Month Average	0.008 %
12 Month Average	0.007 %



Loss Severity

Current Month (Cumulative)	16.081 %
3 Month Average (Cumulative)	17.103 %
12 Month Average (Cumulative)	16.111 %



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 1.151 %
3 Month Average 1.266 %
12 Month Average 0.920 %

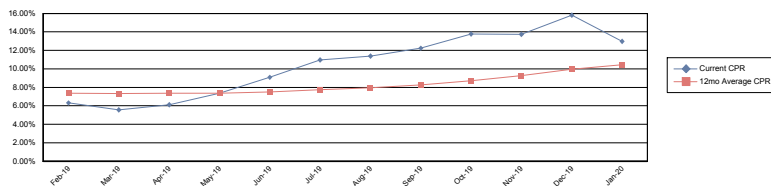
CPR

Current Month 12.973 %
3 Month Average 14.172 %
12 Month Average 10.443 %

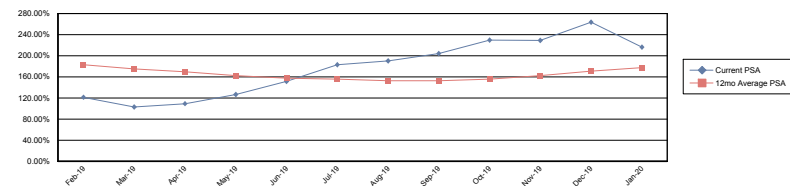
PSA

Current Month 216.211 %
3 Month Average 236.208 %
12 Month Average 177.174 %

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
No Repurchases Due to Breaches this Period				

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: 27-Jan-2020

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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.