

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: 25-Jan-2021
08-Jan-2021 2:38:50 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		12/31/2020	0.00000 %	23,078,257,261.36	0.00	1,073,627,149.64	0.00	22,004,630,111.74	1,073,627,149.64	0.00
1M-1	30711XNS9	01/22/2021	0.69800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/31/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	01/22/2021	2.34800 %	35,616,622.12	65,043.87	1,829,055.96	0.00	33,787,566.16	1,894,099.83	0.00
1M-AH		12/31/2020	0.00000 %	1,874,584.99	0.00	96,267.43	0.00	1,778,317.56	96,267.43	0.00
1M-2B	30711XNU4	01/22/2021	2.34800 %	249,382,000.00	455,426.95	0.00	0.00	249,382,000.00	455,426.95	0.00
1M-BH		12/31/2020	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	01/22/2021	2.34800 %	290,945,000.00	531,330.22	0.00	0.00	290,945,000.00	531,330.22	0.00
1M-CH		12/31/2020	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	01/22/2021	2.34800 %	575,943,622.12	1,051,801.04	1,829,055.96	0.00	574,114,566.16	2,880,857.00	0.00
1M-2H		12/31/2020	0.00000 %	30,313,942.99	0.00	96,267.43	0.00	30,217,675.56	96,267.43	0.00
1B-1	30711XNW0	01/22/2021	3.74800 %	207,818,000.00	605,812.56	0.00	0.00	207,818,000.00	605,812.56	0.00
1B-1H		12/31/2020	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		12/31/2020	0.00000 %	217,730,608.15	0.00	0.00	(88,168.90)	217,818,777.05	0.00	937,513.95
1A-I1	30711XNY6	01/22/2021	1.80000 %	0.00	49,863.27	0.00	0.00	0.00	49,863.27	0.00
1A-I2	30711XPA6	01/22/2021	1.40000 %	0.00	38,782.54	0.00	0.00	0.00	38,782.54	0.00
1A-I3	30711XPC2	01/22/2021	1.00000 %	0.00	27,701.82	0.00	0.00	0.00	27,701.82	0.00
1A-I4	30711XPE8	01/22/2021	0.60000 %	0.00	16,621.09	0.00	0.00	0.00	16,621.09	0.00
1B-I1	30711XPG3	01/22/2021	1.80000 %	0.00	349,134.80	0.00	0.00	0.00	349,134.80	0.00
1B-I2	30711XPJ7	01/22/2021	1.40000 %	0.00	271,549.29	0.00	0.00	0.00	271,549.29	0.00
1B-I3	30711XPL2	01/22/2021	1.00000 %	0.00	193,963.78	0.00	0.00	0.00	193,963.78	0.00
1B-I4	30711XPN8	01/22/2021	0.60000 %	0.00	116,378.27	0.00	0.00	0.00	116,378.27	0.00
1C-I1	30711XPQ1	01/22/2021	1.80000 %	0.00	407,323.00	0.00	0.00	0.00	407,323.00	0.00
1C-I2	30711XPS7	01/22/2021	1.40000 %	0.00	316,806.78	0.00	0.00	0.00	316,806.78	0.00
1C-I3	30711XPU2	01/22/2021	1.00000 %	0.00	226,290.56	0.00	0.00	0.00	226,290.56	0.00
1C-I4	30711XPW8	01/22/2021	0.60000 %	0.00	135,774.33	0.00	0.00	0.00	135,774.33	0.00
1E-A1	30711XNZ3	01/22/2021	0.54800 %	35,616,622.12	15,180.60	1,829,055.96	0.00	33,787,566.16	1,844,236.56	0.00
1E-A2	30711XPB4	01/22/2021	0.94800 %	35,616,622.12	26,261.32	1,829,055.96	0.00	33,787,566.16	1,855,317.28	0.00
1E-A3	30711XPD0	01/22/2021	1.34800 %	35,616,622.12	37,342.05	1,829,055.96	0.00	33,787,566.16	1,866,398.01	0.00
1E-A4	30711XPF5	01/22/2021	1.74800 %	35,616,622.12	48,422.78	1,829,055.96	0.00	33,787,566.16	1,877,478.74	0.00
1E-B1	30711XPH1	01/22/2021	0.54800 %	249,382,000.00	106,292.15	0.00	0.00	249,382,000.00	106,292.15	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2021
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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/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPB4	01/22/2021	0.94800 %	249,382,000.00	183,877.66	0.00	0.00	249,382,000.00	183,877.66	0.00
1E-B3	30711XPM0	01/22/2021	1.34800 %	249,382,000.00	261,463.17	0.00	0.00	249,382,000.00	261,463.17	0.00
1E-B4	30711XPP3	01/22/2021	1.74800 %	249,382,000.00	339,048.68	0.00	0.00	249,382,000.00	339,048.68	0.00
1E-C1	30711XPR9	01/22/2021	0.54800 %	290,945,000.00	124,007.22	0.00	0.00	290,945,000.00	124,007.22	0.00
1E-C2	30711XPT5	01/22/2021	0.94800 %	290,945,000.00	214,523.45	0.00	0.00	290,945,000.00	214,523.45	0.00
1E-C3	30711XPV0	01/22/2021	1.34800 %	290,945,000.00	305,039.67	0.00	0.00	290,945,000.00	305,039.67	0.00
1E-C4	30711XPX6	01/22/2021	1.74800 %	290,945,000.00	395,555.89	0.00	0.00	290,945,000.00	395,555.89	0.00
1E-D1	30711XPY4	01/22/2021	0.54800 %	284,998,622.12	121,472.75	1,829,055.96	0.00	283,169,566.16	1,950,528.71	0.00
1E-D2	30711XPZ1	01/22/2021	0.94800 %	284,998,622.12	210,138.98	1,829,055.96	0.00	283,169,566.16	2,039,194.94	0.00
1E-D3	30711XQA5	01/22/2021	1.34800 %	284,998,622.12	298,805.22	1,829,055.96	0.00	283,169,566.16	2,127,861.18	0.00
1E-D4	30711XQB3	01/22/2021	1.74800 %	284,998,622.12	387,471.46	1,829,055.96	0.00	283,169,566.16	2,216,527.42	0.00
1E-D5	30711XQC1	01/22/2021	2.34800 %	284,998,622.12	520,470.82	1,829,055.96	0.00	283,169,566.16	2,349,526.78	0.00
1E-F1	30711XQD9	01/22/2021	0.54800 %	540,327,000.00	230,299.37	0.00	0.00	540,327,000.00	230,299.37	0.00
1E-F2	30711XQE7	01/22/2021	0.94800 %	540,327,000.00	398,401.11	0.00	0.00	540,327,000.00	398,401.11	0.00
1E-F3	30711XQF4	01/22/2021	1.34800 %	540,327,000.00	566,502.84	0.00	0.00	540,327,000.00	566,502.84	0.00
1E-F4	30711XQG2	01/22/2021	1.74800 %	540,327,000.00	734,604.57	0.00	0.00	540,327,000.00	734,604.57	0.00
1E-F5	30711XQH0	01/22/2021	2.34800 %	540,327,000.00	986,757.17	0.00	0.00	540,327,000.00	986,757.17	0.00
1-X1	30711XQJ6	01/22/2021	1.80000 %	0.00	398,998.07	0.00	0.00	0.00	398,998.07	0.00
1-X2	30711XQK3	01/22/2021	1.40000 %	0.00	310,331.83	0.00	0.00	0.00	310,331.83	0.00
1-X3	30711XQL1	01/22/2021	1.00000 %	0.00	221,665.59	0.00	0.00	0.00	221,665.59	0.00
1-X4	30711XQM9	01/22/2021	0.60000 %	0.00	132,999.36	0.00	0.00	0.00	132,999.36	0.00
1-Y1	30711XQN7	01/22/2021	1.80000 %	0.00	756,457.80	0.00	0.00	0.00	756,457.80	0.00
1-Y2	30711XQP2	01/22/2021	1.40000 %	0.00	588,356.07	0.00	0.00	0.00	588,356.07	0.00
1-Y3	30711XQQ0	01/22/2021	1.00000 %	0.00	420,254.33	0.00	0.00	0.00	420,254.33	0.00
1-Y4	30711XQR8	01/22/2021	0.60000 %	0.00	252,152.60	0.00	0.00	0.00	252,152.60	0.00
Totals				31,157,661,889.81	14,452,758.75	1,093,939,300.06	(88,168.90)	30,063,810,758.67	1,108,392,058.81	937,513.95

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

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

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2021
08-Jan-2021 2:38:50 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	23,078,257,261.36	42,611,694.42	1,031,015,455.22	0.00	0.00	1,073,627,149.64	22,004,630,111.74	0.52254390	1,073,627,149.64
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	35,616,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	33,787,566.16	0.13548518	1,829,055.96
1M-AH	13,125,550.00	1,874,584.99	96,267.43	0.00	0.00	0.00	96,267.43	1,778,317.56	0.13548518	96,267.43
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	575,943,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	574,114,566.16	0.72699509	1,829,055.96
1M-2H	41,564,908.00	30,313,942.99	96,267.43	0.00	0.00	0.00	96,267.43	30,217,675.56	0.72699970	96,267.43
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	217,730,608.15	0.00	0.00	0.00	(88,168.90)	(88,168.90)	217,818,777.05	0.99571435	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	35,616,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	33,787,566.16	0.13548518	1,829,055.96
1E-A2	249,382,000.00	35,616,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	33,787,566.16	0.13548518	1,829,055.96
1E-A3	249,382,000.00	35,616,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	33,787,566.16	0.13548518	1,829,055.96
1E-A4	249,382,000.00	35,616,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	33,787,566.16	0.13548518	1,829,055.96
1E-B1	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00

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Series 2017-C05



Distribution Date: 25-Jan-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-C1	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C2	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C3	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C4	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-D1	498,764,000.00	284,998,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	283,169,566.16	0.56774259	1,829,055.96
1E-D2	498,764,000.00	284,998,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	283,169,566.16	0.56774259	1,829,055.96
1E-D3	498,764,000.00	284,998,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	283,169,566.16	0.56774259	1,829,055.96
1E-D4	498,764,000.00	284,998,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	283,169,566.16	0.56774259	1,829,055.96
1E-D5	498,764,000.00	284,998,622.12	1,829,055.96	0.00	0.00	0.00	1,829,055.96	283,169,566.16	0.56774259	1,829,055.96
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	31,157,661,889.81	62,923,844.84	1,031,015,455.22	0.00	(88,168.90)	1,093,851,131.16	30,063,810,758.67	0.56791868	1,093,939,300.06

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	548.03932598	1.01189982	24.48352182	0.00000000	0.00000000	25.49542163	522.54390435	0.52254390	25.49542163
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	142.81953838	7.33435436	0.00000000	0.00000000	0.00000000	7.33435436	135.48518401	0.13548518	7.33435436
1M-AH	13,125,550.00	142.81953823	7.33435399	0.00000000	0.00000000	0.00000000	7.33435399	135.48518424	0.13548518	7.33435399
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	729.31120466	2.31611386	0.00000000	0.00000000	0.00000000	2.31611386	726.99509080	0.72699509	2.31611386
1M-2H	41,564,908.00	729.31577257	2.31607466	0.00000000	0.00000000	0.00000000	2.31607466	726.9969792	0.72699970	2.31607466
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	995.31129896	0.00000000	0.00000000	0.00000000	(0.40304624)	(0.40304624)	995.71434519	0.99571435	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	142.81953838	7.33435436	0.00000000	0.00000000	0.00000000	7.33435436	135.48518401	0.13548518	7.33435436
1E-A2	249,382,000.00	142.81953838	7.33435436	0.00000000	0.00000000	0.00000000	7.33435436	135.48518401	0.13548518	7.33435436
1E-A3	249,382,000.00	142.81953838	7.33435436	0.00000000	0.00000000	0.00000000	7.33435436	135.48518401	0.13548518	7.33435436
1E-A4	249,382,000.00	142.81953838	7.33435436	0.00000000	0.00000000	0.00000000	7.33435436	135.48518401	0.13548518	7.33435436
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2021
08-Jan-2021 2:38:50 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	571.40976919	3.66717718	0.00000000	0.00000000	0.00000000	3.66717718	567.74259201	0.56774259	3.66717718
1E-D2	498,764,000.00	571.40976919	3.66717718	0.00000000	0.00000000	0.00000000	3.66717718	567.74259201	0.56774259	3.66717718
1E-D3	498,764,000.00	571.40976919	3.66717718	0.00000000	0.00000000	0.00000000	3.66717718	567.74259201	0.56774259	3.66717718
1E-D4	498,764,000.00	571.40976919	3.66717718	0.00000000	0.00000000	0.00000000	3.66717718	567.74259201	0.56774259	3.66717718
1E-D5	498,764,000.00	571.40976919	3.66717718	0.00000000	0.00000000	0.00000000	3.66717718	567.74259201	0.56774259	3.66717718
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05

**WELLS
FARGO**

Distribution Date: 25-Jan-2021
08-Jan-2021 2:38:50 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 %	23,078,257,261.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	22,004,630,111.74
1M-1	N/A	N/A	0.69800 %	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	12/28/20 - 01/24/21	28	2.34800 %	35,616,622.12	65,043.87	0.00	0.00	0.00	0.00	65,043.87	0.00	33,787,566.16
1M-AH	N/A	N/A	0.00000 %	1,874,584.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,778,317.56
1M-2B	12/28/20 - 01/24/21	28	2.34800 %	249,382,000.00	455,426.95	0.00	0.00	0.00	0.00	455,426.95	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	12/28/20 - 01/24/21	28	2.34800 %	290,945,000.00	531,330.22	0.00	0.00	0.00	0.00	531,330.22	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	12/28/20 - 01/24/21	28	2.34800 %	575,943,622.12	1,051,801.04	0.00	0.00	0.00	0.00	1,051,801.04	0.00	574,114,566.16
1M-2H	N/A	N/A	0.00000 %	30,313,942.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,217,675.56
1B-1	12/28/20 - 01/24/21	28	3.74800 %	207,818,000.00	605,812.56	0.00	0.00	0.00	0.00	605,812.56	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	217,730,608.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,818,777.05
1A-I1	12/28/20 - 01/24/21	28	1.80000 %	35,616,622.12	49,863.27	0.00	0.00	0.00	0.00	49,863.27	0.00	33,787,566.16
1A-I2	12/28/20 - 01/24/21	28	1.40000 %	35,616,622.12	38,782.54	0.00	0.00	0.00	0.00	38,782.54	0.00	33,787,566.16
1A-I3	12/28/20 - 01/24/21	28	1.00000 %	35,616,622.12	27,701.82	0.00	0.00	0.00	0.00	27,701.82	0.00	33,787,566.16
1A-I4	12/28/20 - 01/24/21	28	0.60000 %	35,616,622.12	16,621.09	0.00	0.00	0.00	0.00	16,621.09	0.00	33,787,566.16
1B-I1	12/28/20 - 01/24/21	28	1.80000 %	249,382,000.00	349,134.80	0.00	0.00	0.00	0.00	349,134.80	0.00	249,382,000.00
1B-I2	12/28/20 - 01/24/21	28	1.40000 %	249,382,000.00	271,549.29	0.00	0.00	0.00	0.00	271,549.29	0.00	249,382,000.00
1B-I3	12/28/20 - 01/24/21	28	1.00000 %	249,382,000.00	193,963.78	0.00	0.00	0.00	0.00	193,963.78	0.00	249,382,000.00
1B-I4	12/28/20 - 01/24/21	28	0.60000 %	249,382,000.00	116,378.27	0.00	0.00	0.00	0.00	116,378.27	0.00	249,382,000.00
1C-I1	12/28/20 - 01/24/21	28	1.80000 %	290,945,000.00	407,323.00	0.00	0.00	0.00	0.00	407,323.00	0.00	290,945,000.00
1C-I2	12/28/20 - 01/24/21	28	1.40000 %	290,945,000.00	316,806.78	0.00	0.00	0.00	0.00	316,806.78	0.00	290,945,000.00
1C-I3	12/28/20 - 01/24/21	28	1.00000 %	290,945,000.00	226,290.56	0.00	0.00	0.00	0.00	226,290.56	0.00	290,945,000.00
1C-I4	12/28/20 - 01/24/21	28	0.60000 %	290,945,000.00	135,774.33	0.00	0.00	0.00	0.00	135,774.33	0.00	290,945,000.00
1E-A1	12/28/20 - 01/24/21	28	0.54800 %	35,616,622.12	15,180.60	0.00	0.00	0.00	0.00	15,180.60	0.00	33,787,566.16
1E-A2	12/28/20 - 01/24/21	28	0.94800 %	35,616,622.12	26,261.32	0.00	0.00	0.00	0.00	26,261.32	0.00	33,787,566.16
1E-A3	12/28/20 - 01/24/21	28	1.34800 %	35,616,622.12	37,342.05	0.00	0.00	0.00	0.00	37,342.05	0.00	33,787,566.16
1E-A4	12/28/20 - 01/24/21	28	1.74800 %	35,616,622.12	48,422.78	0.00	0.00	0.00	0.00	48,422.78	0.00	33,787,566.16
1E-B1	12/28/20 - 01/24/21	28	0.54800 %	249,382,000.00	106,292.15	0.00	0.00	0.00	0.00	106,292.15	0.00	249,382,000.00
1E-B2	12/28/20 - 01/24/21	28	0.94800 %	249,382,000.00	183,877.66	0.00	0.00	0.00	0.00	183,877.66	0.00	249,382,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2021
08-Jan-2021 2:38:50 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-B3	12/28/20 - 01/24/21	28	1.34800 %	249,382,000.00	261,463.17	0.00	0.00	0.00	0.00	261,463.17	0.00	249,382,000.00
1E-B4	12/28/20 - 01/24/21	28	1.74800 %	249,382,000.00	339,048.68	0.00	0.00	0.00	0.00	339,048.68	0.00	249,382,000.00
1E-C1	12/28/20 - 01/24/21	28	0.54800 %	290,945,000.00	124,007.22	0.00	0.00	0.00	0.00	124,007.22	0.00	290,945,000.00
1E-C2	12/28/20 - 01/24/21	28	0.94800 %	290,945,000.00	214,523.45	0.00	0.00	0.00	0.00	214,523.45	0.00	290,945,000.00
1E-C3	12/28/20 - 01/24/21	28	1.34800 %	290,945,000.00	305,039.67	0.00	0.00	0.00	0.00	305,039.67	0.00	290,945,000.00
1E-C4	12/28/20 - 01/24/21	28	1.74800 %	290,945,000.00	395,555.89	0.00	0.00	0.00	0.00	395,555.89	0.00	290,945,000.00
1E-D1	12/28/20 - 01/24/21	28	0.54800 %	284,998,622.12	121,472.75	0.00	0.00	0.00	0.00	121,472.75	0.00	283,169,566.16
1E-D2	12/28/20 - 01/24/21	28	0.94800 %	284,998,622.12	210,138.98	0.00	0.00	0.00	0.00	210,138.98	0.00	283,169,566.16
1E-D3	12/28/20 - 01/24/21	28	1.34800 %	284,998,622.12	298,805.22	0.00	0.00	0.00	0.00	298,805.22	0.00	283,169,566.16
1E-D4	12/28/20 - 01/24/21	28	1.74800 %	284,998,622.12	387,471.46	0.00	0.00	0.00	0.00	387,471.46	0.00	283,169,566.16
1E-D5	12/28/20 - 01/24/21	28	2.34800 %	284,998,622.12	520,470.82	0.00	0.00	0.00	0.00	520,470.82	0.00	283,169,566.16
1E-F1	12/28/20 - 01/24/21	28	0.54800 %	540,327,000.00	230,299.37	0.00	0.00	0.00	0.00	230,299.37	0.00	540,327,000.00
1E-F2	12/28/20 - 01/24/21	28	0.94800 %	540,327,000.00	398,401.11	0.00	0.00	0.00	0.00	398,401.11	0.00	540,327,000.00
1E-F3	12/28/20 - 01/24/21	28	1.34800 %	540,327,000.00	566,502.84	0.00	0.00	0.00	0.00	566,502.84	0.00	540,327,000.00
1E-F4	12/28/20 - 01/24/21	28	1.74800 %	540,327,000.00	734,604.57	0.00	0.00	0.00	0.00	734,604.57	0.00	540,327,000.00
1E-F5	12/28/20 - 01/24/21	28	2.34800 %	540,327,000.00	986,757.17	0.00	0.00	0.00	0.00	986,757.17	0.00	540,327,000.00
1-X1	12/28/20 - 01/24/21	28	1.80000 %	284,998,622.12	398,998.07	0.00	0.00	0.00	0.00	398,998.07	0.00	283,169,566.16
1-X2	12/28/20 - 01/24/21	28	1.40000 %	284,998,622.12	310,331.83	0.00	0.00	0.00	0.00	310,331.83	0.00	283,169,566.16
1-X3	12/28/20 - 01/24/21	28	1.00000 %	284,998,622.12	221,665.59	0.00	0.00	0.00	0.00	221,665.59	0.00	283,169,566.16
1-X4	12/28/20 - 01/24/21	28	0.60000 %	284,998,622.12	132,999.36	0.00	0.00	0.00	0.00	132,999.36	0.00	283,169,566.16
1-Y1	12/28/20 - 01/24/21	28	1.80000 %	540,327,000.00	756,457.80	0.00	0.00	0.00	0.00	756,457.80	0.00	540,327,000.00
1-Y2	12/28/20 - 01/24/21	28	1.40000 %	540,327,000.00	588,356.07	0.00	0.00	0.00	0.00	588,356.07	0.00	540,327,000.00
1-Y3	12/28/20 - 01/24/21	28	1.00000 %	540,327,000.00	420,254.33	0.00	0.00	0.00	0.00	420,254.33	0.00	540,327,000.00
1-Y4	12/28/20 - 01/24/21	28	0.60000 %	540,327,000.00	252,152.60	0.00	0.00	0.00	0.00	252,152.60	0.00	540,327,000.00
Totals					14,452,758.75	0.00	0.00	0.00	0.00	14,452,758.75	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05

**WELLS
FARGO**

Distribution Date: 25-Jan-2021
08-Jan-2021 2:38:50 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 %	548.03932598	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	522.54390435
1M-1	353,291,000.00	0.69800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	249,382,000.00	2.34800 %	142.81953838	0.26082023	0.00000000	0.00000000	0.00000000	0.00000000	0.26082023	0.00000000	135.48518401
1M-AH	13,125,550.00	0.00000 %	142.81953823	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	135.48518424
1M-2B	249,382,000.00	2.34800 %	1000.00000000	1.82622222	0.00000000	0.00000000	0.00000000	0.00000000	1.82622222	0.00000000	1000.00000000
1M-BH	13,125,550.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	290,945,000.00	2.34800 %	1000.00000000	1.82622221	0.00000000	0.00000000	0.00000000	0.00000000	1.82622221	0.00000000	1000.00000000
1M-CH	15,313,808.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	789,709,000.00	2.34800 %	729.31120466	1.33188433	0.00000000	0.00000000	0.00000000	0.00000000	1.33188433	0.00000000	726.99509080
1M-2H	41,564,908.00	0.00000 %	729.31577257	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	726.99969792
1B-1	207,818,000.00	3.74800 %	1000.00000000	2.91511111	0.00000000	0.00000000	0.00000000	0.00000000	2.91511111	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	995.31129896	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.71434519
1A-I1	0.00	1.80000 %	142.81953838	0.19994735	0.00000000	0.00000000	0.00000000	0.00000000	0.19994735	0.00000000	135.48518401
1A-I2	0.00	1.40000 %	142.81953838	0.15551459	0.00000000	0.00000000	0.00000000	0.00000000	0.15551459	0.00000000	135.48518401
1A-I3	0.00	1.00000 %	142.81953838	0.11108187	0.00000000	0.00000000	0.00000000	0.00000000	0.11108187	0.00000000	135.48518401
1A-I4	0.00	0.60000 %	142.81953838	0.06664912	0.00000000	0.00000000	0.00000000	0.00000000	0.06664912	0.00000000	135.48518401
1B-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.46666668	0.00000000	0.00000000	0.00000000	0.00000000	0.46666668	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666666	0.00000000	0.00000000	0.00000000	0.00000000	0.46666666	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.54800 %	142.81953838	0.06087288	0.00000000	0.00000000	0.00000000	0.00000000	0.06087288	0.00000000	135.48518401
1E-A2	249,382,000.00	0.94800 %	142.81953838	0.10530560	0.00000000	0.00000000	0.00000000	0.00000000	0.10530560	0.00000000	135.48518401
1E-A3	249,382,000.00	1.34800 %	142.81953838	0.14973835	0.00000000	0.00000000	0.00000000	0.00000000	0.14973835	0.00000000	135.48518401

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	249,382,000.00	1.74800 %	142.81953838	0.19417111	0.00000000	0.00000000	0.00000000	0.00000000	0.19417111	0.00000000	135.48518401
1E-B1	249,382,000.00	0.54800 %	1000.00000000	0.42622222	0.00000000	0.00000000	0.00000000	0.00000000	0.42622222	0.00000000	1000.00000000
1E-B2	249,382,000.00	0.94800 %	1000.00000000	0.73733333	0.00000000	0.00000000	0.00000000	0.00000000	0.73733333	0.00000000	1000.00000000
1E-B3	249,382,000.00	1.34800 %	1000.00000000	1.04844443	0.00000000	0.00000000	0.00000000	0.00000000	1.04844443	0.00000000	1000.00000000
1E-B4	249,382,000.00	1.74800 %	1000.00000000	1.35955554	0.00000000	0.00000000	0.00000000	0.00000000	1.35955554	0.00000000	1000.00000000
1E-C1	290,945,000.00	0.54800 %	1000.00000000	0.42622221	0.00000000	0.00000000	0.00000000	0.00000000	0.42622221	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.94800 %	1000.00000000	0.73733334	0.00000000	0.00000000	0.00000000	0.00000000	0.73733334	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.34800 %	1000.00000000	1.04844445	0.00000000	0.00000000	0.00000000	0.00000000	1.04844445	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.74800 %	1000.00000000	1.35955555	0.00000000	0.00000000	0.00000000	0.00000000	1.35955555	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.54800 %	571.40976919	0.24354755	0.00000000	0.00000000	0.00000000	0.00000000	0.24354755	0.00000000	567.74259201
1E-D2	498,764,000.00	0.94800 %	571.40976919	0.42131946	0.00000000	0.00000000	0.00000000	0.00000000	0.42131946	0.00000000	567.74259201
1E-D3	498,764,000.00	1.34800 %	571.40976919	0.59909139	0.00000000	0.00000000	0.00000000	0.00000000	0.59909139	0.00000000	567.74259201
1E-D4	498,764,000.00	1.74800 %	571.40976919	0.77686333	0.00000000	0.00000000	0.00000000	0.00000000	0.77686333	0.00000000	567.74259201
1E-D5	498,764,000.00	2.34800 %	571.40976919	1.04352122	0.00000000	0.00000000	0.00000000	0.00000000	1.04352122	0.00000000	567.74259201
1E-F1	540,327,000.00	0.54800 %	1000.00000000	0.42622221	0.00000000	0.00000000	0.00000000	0.00000000	0.42622221	0.00000000	1000.00000000
1E-F2	540,327,000.00	0.94800 %	1000.00000000	0.73733334	0.00000000	0.00000000	0.00000000	0.00000000	0.73733334	0.00000000	1000.00000000
1E-F3	540,327,000.00	1.34800 %	1000.00000000	1.04844444	0.00000000	0.00000000	0.00000000	0.00000000	1.04844444	0.00000000	1000.00000000
1E-F4	540,327,000.00	1.74800 %	1000.00000000	1.35955555	0.00000000	0.00000000	0.00000000	0.00000000	1.35955555	0.00000000	1000.00000000
1E-F5	540,327,000.00	2.34800 %	1000.00000000	1.82622221	0.00000000	0.00000000	0.00000000	0.00000000	1.82622221	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	571.40976919	0.79997367	0.00000000	0.00000000	0.00000000	0.00000000	0.79997367	0.00000000	567.74259201
1-X2	0.00	1.40000 %	571.40976919	0.62220174	0.00000000	0.00000000	0.00000000	0.00000000	0.62220174	0.00000000	567.74259201
1-X3	0.00	1.00000 %	571.40976919	0.44442981	0.00000000	0.00000000	0.00000000	0.00000000	0.44442981	0.00000000	567.74259201
1-X4	0.00	0.60000 %	571.40976919	0.26665790	0.00000000	0.00000000	0.00000000	0.00000000	0.26665790	0.00000000	567.74259201
1-Y1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.77777777	0.00000000	0.00000000	0.00000000	0.00000000	0.77777777	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.46666667	0.00000000	0.00000000	0.00000000	0.00000000	0.46666667	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	3,417,667.32
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	88,168.90
Total Deposits	3,505,836.22
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,486,669.56
Total Withdrawals (Pool Distribution Amount)	3,505,836.22
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,075,464,304.13
Total Principal Reduction Cumulative	20,705,720,934.42
Scheduled Principal Current	44,537,017.81
Scheduled Principal Cumulative	2,668,787,818.94
Unscheduled Principal Current	1,031,015,455.22
Unscheduled Principal Cumulative	18,035,995,601.53
Senior Reduction Amount	1,073,627,149.64
Subordinate Reduction Amount	1,925,323.39
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	88,168.90
Modification Loss Amount	4,770.68
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	109721
Period Reference Pool Removal Loan Count	3924
Period Ending Loan Count	105797
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	23,045,537,425.02
Period PIF Loan Count Current	3923
PIF Loan Count Cumulative	68665
Period PIF Loan UPB Current	1,019,287,255.26
PIF Loan UPB Cumulative	17,292,731,045.44
Period Partial Prepayment Amount	14,321,471.87
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	169
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,019,494.77
Credit Event Amount Current	321,215.70
Credit Event Amount Cumulative	5,118,407.49
Total Active Modified Loan Count	583
Total Active Modified Loan UPB	131,148,657.95
Libor Rate	0.148000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.677027%
Subordinate Percentage	4.322973%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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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 %	4.320000 %	4.520000 %
1M-1	0.00	0.00	2.900000 %	4.320000 %	4.520000 %
1M-1H	0.00	0.00	2.900000 %	4.320000 %	4.520000 %
1M-2A	0.00	0.00	2.300000 %	4.170000 %	4.360000 %
1M-2B	0.00	0.00	1.700000 %	3.080000 %	3.220000 %
1M-2C	0.00	0.00	1.000000 %	1.810000 %	1.890000 %
1M-2	0.00	0.00	1.000000 %	1.810000 %	1.890000 %
1M-2H	0.00	0.00	1.000000 %	1.810000 %	1.890000 %
1B-1	0.00	0.00	0.500000 %	0.900000 %	0.950000 %
1B-1H	0.00	0.00	0.500000 %	0.900000 %	0.950000 %
1B-2H	0.00	88,168.90	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	838	178,930,630.74	0.792083 %	0.776422 %
60 Days	355	72,850,241.03	0.335548 %	0.316114 %
90 Days	300	67,815,356.13	0.283562 %	0.294267 %
120 Days	296	70,359,810.37	0.279781 %	0.305308 %
150 Days	269	63,485,039.48	0.254261 %	0.275476 %
180+ Days	2308	598,625,444.83	2.181536 %	2.597576 %
Totals	4366	1,052,066,522.58	4.126771 %	4.565164 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	58	13,980,956.43	4,770.68	0.034123

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988003	180,212.79	37.54	0.020831
Summary	0042990786	308,274.23	8.29	0.002689
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042991477	156,344.28	9.17	0.005865
Summary	0042992047	173,427.23	108.39	0.062499
Summary	0042994551	132,248.82	1.79	0.001354
Summary	0043002055	207,334.93	36.55	0.017628
Summary	0043004835	358,983.20	134.36	0.037428
Summary	0043005227	280,493.16	224.30	0.079966
Summary	0043011843	244,050.74	6.82	0.002795
Summary	0043012772	165,207.40	103.25	0.062497
Summary	0043013073	147,363.12	3.72	0.002524
Summary	0043013788	441,536.90	91.99	0.020834
Summary	0043016037	183,156.57	190.79	0.104168
Summary	0043016304	309,942.59	13.09	0.004223
Summary	0043018058	273,384.18	2.51	0.000918
Summary	0043018804	367,489.55	267.96	0.072916
Summary	0043019732	258,213.38	6.81	0.002637
Summary	0043020334	94,044.53	32.99	0.035079
Summary	0043022301	121,459.09	63.26	0.052083
Summary	0043030352	411,359.17	99.40	0.024164
Summary	0043033428	137,634.59	74.15	0.053875
Summary	0043042445	171,314.48	35.69	0.020833
Summary	0043052177	368,247.30	18.03	0.004896
Summary	0043052368	159,117.59	43.89	0.027583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043054381	110,918.73	28.99	0.026136
Summary	0043062614	119,944.73	1.81	0.001509
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	148,240.92	21.08	0.014220
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	396,661.52	187.83	0.047353
Summary	0043078227	348,050.24	40.60	0.011665
Summary	0043078316	177,452.02	94.81	0.053429
Summary	0043083724	259,050.91	9.69	0.003741
Summary	0043085287	102,622.84	18.29	0.017823
Summary	0043087513	370,777.26	33.21	0.008957
Summary	0043095103	300,936.72	62.70	0.020835
Summary	0043101278	169,049.98	40.05	0.023691
Summary	0043105043	280,465.23	175.29	0.062500
Summary	0043109915	414,338.73	293.48	0.070831
Summary	0043115750	195,645.73	48.54	0.024810
Summary	0043116297	378,264.99	118.21	0.031251
Summary	0043120136	405,190.83	422.07	0.104166
Summary	0043120480	221,819.44	48.31	0.021779
Summary	0043121547	163,739.04	170.56	0.104166
Summary	0043127668	172,737.65	14.75	0.008539
Summary	0043127853	384,349.81	149.18	0.038814
Summary	0043129146	454,860.71	110.77	0.024353
Summary	0043132952	132,596.62	55.31	0.041713
Summary	0043146210	310,567.72	87.54	0.028187
Summary	0043146960	105,616.44	121.02	0.114584
Summary	0043153824	512,806.51	238.07	0.046425
Summary	0043154047	113,977.32	2.33	0.002044
Summary	0043157728	212,073.75	44.18	0.020832
Summary	0043157853	212,430.50	135.72	0.063889
Summary	0043158516	236,980.91	91.67	0.038682
Summary	0043160353	240,161.85	75.05	0.031250
Summary	0043162907	146,277.24	15.91	0.010877

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	321,215.70	(88,168.90)	(27.449)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043035844	321,215.70	(88,168.90)	(27.449)

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				

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
41	5,118,407.49	937,513.95	18.317

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042989765	104,358.15	35,669.82	34.180
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	27,330.93	70.512
0043026773	232,478.32	5,337.60	2.296
0043033439	47,611.26	28,502.92	59.866
0043035844	321,215.70	(88,168.90)	(27.449)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043042394	161,617.32	5,411.71	3.348
0043044740	110,129.82	871.84	0.792
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043068667	206,698.30	59.53	0.029
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,740.44)	(10.892)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043087179	70,088.71	1,149.54	1.640
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,676.43	30.554
0043091462	53,741.25	13,991.93	26.036
0043091760	64,121.75	34,521.98	53.838
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043116867	94,423.60	8,398.47	8.894
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043143639	41,423.01	3,707.90	8.951
0043153142	205,778.87	4,809.89	2.337
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	1	321,215.70	(88,168.90)	(0.000 %)	0	0.00	0.00	0.000 %	1	321,215.70	(88,168.90)	(0.000 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0043035844	336,000.00	3.750 %	TX	80.00	360	321,215.70	12/31/2020	(88,168.90)	(88,168.90)

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



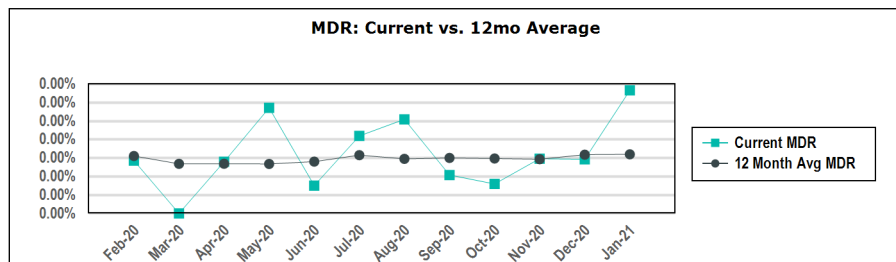
Distribution Date: 25-Jan-2021
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Realized Loss Report - Collateral

Summary

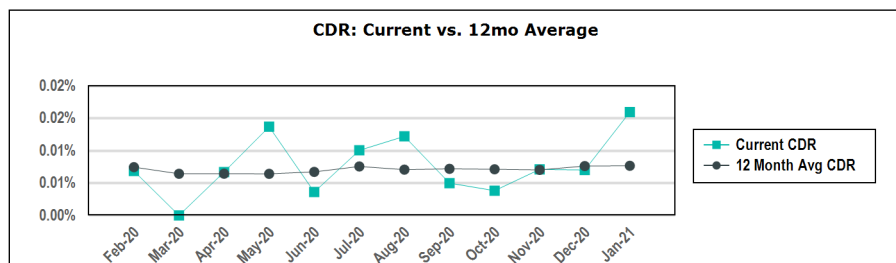
MDR

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



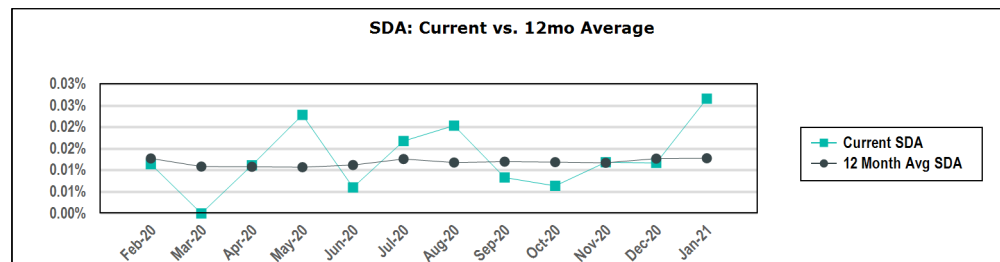
CDR

Current Month 0.016 %
3 Month Average 0.010 %
12 Month Average 0.008 %



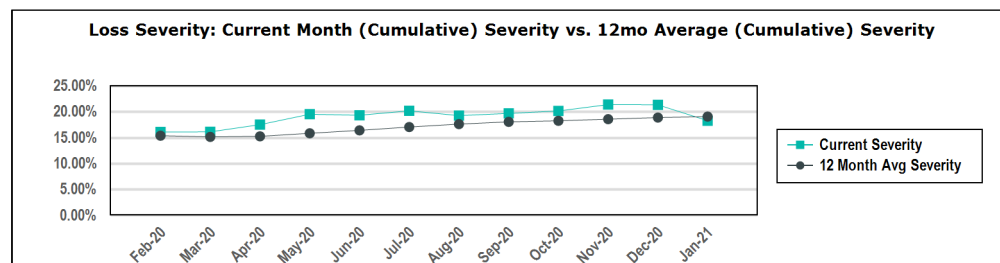
SDA

Current Month 0.027 %
3 Month Average 0.017 %
12 Month Average 0.013 %



Loss Severity

Current Month (Cumulative) 18.317 %
3 Month Average (Cumulative) 20.375 %
12 Month Average (Cumulative) 19.113 %



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

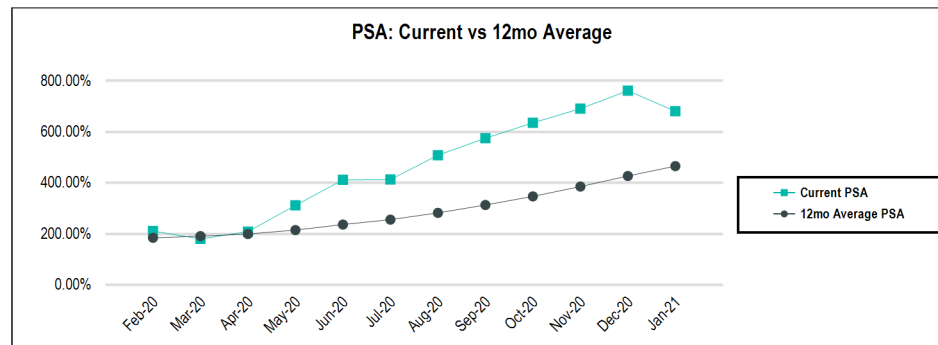
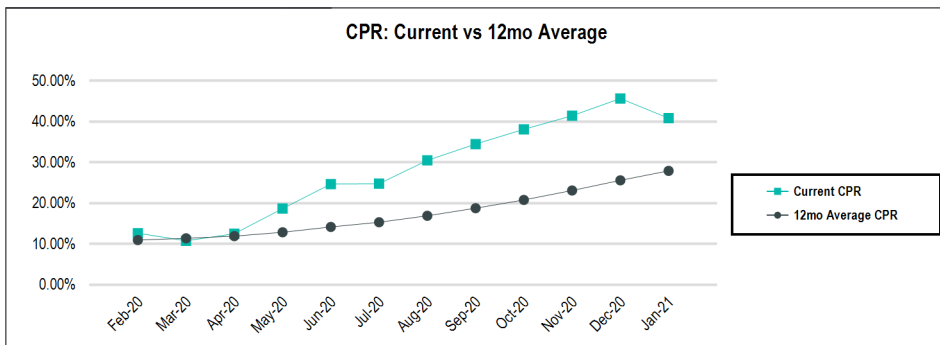
Current Month	4.282 %
3 Month Average	4.535 %
12 Month Average	2.796 %

CPR

Current Month	40.853 %
3 Month Average	42.665 %
12 Month Average	27.943 %

PSA

Current Month	680.891 %
3 Month Average	711.083 %
12 Month Average	465.716 %



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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
169	30,019,494.77

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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	

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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.