

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		03/31/2020	0.00000 %	31,139,337,185.81	0.00	402,405,145.54	0.00	30,736,932,040.28	402,405,145.54	0.00
1M-1	30711XNS9	04/24/2020	1.49663 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	04/24/2020	3.14663 %	205,624,549.23	593,105.68	15,000,495.49	0.00	190,624,053.74	15,593,601.17	0.00
1M-AH		03/31/2020	0.00000 %	10,822,494.41	0.00	789,510.68	0.00	10,032,983.73	789,510.68	0.00
1M-2B	30711XNU4	04/24/2020	3.14663 %	249,382,000.00	719,320.14	0.00	0.00	249,382,000.00	719,320.14	0.00
1M-BH		03/31/2020	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	04/24/2020	3.14663 %	290,945,000.00	839,204.91	0.00	0.00	290,945,000.00	839,204.91	0.00
1M-CH		03/31/2020	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	04/24/2020	3.14663 %	745,951,549.23	2,151,630.73	15,000,495.49	0.00	730,951,053.74	17,152,126.22	0.00
1M-2H		03/31/2020	0.00000 %	39,261,852.41	0.00	789,510.68	0.00	38,472,341.73	789,510.68	0.00
1B-1	30711XNW0	04/24/2020	4.54663 %	207,818,000.00	866,132.26	0.00	0.00	207,818,000.00	866,132.26	0.00
1B-1H		03/31/2020	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		03/31/2020	0.00000 %	218,223,879.40	0.00	0.00	77,291.13	218,146,588.27	0.00	609,702.73
1A-I1	30711XNY6	04/24/2020	1.80000 %	0.00	339,280.51	0.00	0.00	0.00	339,280.51	0.00
1A-I2	30711XPA6	04/24/2020	1.40000 %	0.00	263,884.84	0.00	0.00	0.00	263,884.84	0.00
1A-I3	30711XPC2	04/24/2020	1.00000 %	0.00	188,489.17	0.00	0.00	0.00	188,489.17	0.00
1A-I4	30711XPE8	04/24/2020	0.60000 %	0.00	113,093.50	0.00	0.00	0.00	113,093.50	0.00
1B-I1	30711XPG3	04/24/2020	1.80000 %	0.00	411,480.30	0.00	0.00	0.00	411,480.30	0.00
1B-I2	30711XPJ7	04/24/2020	1.40000 %	0.00	320,040.23	0.00	0.00	0.00	320,040.23	0.00
1B-I3	30711XPL2	04/24/2020	1.00000 %	0.00	228,600.17	0.00	0.00	0.00	228,600.17	0.00
1B-I4	30711XPN8	04/24/2020	0.60000 %	0.00	137,160.10	0.00	0.00	0.00	137,160.10	0.00
1C-I1	30711XPQ1	04/24/2020	1.80000 %	0.00	480,059.25	0.00	0.00	0.00	480,059.25	0.00
1C-I2	30711XPS7	04/24/2020	1.40000 %	0.00	373,379.42	0.00	0.00	0.00	373,379.42	0.00
1C-I3	30711XPU2	04/24/2020	1.00000 %	0.00	266,699.58	0.00	0.00	0.00	266,699.58	0.00
1C-I4	30711XPW8	04/24/2020	0.60000 %	0.00	160,019.75	0.00	0.00	0.00	160,019.75	0.00
1E-A1	30711XNZ3	04/24/2020	1.34663 %	205,624,549.23	253,825.17	15,000,495.49	0.00	190,624,053.74	15,254,320.66	0.00
1E-A2	30711XPB4	04/24/2020	1.74663 %	205,624,549.23	329,220.84	15,000,495.49	0.00	190,624,053.74	15,329,716.33	0.00
1E-A3	30711XPD0	04/24/2020	2.14663 %	205,624,549.23	404,616.51	15,000,495.49	0.00	190,624,053.74	15,405,112.00	0.00
1E-A4	30711XPF5	04/24/2020	2.54663 %	205,624,549.23	480,012.18	15,000,495.49	0.00	190,624,053.74	15,480,507.67	0.00
1E-B1	30711XPH1	04/24/2020	1.34663 %	249,382,000.00	307,839.84	0.00	0.00	249,382,000.00	307,839.84	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPk4	04/24/2020	1.74663 %	249,382,000.00	399,279.91	0.00	0.00	249,382,000.00	399,279.91	0.00
1E-B3	30711XPM0	04/24/2020	2.14663 %	249,382,000.00	490,719.98	0.00	0.00	249,382,000.00	490,719.98	0.00
1E-B4	30711XPP3	04/24/2020	2.54663 %	249,382,000.00	582,160.04	0.00	0.00	249,382,000.00	582,160.04	0.00
1E-C1	30711XPR9	04/24/2020	1.34663 %	290,945,000.00	359,145.66	0.00	0.00	290,945,000.00	359,145.66	0.00
1E-C2	30711XPT5	04/24/2020	1.74663 %	290,945,000.00	465,825.49	0.00	0.00	290,945,000.00	465,825.49	0.00
1E-C3	30711XPV0	04/24/2020	2.14663 %	290,945,000.00	572,505.33	0.00	0.00	290,945,000.00	572,505.33	0.00
1E-C4	30711XPX6	04/24/2020	2.54663 %	290,945,000.00	679,185.16	0.00	0.00	290,945,000.00	679,185.16	0.00
1E-D1	30711XPY4	04/24/2020	1.34663 %	455,006,549.23	561,665.01	15,000,495.49	0.00	440,006,053.75	15,562,160.50	0.00
1E-D2	30711XPZ1	04/24/2020	1.74663 %	455,006,549.23	728,500.75	15,000,495.49	0.00	440,006,053.75	15,728,996.24	0.00
1E-D3	30711XQA5	04/24/2020	2.14663 %	455,006,549.23	895,336.48	15,000,495.49	0.00	440,006,053.75	15,895,831.97	0.00
1E-D4	30711XQB3	04/24/2020	2.54663 %	455,006,549.23	1,062,172.22	15,000,495.49	0.00	440,006,053.75	16,062,667.71	0.00
1E-D5	30711XQC1	04/24/2020	3.14663 %	455,006,549.23	1,312,425.82	15,000,495.49	0.00	440,006,053.75	16,312,921.31	0.00
1E-F1	30711XQD9	04/24/2020	1.34663 %	540,327,000.00	666,985.50	0.00	0.00	540,327,000.00	666,985.50	0.00
1E-F2	30711XQE7	04/24/2020	1.74663 %	540,327,000.00	865,105.40	0.00	0.00	540,327,000.00	865,105.40	0.00
1E-F3	30711XQF4	04/24/2020	2.14663 %	540,327,000.00	1,063,225.30	0.00	0.00	540,327,000.00	1,063,225.30	0.00
1E-F4	30711XQG2	04/24/2020	2.54663 %	540,327,000.00	1,261,345.20	0.00	0.00	540,327,000.00	1,261,345.20	0.00
1E-F5	30711XQH0	04/24/2020	3.14663 %	540,327,000.00	1,558,525.05	0.00	0.00	540,327,000.00	1,558,525.05	0.00
1-X1	30711XQJ6	04/24/2020	1.80000 %	0.00	750,760.81	0.00	0.00	0.00	750,760.81	0.00
1-X2	30711XQK3	04/24/2020	1.40000 %	0.00	583,925.07	0.00	0.00	0.00	583,925.07	0.00
1-X3	30711XQL1	04/24/2020	1.00000 %	0.00	417,089.34	0.00	0.00	0.00	417,089.34	0.00
1-X4	30711XQM9	04/24/2020	0.60000 %	0.00	250,253.60	0.00	0.00	0.00	250,253.60	0.00
1-Y1	30711XQN7	04/24/2020	1.80000 %	0.00	891,539.55	0.00	0.00	0.00	891,539.55	0.00
1-Y2	30711XQP2	04/24/2020	1.40000 %	0.00	693,419.65	0.00	0.00	0.00	693,419.65	0.00
1-Y3	30711XQQ0	04/24/2020	1.00000 %	0.00	495,299.75	0.00	0.00	0.00	495,299.75	0.00
1-Y4	30711XQR8	04/24/2020	0.60000 %	0.00	297,179.85	0.00	0.00	0.00	297,179.85	0.00
Totals				41,107,218,102.56	28,130,671.00	568,989,617.29	77,291.13	40,538,151,194.20	597,120,288.29	609,702.73

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	31,139,337,185.81	57,665,260.04	344,739,885.50	0.00	0.00	402,405,145.54	30,736,932,040.28	0.72990986	402,405,145.54
1M-1	353,291,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	18,594,696.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	249,382,000.00	205,624,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	190,624,053.74	0.76438578	15,000,495.49
1M-AH	13,125,550.00	10,822,494.41	113,167.21	676,343.48	0.00	0.00	789,510.68	10,032,983.73	0.76438578	789,510.68
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	745,951,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	730,951,053.74	0.92559545	15,000,495.49
1M-2H	41,564,908.00	39,261,852.41	113,167.21	676,343.48	0.00	0.00	789,510.68	38,472,341.73	0.92559670	789,510.68
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	218,223,879.40	0.00	0.00	0.00	77,291.13	77,291.13	218,146,588.27	0.99721287	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	205,624,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	190,624,053.74	0.76438578	15,000,495.49
1E-A2	249,382,000.00	205,624,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	190,624,053.74	0.76438578	15,000,495.49
1E-A3	249,382,000.00	205,624,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	190,624,053.74	0.76438578	15,000,495.49
1E-A4	249,382,000.00	205,624,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	190,624,053.74	0.76438578	15,000,495.49
1E-B1	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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	455,006,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	440,006,053.75	0.88219289	15,000,495.49
1E-D2	498,764,000.00	455,006,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	440,006,053.75	0.88219289	15,000,495.49
1E-D3	498,764,000.00	455,006,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	440,006,053.75	0.88219289	15,000,495.49
1E-D4	498,764,000.00	455,006,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	440,006,053.75	0.88219289	15,000,495.49
1E-D5	498,764,000.00	455,006,549.23	2,150,147.20	12,850,348.29	0.00	0.00	15,000,495.49	440,006,053.75	0.88219289	15,000,495.49
1E-F1	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F2	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F3	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F4	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1E-F5	540,327,000.00	540,327,000.00	0.00	0.00	0.00	0.00	0.00	540,327,000.00	1.00000000	0.00
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	52,936,823,264.00	41,107,218,102.56	81,543,213.66	487,446,403.65	0.00	77,291.13	569,066,908.42	40,538,151,194.20	0.76578360	568,989,617.29

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	739.46577376	1.36937681	8.18653733	0.00000000	0.00000000	9.55591413	729.90985963	0.72990986	9.55591413
1M-1	353,291,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	249,382,000.00	824.53645103	8.62190214	51.52877229	0.00000000	0.00000000	60.15067443	764.38577660	0.76438578	60.15067443
1M-AH	13,125,550.00	824.53645066	8.62190232	51.52877251	0.00000000	0.00000000	60.15067407	764.38577660	0.76438578	60.15067407
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	944.59041144	2.72270824	16.27225762	0.00000000	0.00000000	18.99496585	925.59544559	0.92559545	18.99496585
1M-2H	41,564,908.00	944.59134638	2.72266235	16.27198309	0.00000000	0.00000000	18.99464519	925.59670119	0.92559670	18.99464519
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	997.56618839	0.00000000	0.00000000	0.00000000	0.35332072	0.35332072	997.21286767	0.99721287	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	824.53645103	8.62190214	51.52877229	0.00000000	0.00000000	60.15067443	764.38577660	0.76438578	60.15067443
1E-A2	249,382,000.00	824.53645103	8.62190214	51.52877229	0.00000000	0.00000000	60.15067443	764.38577660	0.76438578	60.15067443
1E-A3	249,382,000.00	824.53645103	8.62190214	51.52877229	0.00000000	0.00000000	60.15067443	764.38577660	0.76438578	60.15067443
1E-A4	249,382,000.00	824.53645103	8.62190214	51.52877229	0.00000000	0.00000000	60.15067443	764.38577660	0.76438578	60.15067443
1E-B1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	498,764,000.00	912.26822551	4.31095107	25.76438614	0.00000000	0.00000000	30.07533721	882.19288832	0.88219289	30.07533721
1E-D2	498,764,000.00	912.26822551	4.31095107	25.76438614	0.00000000	0.00000000	30.07533721	882.19288832	0.88219289	30.07533721
1E-D3	498,764,000.00	912.26822551	4.31095107	25.76438614	0.00000000	0.00000000	30.07533721	882.19288832	0.88219289	30.07533721
1E-D4	498,764,000.00	912.26822551	4.31095107	25.76438614	0.00000000	0.00000000	30.07533721	882.19288832	0.88219289	30.07533721
1E-D5	498,764,000.00	912.26822551	4.31095107	25.76438614	0.00000000	0.00000000	30.07533721	882.19288832	0.88219289	30.07533721
1E-F1	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	N/A	N/A	0.00000 %	31,139,337,185.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,736,932,040.28
1M-1	N/A	N/A	1.49663 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	03/25/20 - 04/26/20	33	3.14663 %	205,624,549.23	593,105.68	0.00	0.00	0.00	0.00	593,105.68	0.00	190,624,053.74
1M-AH	N/A	N/A	0.00000 %	10,822,494.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,032,983.73
1M-2B	03/25/20 - 04/26/20	33	3.14663 %	249,382,000.00	719,320.14	0.00	0.00	0.00	0.00	719,320.14	0.00	249,382,000.00
1M-BH	N/A	N/A	0.00000 %	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00
1M-2C	03/25/20 - 04/26/20	33	3.14663 %	290,945,000.00	839,204.91	0.00	0.00	0.00	0.00	839,204.91	0.00	290,945,000.00
1M-CH	N/A	N/A	0.00000 %	15,313,808.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00
1M-2	03/25/20 - 04/26/20	33	3.14663 %	745,951,549.23	2,151,630.73	0.00	0.00	0.00	0.00	2,151,630.73	0.00	730,951,053.74
1M-2H	N/A	N/A	0.00000 %	39,261,852.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	38,472,341.73
1B-1	03/25/20 - 04/26/20	33	4.54663 %	207,818,000.00	866,132.26	0.00	0.00	0.00	0.00	866,132.26	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	218,223,879.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	218,146,588.27
1A-11	03/25/20 - 04/26/20	33	1.80000 %	205,624,549.23	339,280.51	0.00	0.00	0.00	0.00	339,280.51	0.00	190,624,053.74
1A-12	03/25/20 - 04/26/20	33	1.40000 %	205,624,549.23	263,884.84	0.00	0.00	0.00	0.00	263,884.84	0.00	190,624,053.74
1A-13	03/25/20 - 04/26/20	33	1.00000 %	205,624,549.23	188,489.17	0.00	0.00	0.00	0.00	188,489.17	0.00	190,624,053.74
1A-14	03/25/20 - 04/26/20	33	0.60000 %	205,624,549.23	113,093.50	0.00	0.00	0.00	0.00	113,093.50	0.00	190,624,053.74
1B-11	03/25/20 - 04/26/20	33	1.80000 %	249,382,000.00	411,480.30	0.00	0.00	0.00	0.00	411,480.30	0.00	249,382,000.00
1B-12	03/25/20 - 04/26/20	33	1.40000 %	249,382,000.00	320,040.23	0.00	0.00	0.00	0.00	320,040.23	0.00	249,382,000.00
1B-13	03/25/20 - 04/26/20	33	1.00000 %	249,382,000.00	228,600.17	0.00	0.00	0.00	0.00	228,600.17	0.00	249,382,000.00
1B-14	03/25/20 - 04/26/20	33	0.60000 %	249,382,000.00	137,160.10	0.00	0.00	0.00	0.00	137,160.10	0.00	249,382,000.00
1C-11	03/25/20 - 04/26/20	33	1.80000 %	290,945,000.00	480,059.25	0.00	0.00	0.00	0.00	480,059.25	0.00	290,945,000.00
1C-12	03/25/20 - 04/26/20	33	1.40000 %	290,945,000.00	373,379.42	0.00	0.00	0.00	0.00	373,379.42	0.00	290,945,000.00
1C-13	03/25/20 - 04/26/20	33	1.00000 %	290,945,000.00	266,699.58	0.00	0.00	0.00	0.00	266,699.58	0.00	290,945,000.00
1C-14	03/25/20 - 04/26/20	33	0.60000 %	290,945,000.00	160,019.75	0.00	0.00	0.00	0.00	160,019.75	0.00	290,945,000.00
1E-A1	03/25/20 - 04/26/20	33	1.34663 %	205,624,549.23	253,825.17	0.00	0.00	0.00	0.00	253,825.17	0.00	190,624,053.74
1E-A2	03/25/20 - 04/26/20	33	1.74663 %	205,624,549.23	329,220.84	0.00	0.00	0.00	0.00	329,220.84	0.00	190,624,053.74
1E-A3	03/25/20 - 04/26/20	33	2.14663 %	205,624,549.23	404,616.51	0.00	0.00	0.00	0.00	404,616.51	0.00	190,624,053.74
1E-A4	03/25/20 - 04/26/20	33	2.54663 %	205,624,549.23	480,012.18	0.00	0.00	0.00	0.00	480,012.18	0.00	190,624,053.74
1E-B1	03/25/20 - 04/26/20	33	1.34663 %	249,382,000.00	307,839.84	0.00	0.00	0.00	0.00	307,839.84	0.00	249,382,000.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	03/25/20 - 04/26/20	33	1.74663 %	249,382,000.00	399,279.91	0.00	0.00	0.00	0.00	399,279.91	0.00	249,382,000.00
1E-B3	03/25/20 - 04/26/20	33	2.14663 %	249,382,000.00	490,719.98	0.00	0.00	0.00	0.00	490,719.98	0.00	249,382,000.00
1E-B4	03/25/20 - 04/26/20	33	2.54663 %	249,382,000.00	582,160.04	0.00	0.00	0.00	0.00	582,160.04	0.00	249,382,000.00
1E-C1	03/25/20 - 04/26/20	33	1.34663 %	290,945,000.00	359,145.66	0.00	0.00	0.00	0.00	359,145.66	0.00	290,945,000.00
1E-C2	03/25/20 - 04/26/20	33	1.74663 %	290,945,000.00	465,825.49	0.00	0.00	0.00	0.00	465,825.49	0.00	290,945,000.00
1E-C3	03/25/20 - 04/26/20	33	2.14663 %	290,945,000.00	572,505.33	0.00	0.00	0.00	0.00	572,505.33	0.00	290,945,000.00
1E-C4	03/25/20 - 04/26/20	33	2.54663 %	290,945,000.00	679,185.16	0.00	0.00	0.00	0.00	679,185.16	0.00	290,945,000.00
1E-D1	03/25/20 - 04/26/20	33	1.34663 %	455,006,549.23	561,665.01	0.00	0.00	0.00	0.00	561,665.01	0.00	440,006,053.75
1E-D2	03/25/20 - 04/26/20	33	1.74663 %	455,006,549.23	728,500.75	0.00	0.00	0.00	0.00	728,500.75	0.00	440,006,053.75
1E-D3	03/25/20 - 04/26/20	33	2.14663 %	455,006,549.23	895,336.48	0.00	0.00	0.00	0.00	895,336.48	0.00	440,006,053.75
1E-D4	03/25/20 - 04/26/20	33	2.54663 %	455,006,549.23	1,062,172.22	0.00	0.00	0.00	0.00	1,062,172.22	0.00	440,006,053.75
1E-D5	03/25/20 - 04/26/20	33	3.14663 %	455,006,549.23	1,312,425.82	0.00	0.00	0.00	0.00	1,312,425.82	0.00	440,006,053.75
1E-F1	03/25/20 - 04/26/20	33	1.34663 %	540,327,000.00	666,985.50	0.00	0.00	0.00	0.00	666,985.50	0.00	540,327,000.00
1E-F2	03/25/20 - 04/26/20	33	1.74663 %	540,327,000.00	865,105.40	0.00	0.00	0.00	0.00	865,105.40	0.00	540,327,000.00
1E-F3	03/25/20 - 04/26/20	33	2.14663 %	540,327,000.00	1,063,225.30	0.00	0.00	0.00	0.00	1,063,225.30	0.00	540,327,000.00
1E-F4	03/25/20 - 04/26/20	33	2.54663 %	540,327,000.00	1,261,345.20	0.00	0.00	0.00	0.00	1,261,345.20	0.00	540,327,000.00
1E-F5	03/25/20 - 04/26/20	33	3.14663 %	540,327,000.00	1,558,525.05	0.00	0.00	0.00	0.00	1,558,525.05	0.00	540,327,000.00
1-X1	03/25/20 - 04/26/20	33	1.80000 %	455,006,549.23	750,760.81	0.00	0.00	0.00	0.00	750,760.81	0.00	440,006,053.74
1-X2	03/25/20 - 04/26/20	33	1.40000 %	455,006,549.23	583,925.07	0.00	0.00	0.00	0.00	583,925.07	0.00	440,006,053.74
1-X3	03/25/20 - 04/26/20	33	1.00000 %	455,006,549.23	417,089.34	0.00	0.00	0.00	0.00	417,089.34	0.00	440,006,053.74
1-X4	03/25/20 - 04/26/20	33	0.60000 %	455,006,549.23	250,253.60	0.00	0.00	0.00	0.00	250,253.60	0.00	440,006,053.74
1-Y1	03/25/20 - 04/26/20	33	1.80000 %	540,327,000.00	891,539.55	0.00	0.00	0.00	0.00	891,539.55	0.00	540,327,000.00
1-Y2	03/25/20 - 04/26/20	33	1.40000 %	540,327,000.00	693,419.65	0.00	0.00	0.00	0.00	693,419.65	0.00	540,327,000.00
1-Y3	03/25/20 - 04/26/20	33	1.00000 %	540,327,000.00	495,299.75	0.00	0.00	0.00	0.00	495,299.75	0.00	540,327,000.00
1-Y4	03/25/20 - 04/26/20	33	0.60000 %	540,327,000.00	297,179.85	0.00	0.00	0.00	0.00	297,179.85	0.00	540,327,000.00
Totals					28,130,671.00	0.00	0.00	0.00	0.00	28,130,671.00	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1A-H	42,110,586,170.00	0.00000 %	739.46577376	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	729.90985963
1M-1	353,291,000.00	1.49663 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	249,382,000.00	3.14663 %	824.53645103	2.37830188	0.00000000	0.00000000	0.00000000	0.00000000	2.37830188	0.00000000	764.38577660
1M-AH	13,125,550.00	0.00000 %	824.53645066	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	764.38577660
1M-2B	249,382,000.00	3.14663 %	1,000.00000000	2.88441082	0.00000000	0.00000000	0.00000000	0.00000000	2.88441082	0.00000000	1,000.00000000
1M-BH	13,125,550.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	290,945,000.00	3.14663 %	1,000.00000000	2.88441083	0.00000000	0.00000000	0.00000000	0.00000000	2.88441083	0.00000000	1,000.00000000
1M-CH	15,313,808.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	789,709,000.00	3.14663 %	944.59041144	2.72458682	0.00000000	0.00000000	0.00000000	0.00000000	2.72458682	0.00000000	925.59544559
1M-2H	41,564,908.00	0.00000 %	944.59134638	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	925.59670119
1B-1	207,818,000.00	4.54663 %	1,000.00000000	4.16774418	0.00000000	0.00000000	0.00000000	0.00000000	4.16774418	0.00000000	1,000.00000000
1B-1H	10,938,291.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	218,756,291.00	0.00000 %	997.56618839	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	997.21286767
1A-11	0.00	1.80000 %	824.53645103	1.36048516	0.00000000	0.00000000	0.00000000	0.00000000	1.36048516	0.00000000	764.38577660
1A-12	0.00	1.40000 %	824.53645103	1.05815512	0.00000000	0.00000000	0.00000000	0.00000000	1.05815512	0.00000000	764.38577660
1A-13	0.00	1.00000 %	824.53645103	0.75582508	0.00000000	0.00000000	0.00000000	0.00000000	0.75582508	0.00000000	764.38577660
1A-14	0.00	0.60000 %	824.53645103	0.45349504	0.00000000	0.00000000	0.00000000	0.00000000	0.45349504	0.00000000	764.38577660
1B-11	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.28333334	0.00000000	0.00000000	0.00000000	0.00000000	1.28333334	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.91666666	0.00000000	0.00000000	0.00000000	0.00000000	0.91666666	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000
1E-A1	249,382,000.00	1.34663 %	824.53645103	1.01781672	0.00000000	0.00000000	0.00000000	0.00000000	1.01781672	0.00000000	764.38577660
1E-A2	249,382,000.00	1.74663 %	824.53645103	1.32014676	0.00000000	0.00000000	0.00000000	0.00000000	1.32014676	0.00000000	764.38577660
1E-A3	249,382,000.00	2.14663 %	824.53645103	1.62247680	0.00000000	0.00000000	0.00000000	0.00000000	1.62247680	0.00000000	764.38577660
1E-A4	249,382,000.00	2.54663 %	824.53645103	1.92480684	0.00000000	0.00000000	0.00000000	0.00000000	1.92480684	0.00000000	764.38577660
1E-B1	249,382,000.00	1.34663 %	1,000.00000000	1.23441082	0.00000000	0.00000000	0.00000000	0.00000000	1.23441082	0.00000000	1,000.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	249,382,000.00	1.74663 %	1,000.00000000	1.60107750	0.00000000	0.00000000	0.00000000	0.00000000	1.60107750	0.00000000	1,000.00000000
1E-B3	249,382,000.00	2.14663 %	1,000.00000000	1.96774418	0.00000000	0.00000000	0.00000000	0.00000000	1.96774418	0.00000000	1,000.00000000
1E-B4	249,382,000.00	2.54663 %	1,000.00000000	2.33441082	0.00000000	0.00000000	0.00000000	0.00000000	2.33441082	0.00000000	1,000.00000000
1E-C1	290,945,000.00	1.34663 %	1,000.00000000	1.23441083	0.00000000	0.00000000	0.00000000	0.00000000	1.23441083	0.00000000	1,000.00000000
1E-C2	290,945,000.00	1.74663 %	1,000.00000000	1.60107749	0.00000000	0.00000000	0.00000000	0.00000000	1.60107749	0.00000000	1,000.00000000
1E-C3	290,945,000.00	2.14663 %	1,000.00000000	1.96774418	0.00000000	0.00000000	0.00000000	0.00000000	1.96774418	0.00000000	1,000.00000000
1E-C4	290,945,000.00	2.54663 %	1,000.00000000	2.33441083	0.00000000	0.00000000	0.00000000	0.00000000	2.33441083	0.00000000	1,000.00000000
1E-D1	498,764,000.00	1.34663 %	912.26822551	1.12611377	0.00000000	0.00000000	0.00000000	0.00000000	1.12611377	0.00000000	882.19288832
1E-D2	498,764,000.00	1.74663 %	912.26822551	1.46061213	0.00000000	0.00000000	0.00000000	0.00000000	1.46061213	0.00000000	882.19288832
1E-D3	498,764,000.00	2.14663 %	912.26822551	1.79511047	0.00000000	0.00000000	0.00000000	0.00000000	1.79511047	0.00000000	882.19288832
1E-D4	498,764,000.00	2.54663 %	912.26822551	2.12960883	0.00000000	0.00000000	0.00000000	0.00000000	2.12960883	0.00000000	882.19288832
1E-D5	498,764,000.00	3.14663 %	912.26822551	2.63135635	0.00000000	0.00000000	0.00000000	0.00000000	2.63135635	0.00000000	882.19288832
1E-F1	540,327,000.00	1.34663 %	1,000.00000000	1.23441083	0.00000000	0.00000000	0.00000000	0.00000000	1.23441083	0.00000000	1,000.00000000
1E-F2	540,327,000.00	1.74663 %	1,000.00000000	1.60107750	0.00000000	0.00000000	0.00000000	0.00000000	1.60107750	0.00000000	1,000.00000000
1E-F3	540,327,000.00	2.14663 %	1,000.00000000	1.96774416	0.00000000	0.00000000	0.00000000	0.00000000	1.96774416	0.00000000	1,000.00000000
1E-F4	540,327,000.00	2.54663 %	1,000.00000000	2.33441083	0.00000000	0.00000000	0.00000000	0.00000000	2.33441083	0.00000000	1,000.00000000
1E-F5	540,327,000.00	3.14663 %	1,000.00000000	2.88441083	0.00000000	0.00000000	0.00000000	0.00000000	2.88441083	0.00000000	1,000.00000000
1-X1	0.00	1.80000 %	912.26822551	1.50524258	0.00000000	0.00000000	0.00000000	0.00000000	1.50524258	0.00000000	882.19288830
1-X2	0.00	1.40000 %	912.26822551	1.17074422	0.00000000	0.00000000	0.00000000	0.00000000	1.17074422	0.00000000	882.19288830
1-X3	0.00	1.00000 %	912.26822551	0.83624588	0.00000000	0.00000000	0.00000000	0.00000000	0.83624588	0.00000000	882.19288830
1-X4	0.00	0.60000 %	912.26822551	0.50174752	0.00000000	0.00000000	0.00000000	0.00000000	0.50174752	0.00000000	882.19288830
1-Y1	0.00	1.80000 %	1,000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1,000.00000000
1-Y2	0.00	1.40000 %	1,000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1,000.00000000
1-Y3	0.00	1.00000 %	1,000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1,000.00000000
1-Y4	0.00	0.60000 %	1,000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1,000.00000000

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

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

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

Distribution Date: 27-Apr-2020
 09-Apr-2020 5:15:39 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	18,114,716.27
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(77,291.13)
Total Deposits	18,037,425.14
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	18,018,258.48
Total Withdrawals (Pool Distribution Amount)	18,037,425.14
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:39 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	418,272,442.84
Total Principal Reduction Cumulative	11,808,000,040.93
Scheduled Principal Current	59,928,574.44
Scheduled Principal Cumulative	2,184,622,782.14
Unscheduled Principal Current	358,266,577.27
Unscheduled Principal Cumulative	9,622,767,556.06
Senior Reduction Amount	402,405,145.54
Subordinate Reduction Amount	15,790,006.17
Calculated Tranche Write-down Amount	77,291.13
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,730.23
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,885.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	137968
Period Reference Pool Removal Loan Count	1373
Period Ending Loan Count	136595
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	31,943,258,318.51
Period PIF Loan Count Current	1372
PIF Loan Count Cumulative	37968
Period PIF Loan UPB Current	341,459,572.64
PIF Loan UPB Cumulative	9,016,057,327.48
Period Partial Prepayment Amount	17,650,434.89
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,174,847.16
Credit Event Amount Current	180,922.30
Credit Event Amount Cumulative	3,474,448.40
Total Active Modified Loan Count	542
Total Active Modified Loan UPB	118,933,639.67
Libor Rate	0.946630%

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

Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	96.223313%
Subordinate Percentage	3.776687%
Minimum Credit Enhancement Test Pass?	YES
Overcollateralization	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
 09-Apr-2020 5:15:40 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	3.780000 %	3.780000 %
1M-1	0.00	0.00	2.900000 %	3.780000 %	3.780000 %
1M-1H	0.00	0.00	2.900000 %	3.780000 %	3.780000 %
1M-2A	0.00	0.00	2.300000 %	3.110000 %	3.150000 %
1M-2B	0.00	0.00	1.700000 %	2.300000 %	2.330000 %
1M-2C	0.00	0.00	1.000000 %	1.350000 %	1.370000 %
1M-2	0.00	0.00	1.000000 %	1.350000 %	1.370000 %
1M-2H	0.00	0.00	1.000000 %	1.350000 %	1.370000 %
1B-1	0.00	0.00	0.500000 %	0.670000 %	0.680000 %
1B-1H	0.00	0.00	0.500000 %	0.670000 %	0.680000 %
1B-2H	77,291.13	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Rep and Warranty Settlement Reporting - Deal Level

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

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

Distribution Date: 27-Apr-2020
 09-Apr-2020 5:15:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	788	173,102,419.29	0.576888 %	0.541906 %
60 Days	167	35,554,929.69	0.122259 %	0.111307 %
90 Days	72	16,556,661.62	0.052711 %	0.051831 %
120 Days	64	15,085,210.60	0.046854 %	0.047225 %
150 Days	47	8,873,570.55	0.034408 %	0.027779 %
180+ Days	142	30,415,268.47	0.103957 %	0.095217 %
Totals	1280	279,588,060.22	0.937077 %	0.875265 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	55	12,250,470.05	3,730.23	0.030450

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988003	180,380.29	37.58	0.020834
Summary	0042990786	314,137.64	8.29	0.002639
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042991477	157,813.73	9.17	0.005811
Summary	0042992047	175,949.33	109.97	0.062501
Summary	0042994551	134,526.43	1.79	0.001331
Summary	0043002055	209,087.72	36.55	0.017481
Summary	0043004835	361,920.12	134.36	0.037124
Summary	0043005227	282,298.09	224.30	0.079455
Summary	0043011843	244,498.32	6.82	0.002789
Summary	0043012772	168,406.60	105.25	0.062498
Summary	0043013073	148,564.47	3.72	0.002504
Summary	0043013788	449,035.20	93.55	0.020834
Summary	0043016037	183,324.58	190.96	0.104165
Summary	0043016304	314,355.09	13.09	0.004164
Summary	0043018058	275,607.99	2.51	0.000911
Summary	0043019732	258,213.38	6.81	0.002637
Summary	0043020334	94,199.52	33.02	0.035053
Summary	0043021585	82,723.55	11.13	0.013454
Summary	0043022301	122,441.42	63.77	0.052082
Summary	0043033428	137,847.47	74.20	0.053828
Summary	0043042445	172,639.49	35.97	0.020835
Summary	0043052368	160,251.18	43.89	0.027388
Summary	0043054381	111,732.46	28.99	0.025946
Summary	0043062614	117,884.79	1.81	0.001535

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
 09-Apr-2020 5:15:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	149,551.39	21.08	0.014095
Summary	0043076309	183,672.16	123.59	0.067288
Summary	0043076726	399,814.57	188.82	0.047227
Summary	0043078316	173,568.16	54.24	0.031250
Summary	0043078823	156,901.79	2.43	0.001549
Summary	0043083464	235,655.37	3.60	0.001528
Summary	0043083724	261,299.52	9.69	0.003708
Summary	0043085287	103,320.02	18.29	0.017702
Summary	0043095103	305,156.20	63.57	0.020832
Summary	0043101278	170,278.47	40.05	0.023520
Summary	0043105043	285,470.16	178.42	0.062500
Summary	0043109915	415,873.44	293.48	0.070570
Summary	0043110321	143,165.74	41.60	0.029057
Summary	0043115750	197,128.41	48.54	0.024624
Summary	0043116297	378,926.32	118.41	0.031249
Summary	0043120480	220,416.11	48.31	0.021918
Summary	0043121547	167,598.56	174.58	0.104166
Summary	0043127300	276,105.48	35.80	0.012966
Summary	0043127853	388,072.41	150.35	0.038743
Summary	0043129146	456,745.53	110.77	0.024252
Summary	0043132952	133,609.64	55.52	0.041554
Summary	0043146210	311,053.06	87.54	0.028143
Summary	0043153824	514,364.58	238.07	0.046284
Summary	0043154047	115,871.82	2.33	0.002011
Summary	0043155657	54,405.90	39.67	0.072915
Summary	0043157728	215,143.51	44.82	0.020833
Summary	0043158516	238,458.64	91.67	0.038443
Summary	0043160353	244,006.38	76.25	0.031249
Summary	0043162907	147,392.27	15.91	0.010794

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

Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	180,922.30	77,291.13	42.721

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043161191	180,922.30	77,291.13	42.721

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
26	3,474,448.40	609,702.73	17.548

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042996776	74,478.35	28,042.19	37.651
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023894	115,369.13	3,121.66	2.706
0043033439	47,611.26	27,942.89	58.690
0043042394	161,617.32	5,411.71	3.348
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043068667	206,698.30	59.53	0.029
0043087179	70,088.71	1,149.54	1.640
0043089478	58,081.04	64,228.38	110.584
0043091760	64,121.75	34,521.98	53.838
0043106926	87,447.93	23,317.09	26.664
0043134054	155,168.67	7,164.41	4.617
0043140016	430,695.95	5,746.02	1.334
0043143639	41,423.01	3,707.90	8.951
0043153142	205,778.87	4,809.89	2.337
0043155113	129,557.68	11,291.01	8.715

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

Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043157853	212,430.50	3,629.49	1.709
0043160044	89,783.16	21,932.99	24.429
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 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	1	77,291.13	77,291.13	0.000 %	0	0.00	0.00	0.000 %	1	77,291.13	77,291.13	0.000 %

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

Group	Loan Number	Securitized 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	0043161191	182,000.00	3.875 %	MN	72.00	360	77,291.13	03/31/2020	77,291.13	77,291.13

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.

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

Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



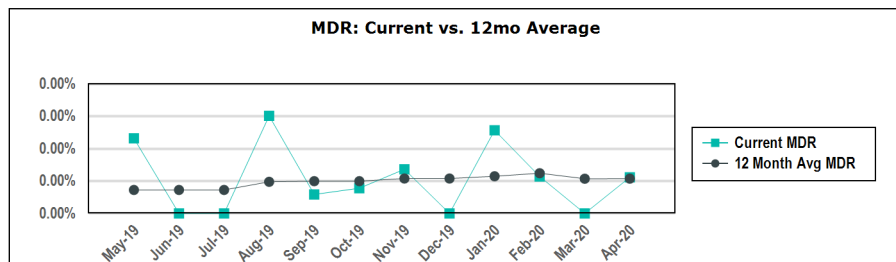
Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 PM

Realized Loss Report - Collateral

Summary

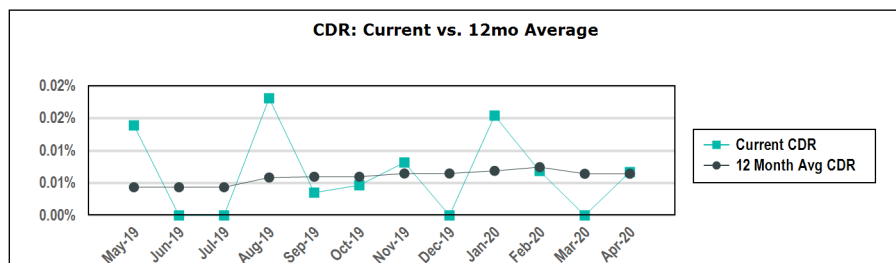
MDR

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



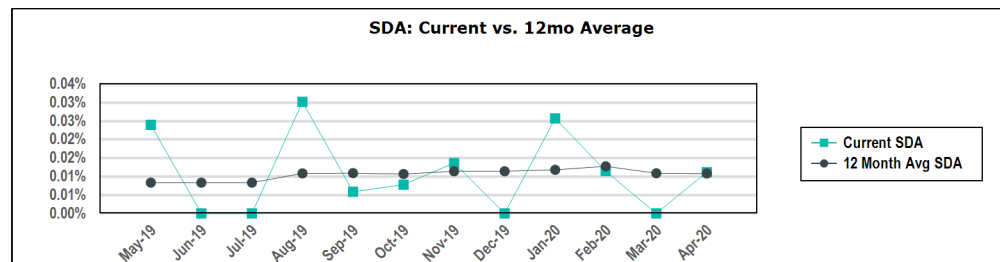
CDR

Current Month 0.007 %
3 Month Average 0.005 %
12 Month Average 0.006 %



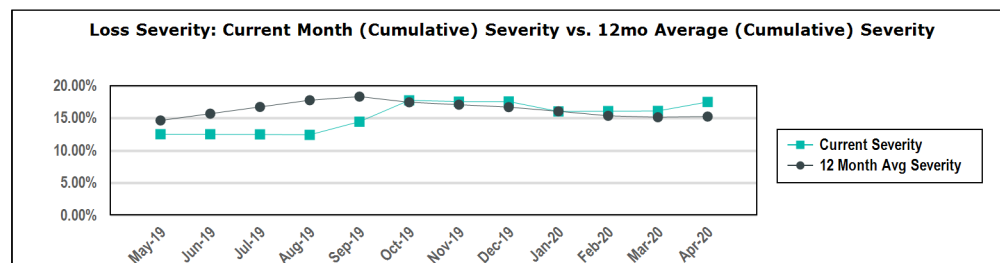
SDA

Current Month 0.011 %
3 Month Average 0.008 %
12 Month Average 0.011 %



Loss Severity

Current Month (Cumulative) 17.548 %
3 Month Average (Cumulative) 16.614 %
12 Month Average (Cumulative) 15.297 %



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:40 PM

Prepayment Rates

Summary

SMM

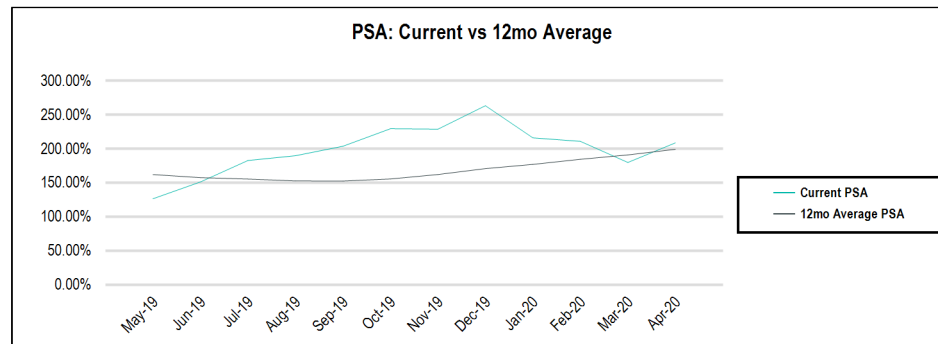
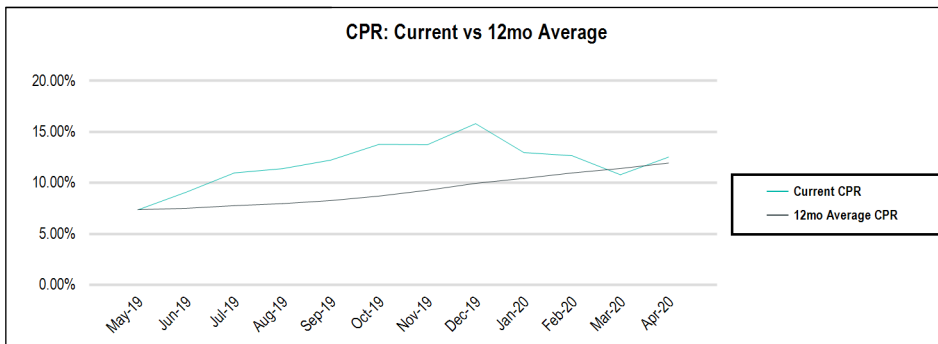
Current Month	1.109 %
3 Month Average	1.060 %
12 Month Average	1.057 %

CPR

Current Month	12.529 %
3 Month Average	11.997 %
12 Month Average	11.943 %

PSA

Current Month	208.824 %
3 Month Average	199.952 %
12 Month Average	199.398 %



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Apr-2020
 09-Apr-2020 5:15:41 PM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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

Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:41 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 27-Apr-2020
09-Apr-2020 5:15:41 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Supplemental Reporting

Business Day
Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.
Closing Date
Means July 26, 2017
Accrual Period
Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.
Record Date
Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.