

Contact:  
Customer Service - CTSLink  
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8480 Stagecoach Circle  
Frederick, MD 21701-4747  
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Telephone: 1-866-846-4526

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:38 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  |           | 05/29/2020  | 0.00000 %                     | 30,153,960,797.14             | 0.00                  | 759,337,208.95         | 0.00                             | 29,394,623,588.19          | 759,337,208.95     | 0.00                                  |
| 1M-1  | 30711XNS9 | 06/24/2020  | 0.71825 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 05/29/2020  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XNT7 | 06/24/2020  | 2.36825 %                     | 168,896,637.19                | 333,324.55            | 28,305,169.74          | 0.00                             | 140,591,467.45             | 28,638,494.29      | 0.00                                  |
| 1M-AH |           | 05/29/2020  | 0.00000 %                     | 8,889,419.67                  | 0.00                  | 1,489,766.39           | 0.00                             | 7,399,653.29               | 1,489,766.39       | 0.00                                  |
| 1M-2B | 30711XNU4 | 06/24/2020  | 2.36825 %                     | 249,382,000.00                | 492,165.77            | 0.00                   | 0.00                             | 249,382,000.00             | 492,165.77         | 0.00                                  |
| 1M-BH |           | 05/29/2020  | 0.00000 %                     | 13,125,550.00                 | 0.00                  | 0.00                   | 0.00                             | 13,125,550.00              | 0.00               | 0.00                                  |
| 1M-2C | 30711XNV2 | 06/24/2020  | 2.36825 %                     | 290,945,000.00                | 574,192.08            | 0.00                   | 0.00                             | 290,945,000.00             | 574,192.08         | 0.00                                  |
| 1M-CH |           | 05/29/2020  | 0.00000 %                     | 15,313,808.00                 | 0.00                  | 0.00                   | 0.00                             | 15,313,808.00              | 0.00               | 0.00                                  |
| 1M-2  | 30711XNX8 | 06/24/2020  | 2.36825 %                     | 709,223,637.19                | 1,399,682.40          | 28,305,169.74          | 0.00                             | 680,918,467.45             | 29,704,852.14      | 0.00                                  |
| 1M-2H |           | 05/29/2020  | 0.00000 %                     | 37,328,777.67                 | 0.00                  | 1,489,766.39           | 0.00                             | 35,839,011.29              | 1,489,766.39       | 0.00                                  |
| 1B-1  | 30711XNW0 | 06/24/2020  | 3.76825 %                     | 207,818,000.00                | 652,591.82            | 0.00                   | 0.00                             | 207,818,000.00             | 652,591.82         | 0.00                                  |
| 1B-1H |           | 05/29/2020  | 0.00000 %                     | 10,938,291.00                 | 0.00                  | 0.00                   | 0.00                             | 10,938,291.00              | 0.00               | 0.00                                  |
| 1B-2H |           | 05/29/2020  | 0.00000 %                     | 218,005,002.69                | 0.00                  | 0.00                   | 10,932.98                        | 217,994,069.71             | 0.00               | 762,221.29                            |
| 1A-I1 | 30711XNY6 | 06/24/2020  | 1.80000 %                     | 0.00                          | 253,344.96            | 0.00                   | 0.00                             | 0.00                       | 253,344.96         | 0.00                                  |
| 1A-I2 | 30711XPA6 | 06/24/2020  | 1.40000 %                     | 0.00                          | 197,046.08            | 0.00                   | 0.00                             | 0.00                       | 197,046.08         | 0.00                                  |
| 1A-I3 | 30711XPC2 | 06/24/2020  | 1.00000 %                     | 0.00                          | 140,747.20            | 0.00                   | 0.00                             | 0.00                       | 140,747.20         | 0.00                                  |
| 1A-I4 | 30711XPE8 | 06/24/2020  | 0.60000 %                     | 0.00                          | 84,448.32             | 0.00                   | 0.00                             | 0.00                       | 84,448.32          | 0.00                                  |
| 1B-I1 | 30711XPG3 | 06/24/2020  | 1.80000 %                     | 0.00                          | 374,073.00            | 0.00                   | 0.00                             | 0.00                       | 374,073.00         | 0.00                                  |
| 1B-I2 | 30711XPJ7 | 06/24/2020  | 1.40000 %                     | 0.00                          | 290,945.67            | 0.00                   | 0.00                             | 0.00                       | 290,945.67         | 0.00                                  |
| 1B-I3 | 30711XPL2 | 06/24/2020  | 1.00000 %                     | 0.00                          | 207,818.33            | 0.00                   | 0.00                             | 0.00                       | 207,818.33         | 0.00                                  |
| 1B-I4 | 30711XPN8 | 06/24/2020  | 0.60000 %                     | 0.00                          | 124,691.00            | 0.00                   | 0.00                             | 0.00                       | 124,691.00         | 0.00                                  |
| 1C-I1 | 30711XPQ1 | 06/24/2020  | 1.80000 %                     | 0.00                          | 436,417.50            | 0.00                   | 0.00                             | 0.00                       | 436,417.50         | 0.00                                  |
| 1C-I2 | 30711XPS7 | 06/24/2020  | 1.40000 %                     | 0.00                          | 339,435.83            | 0.00                   | 0.00                             | 0.00                       | 339,435.83         | 0.00                                  |
| 1C-I3 | 30711XPU2 | 06/24/2020  | 1.00000 %                     | 0.00                          | 242,454.17            | 0.00                   | 0.00                             | 0.00                       | 242,454.17         | 0.00                                  |
| 1C-I4 | 30711XPW8 | 06/24/2020  | 0.60000 %                     | 0.00                          | 145,472.50            | 0.00                   | 0.00                             | 0.00                       | 145,472.50         | 0.00                                  |
| 1E-A1 | 30711XNZ3 | 06/24/2020  | 0.56825 %                     | 168,896,637.19                | 79,979.60             | 28,305,169.74          | 0.00                             | 140,591,467.45             | 28,385,149.34      | 0.00                                  |
| 1E-A2 | 30711XPB4 | 06/24/2020  | 0.96825 %                     | 168,896,637.19                | 136,278.47            | 28,305,169.74          | 0.00                             | 140,591,467.45             | 28,441,448.21      | 0.00                                  |
| 1E-A3 | 30711XPD0 | 06/24/2020  | 1.36825 %                     | 168,896,637.19                | 192,577.35            | 28,305,169.74          | 0.00                             | 140,591,467.45             | 28,497,747.09      | 0.00                                  |
| 1E-A4 | 30711XPF5 | 06/24/2020  | 1.76825 %                     | 168,896,637.19                | 248,876.23            | 28,305,169.74          | 0.00                             | 140,591,467.45             | 28,554,045.97      | 0.00                                  |
| 1E-B1 | 30711XPH1 | 06/24/2020  | 0.56825 %                     | 249,382,000.00                | 118,092.77            | 0.00                   | 0.00                             | 249,382,000.00             | 118,092.77         | 0.00                                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:39 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  | 30711XPB4 | 06/24/2020  | 0.96825 %                     | 249,382,000.00                | 201,220.10            | 0.00                   | 0.00                             | 249,382,000.00             | 201,220.10         | 0.00                                  |
| 1E-B3  | 30711XPM0 | 06/24/2020  | 1.36825 %                     | 249,382,000.00                | 284,347.43            | 0.00                   | 0.00                             | 249,382,000.00             | 284,347.43         | 0.00                                  |
| 1E-B4  | 30711XPP3 | 06/24/2020  | 1.76825 %                     | 249,382,000.00                | 367,474.77            | 0.00                   | 0.00                             | 249,382,000.00             | 367,474.77         | 0.00                                  |
| 1E-C1  | 30711XPR9 | 06/24/2020  | 0.56825 %                     | 290,945,000.00                | 137,774.58            | 0.00                   | 0.00                             | 290,945,000.00             | 137,774.58         | 0.00                                  |
| 1E-C2  | 30711XPT5 | 06/24/2020  | 0.96825 %                     | 290,945,000.00                | 234,756.25            | 0.00                   | 0.00                             | 290,945,000.00             | 234,756.25         | 0.00                                  |
| 1E-C3  | 30711XPV0 | 06/24/2020  | 1.36825 %                     | 290,945,000.00                | 331,737.91            | 0.00                   | 0.00                             | 290,945,000.00             | 331,737.91         | 0.00                                  |
| 1E-C4  | 30711XPX6 | 06/24/2020  | 1.76825 %                     | 290,945,000.00                | 428,719.58            | 0.00                   | 0.00                             | 290,945,000.00             | 428,719.58         | 0.00                                  |
| 1E-D1  | 30711XPY4 | 06/24/2020  | 0.56825 %                     | 418,278,637.19                | 198,072.36            | 28,305,169.74          | 0.00                             | 389,973,467.45             | 28,503,242.10      | 0.00                                  |
| 1E-D2  | 30711XPZ1 | 06/24/2020  | 0.96825 %                     | 418,278,637.19                | 337,498.58            | 28,305,169.74          | 0.00                             | 389,973,467.45             | 28,642,668.32      | 0.00                                  |
| 1E-D3  | 30711XQA5 | 06/24/2020  | 1.36825 %                     | 418,278,637.19                | 476,924.79            | 28,305,169.74          | 0.00                             | 389,973,467.45             | 28,782,094.53      | 0.00                                  |
| 1E-D4  | 30711XQB3 | 06/24/2020  | 1.76825 %                     | 418,278,637.19                | 616,351.00            | 28,305,169.74          | 0.00                             | 389,973,467.45             | 28,921,520.74      | 0.00                                  |
| 1E-D5  | 30711XQC1 | 06/24/2020  | 2.36825 %                     | 418,278,637.19                | 825,490.32            | 28,305,169.74          | 0.00                             | 389,973,467.45             | 29,130,660.06      | 0.00                                  |
| 1E-F1  | 30711XQD9 | 06/24/2020  | 0.56825 %                     | 540,327,000.00                | 255,867.35            | 0.00                   | 0.00                             | 540,327,000.00             | 255,867.35         | 0.00                                  |
| 1E-F2  | 30711XQE7 | 06/24/2020  | 0.96825 %                     | 540,327,000.00                | 435,976.35            | 0.00                   | 0.00                             | 540,327,000.00             | 435,976.35         | 0.00                                  |
| 1E-F3  | 30711XQF4 | 06/24/2020  | 1.36825 %                     | 540,327,000.00                | 616,085.35            | 0.00                   | 0.00                             | 540,327,000.00             | 616,085.35         | 0.00                                  |
| 1E-F4  | 30711XQG2 | 06/24/2020  | 1.76825 %                     | 540,327,000.00                | 796,194.35            | 0.00                   | 0.00                             | 540,327,000.00             | 796,194.35         | 0.00                                  |
| 1E-F5  | 30711XQH0 | 06/24/2020  | 2.36825 %                     | 540,327,000.00                | 1,066,357.85          | 0.00                   | 0.00                             | 540,327,000.00             | 1,066,357.85       | 0.00                                  |
| 1-X1   | 30711XQJ6 | 06/24/2020  | 1.80000 %                     | 0.00                          | 627,417.96            | 0.00                   | 0.00                             | 0.00                       | 627,417.96         | 0.00                                  |
| 1-X2   | 30711XQK3 | 06/24/2020  | 1.40000 %                     | 0.00                          | 487,991.74            | 0.00                   | 0.00                             | 0.00                       | 487,991.74         | 0.00                                  |
| 1-X3   | 30711XQL1 | 06/24/2020  | 1.00000 %                     | 0.00                          | 348,565.53            | 0.00                   | 0.00                             | 0.00                       | 348,565.53         | 0.00                                  |
| 1-X4   | 30711XQM9 | 06/24/2020  | 0.60000 %                     | 0.00                          | 209,139.32            | 0.00                   | 0.00                             | 0.00                       | 209,139.32         | 0.00                                  |
| 1-Y1   | 30711XQN7 | 06/24/2020  | 1.80000 %                     | 0.00                          | 810,490.50            | 0.00                   | 0.00                             | 0.00                       | 810,490.50         | 0.00                                  |
| 1-Y2   | 30711XQP2 | 06/24/2020  | 1.40000 %                     | 0.00                          | 630,381.50            | 0.00                   | 0.00                             | 0.00                       | 630,381.50         | 0.00                                  |
| 1-Y3   | 30711XQQ0 | 06/24/2020  | 1.00000 %                     | 0.00                          | 450,272.50            | 0.00                   | 0.00                             | 0.00                       | 450,272.50         | 0.00                                  |
| 1-Y4   | 30711XQR8 | 06/24/2020  | 0.60000 %                     | 0.00                          | 270,163.50            | 0.00                   | 0.00                             | 0.00                       | 270,163.50         | 0.00                                  |
| Totals |           |             |                               | 39,713,749,655.26             | 18,509,927.07         | 1,073,673,608.87       | 10,932.98                        | 38,640,065,113.43          | 1,092,183,535.94   | 762,221.29                            |

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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:39 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    | 30,153,960,797.14             | 55,975,779.41                    | 703,361,429.54                     | 0.00      | 0.00                     | 759,337,208.95            | 29,394,623,588.19          | 0.69803406                    | 759,337,208.95               |
| 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       | 168,896,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 140,591,467.45             | 0.56375948                    | 28,305,169.74                |
| 1M-AH | 13,125,550.00        | 8,889,419.67                  | 109,832.63                       | 1,379,933.75                       | 0.00      | 0.00                     | 1,489,766.39              | 7,399,653.29               | 0.56375948                    | 1,489,766.39                 |
| 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       | 709,223,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 680,918,467.45             | 0.86223972                    | 28,305,169.74                |
| 1M-2H | 41,564,908.00        | 37,328,777.67                 | 109,832.63                       | 1,379,933.75                       | 0.00      | 0.00                     | 1,489,766.39              | 35,839,011.29              | 0.86224205                    | 1,489,766.39                 |
| 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       | 218,005,002.69                | 0.00                             | 0.00                               | 0.00      | 10,932.98                | 10,932.98                 | 217,994,069.71             | 0.99651566                    | 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       | 168,896,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 140,591,467.45             | 0.56375948                    | 28,305,169.74                |
| 1E-A2 | 249,382,000.00       | 168,896,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 140,591,467.45             | 0.56375948                    | 28,305,169.74                |
| 1E-A3 | 249,382,000.00       | 168,896,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 140,591,467.45             | 0.56375948                    | 28,305,169.74                |
| 1E-A4 | 249,382,000.00       | 168,896,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 140,591,467.45             | 0.56375948                    | 28,305,169.74                |
| 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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## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:39 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       | 418,278,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 389,973,467.45             | 0.78187974                    | 28,305,169.74                |
| 1E-D2  | 498,764,000.00       | 418,278,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 389,973,467.45             | 0.78187974                    | 28,305,169.74                |
| 1E-D3  | 498,764,000.00       | 418,278,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 389,973,467.45             | 0.78187974                    | 28,305,169.74                |
| 1E-D4  | 498,764,000.00       | 418,278,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 389,973,467.45             | 0.78187974                    | 28,305,169.74                |
| 1E-D5  | 498,764,000.00       | 418,278,637.19                | 2,086,791.15                     | 26,218,378.59                      | 0.00      | 0.00                     | 28,305,169.74             | 389,973,467.45             | 0.78187974                    | 28,305,169.74                |
| 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    | 39,713,749,655.26             | 79,150,147.32                    | 994,523,461.53                     | 0.00      | 10,932.98                | 1,073,684,541.85          | 38,640,065,113.43          | 0.72992792                    | 1,073,673,608.87             |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:39 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    | 716.06604276                  | 1.32925671                       | 16.70272237                        | 0.00000000 | 0.00000000               | 18.03197908               | 698.03406368               | 0.69803406                    | 18.03197908                  |
| 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       | 677.26073730                  | 8.36784993                       | 105.13340414                       | 0.00000000 | 0.00000000               | 113.50125406              | 563.75948324               | 0.56375948                    | 113.50125406                 |
| 1M-AH | 13,125,550.00        | 677.26073726                  | 8.36784973                       | 105.13340393                       | 0.00000000 | 0.00000000               | 113.50125442              | 563.75948360               | 0.56375948                    | 113.50125442                 |
| 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       | 898.08225206                  | 2.64248115                       | 33.20005039                        | 0.00000000 | 0.00000000               | 35.84253154               | 862.23972052               | 0.86223972                    | 35.84253154                  |
| 1M-2H | 41,564,908.00        | 898.08397194                  | 2.64243650                       | 33.19949006                        | 0.00000000 | 0.00000000               | 35.84192680               | 862.24204538               | 0.86224205                    | 35.84192680                  |
| 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       | 996.56563792                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.04997790               | 0.04997790                | 996.51566002               | 0.99651566                    | 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       | 677.26073730                  | 8.36784993                       | 105.13340414                       | 0.00000000 | 0.00000000               | 113.50125406              | 563.75948324               | 0.56375948                    | 113.50125406                 |
| 1E-A2 | 249,382,000.00       | 677.26073730                  | 8.36784993                       | 105.13340414                       | 0.00000000 | 0.00000000               | 113.50125406              | 563.75948324               | 0.56375948                    | 113.50125406                 |
| 1E-A3 | 249,382,000.00       | 677.26073730                  | 8.36784993                       | 105.13340414                       | 0.00000000 | 0.00000000               | 113.50125406              | 563.75948324               | 0.56375948                    | 113.50125406                 |
| 1E-A4 | 249,382,000.00       | 677.26073730                  | 8.36784993                       | 105.13340414                       | 0.00000000 | 0.00000000               | 113.50125406              | 563.75948324               | 0.56375948                    | 113.50125406                 |
| 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-Jun-2020  
09-Jun-2020 2:04:39 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       | 838.63036865                  | 4.18392496                       | 52.56670207                        | 0.00000000 | 0.00000000               | 56.75062703               | 781.87974162               | 0.78187974                    | 56.75062703                  |
| 1E-D2 | 498,764,000.00       | 838.63036865                  | 4.18392496                       | 52.56670207                        | 0.00000000 | 0.00000000               | 56.75062703               | 781.87974162               | 0.78187974                    | 56.75062703                  |
| 1E-D3 | 498,764,000.00       | 838.63036865                  | 4.18392496                       | 52.56670207                        | 0.00000000 | 0.00000000               | 56.75062703               | 781.87974162               | 0.78187974                    | 56.75062703                  |
| 1E-D4 | 498,764,000.00       | 838.63036865                  | 4.18392496                       | 52.56670207                        | 0.00000000 | 0.00000000               | 56.75062703               | 781.87974162               | 0.78187974                    | 56.75062703                  |
| 1E-D5 | 498,764,000.00       | 838.63036865                  | 4.18392496                       | 52.56670207                        | 0.00000000 | 0.00000000               | 56.75062703               | 781.87974162               | 0.78187974                    | 56.75062703                  |
| 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



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:39 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 %                | 30,153,960,797.14                      | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 29,394,623,588.19                   |
| 1M-1  | N/A                 | N/A          | 0.71825 %                | 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 | 05/26/20 - 06/24/20 | 30           | 2.36825 %                | 168,896,637.19                         | 333,324.55               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 333,324.55                  | 0.00                                   | 140,591,467.45                      |
| 1M-AH | N/A                 | N/A          | 0.00000 %                | 8,889,419.67                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 7,399,653.29                        |
| 1M-2B | 05/26/20 - 06/24/20 | 30           | 2.36825 %                | 249,382,000.00                         | 492,165.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 492,165.77                  | 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 | 05/26/20 - 06/24/20 | 30           | 2.36825 %                | 290,945,000.00                         | 574,192.08               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 574,192.08                  | 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  | 05/26/20 - 06/24/20 | 30           | 2.36825 %                | 709,223,637.19                         | 1,399,682.40             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,399,682.40                | 0.00                                   | 680,918,467.45                      |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 37,328,777.67                          | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 35,839,011.29                       |
| 1B-1  | 05/26/20 - 06/24/20 | 30           | 3.76825 %                | 207,818,000.00                         | 652,591.82               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 652,591.82                  | 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 %                | 218,005,002.69                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 217,994,069.71                      |
| 1A-I1 | 05/26/20 - 06/24/20 | 30           | 1.80000 %                | 168,896,637.19                         | 253,344.96               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 253,344.96                  | 0.00                                   | 140,591,467.45                      |
| 1A-I2 | 05/26/20 - 06/24/20 | 30           | 1.40000 %                | 168,896,637.19                         | 197,046.08               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 197,046.08                  | 0.00                                   | 140,591,467.45                      |
| 1A-I3 | 05/26/20 - 06/24/20 | 30           | 1.00000 %                | 168,896,637.19                         | 140,747.20               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 140,747.20                  | 0.00                                   | 140,591,467.45                      |
| 1A-I4 | 05/26/20 - 06/24/20 | 30           | 0.60000 %                | 168,896,637.19                         | 84,448.32                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 84,448.32                   | 0.00                                   | 140,591,467.45                      |
| 1B-I1 | 05/26/20 - 06/24/20 | 30           | 1.80000 %                | 249,382,000.00                         | 374,073.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 374,073.00                  | 0.00                                   | 249,382,000.00                      |
| 1B-I2 | 05/26/20 - 06/24/20 | 30           | 1.40000 %                | 249,382,000.00                         | 290,945.67               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 290,945.67                  | 0.00                                   | 249,382,000.00                      |
| 1B-I3 | 05/26/20 - 06/24/20 | 30           | 1.00000 %                | 249,382,000.00                         | 207,818.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 207,818.33                  | 0.00                                   | 249,382,000.00                      |
| 1B-I4 | 05/26/20 - 06/24/20 | 30           | 0.60000 %                | 249,382,000.00                         | 124,691.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 124,691.00                  | 0.00                                   | 249,382,000.00                      |
| 1C-I1 | 05/26/20 - 06/24/20 | 30           | 1.80000 %                | 290,945,000.00                         | 436,417.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 436,417.50                  | 0.00                                   | 290,945,000.00                      |
| 1C-I2 | 05/26/20 - 06/24/20 | 30           | 1.40000 %                | 290,945,000.00                         | 339,435.83               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 339,435.83                  | 0.00                                   | 290,945,000.00                      |
| 1C-I3 | 05/26/20 - 06/24/20 | 30           | 1.00000 %                | 290,945,000.00                         | 242,454.17               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 242,454.17                  | 0.00                                   | 290,945,000.00                      |
| 1C-I4 | 05/26/20 - 06/24/20 | 30           | 0.60000 %                | 290,945,000.00                         | 145,472.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 145,472.50                  | 0.00                                   | 290,945,000.00                      |
| 1E-A1 | 05/26/20 - 06/24/20 | 30           | 0.56825 %                | 168,896,637.19                         | 79,979.60                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 79,979.60                   | 0.00                                   | 140,591,467.45                      |
| 1E-A2 | 05/26/20 - 06/24/20 | 30           | 0.96825 %                | 168,896,637.19                         | 136,278.47               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 136,278.47                  | 0.00                                   | 140,591,467.45                      |
| 1E-A3 | 05/26/20 - 06/24/20 | 30           | 1.36825 %                | 168,896,637.19                         | 192,577.35               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 192,577.35                  | 0.00                                   | 140,591,467.45                      |
| 1E-A4 | 05/26/20 - 06/24/20 | 30           | 1.76825 %                | 168,896,637.19                         | 248,876.23               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 248,876.23                  | 0.00                                   | 140,591,467.45                      |
| 1E-B1 | 05/26/20 - 06/24/20 | 30           | 0.56825 %                | 249,382,000.00                         | 118,092.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 118,092.77                  | 0.00                                   | 249,382,000.00                      |
| 1E-B2 | 05/26/20 - 06/24/20 | 30           | 0.96825 %                | 249,382,000.00                         | 201,220.10               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 201,220.10                  | 0.00                                   | 249,382,000.00                      |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:39 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-B3         | 05/26/20 - 06/24/20 | 30           | 1.36825 %                | 249,382,000.00                         | 284,347.43               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 284,347.43                  | 0.00                                   | 249,382,000.00                      |
| 1E-B4         | 05/26/20 - 06/24/20 | 30           | 1.76825 %                | 249,382,000.00                         | 367,474.77               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 367,474.77                  | 0.00                                   | 249,382,000.00                      |
| 1E-C1         | 05/26/20 - 06/24/20 | 30           | 0.56825 %                | 290,945,000.00                         | 137,774.58               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 137,774.58                  | 0.00                                   | 290,945,000.00                      |
| 1E-C2         | 05/26/20 - 06/24/20 | 30           | 0.96825 %                | 290,945,000.00                         | 234,756.25               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 234,756.25                  | 0.00                                   | 290,945,000.00                      |
| 1E-C3         | 05/26/20 - 06/24/20 | 30           | 1.36825 %                | 290,945,000.00                         | 331,737.91               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 331,737.91                  | 0.00                                   | 290,945,000.00                      |
| 1E-C4         | 05/26/20 - 06/24/20 | 30           | 1.76825 %                | 290,945,000.00                         | 428,719.58               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 428,719.58                  | 0.00                                   | 290,945,000.00                      |
| 1E-D1         | 05/26/20 - 06/24/20 | 30           | 0.56825 %                | 418,278,637.19                         | 198,072.36               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 198,072.36                  | 0.00                                   | 389,973,467.45                      |
| 1E-D2         | 05/26/20 - 06/24/20 | 30           | 0.96825 %                | 418,278,637.19                         | 337,498.58               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 337,498.58                  | 0.00                                   | 389,973,467.45                      |
| 1E-D3         | 05/26/20 - 06/24/20 | 30           | 1.36825 %                | 418,278,637.19                         | 476,924.79               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 476,924.79                  | 0.00                                   | 389,973,467.45                      |
| 1E-D4         | 05/26/20 - 06/24/20 | 30           | 1.76825 %                | 418,278,637.19                         | 616,351.00               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 616,351.00                  | 0.00                                   | 389,973,467.45                      |
| 1E-D5         | 05/26/20 - 06/24/20 | 30           | 2.36825 %                | 418,278,637.19                         | 825,490.32               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 825,490.32                  | 0.00                                   | 389,973,467.45                      |
| 1E-F1         | 05/26/20 - 06/24/20 | 30           | 0.56825 %                | 540,327,000.00                         | 255,867.35               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 255,867.35                  | 0.00                                   | 540,327,000.00                      |
| 1E-F2         | 05/26/20 - 06/24/20 | 30           | 0.96825 %                | 540,327,000.00                         | 435,976.35               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 435,976.35                  | 0.00                                   | 540,327,000.00                      |
| 1E-F3         | 05/26/20 - 06/24/20 | 30           | 1.36825 %                | 540,327,000.00                         | 616,085.35               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 616,085.35                  | 0.00                                   | 540,327,000.00                      |
| 1E-F4         | 05/26/20 - 06/24/20 | 30           | 1.76825 %                | 540,327,000.00                         | 796,194.35               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 796,194.35                  | 0.00                                   | 540,327,000.00                      |
| 1E-F5         | 05/26/20 - 06/24/20 | 30           | 2.36825 %                | 540,327,000.00                         | 1,066,357.85             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,066,357.85                | 0.00                                   | 540,327,000.00                      |
| 1-X1          | 05/26/20 - 06/24/20 | 30           | 1.80000 %                | 418,278,637.19                         | 627,417.96               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 627,417.96                  | 0.00                                   | 389,973,467.45                      |
| 1-X2          | 05/26/20 - 06/24/20 | 30           | 1.40000 %                | 418,278,637.19                         | 487,991.74               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 487,991.74                  | 0.00                                   | 389,973,467.45                      |
| 1-X3          | 05/26/20 - 06/24/20 | 30           | 1.00000 %                | 418,278,637.19                         | 348,565.53               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 348,565.53                  | 0.00                                   | 389,973,467.45                      |
| 1-X4          | 05/26/20 - 06/24/20 | 30           | 0.60000 %                | 418,278,637.19                         | 209,139.32               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 209,139.32                  | 0.00                                   | 389,973,467.45                      |
| 1-Y1          | 05/26/20 - 06/24/20 | 30           | 1.80000 %                | 540,327,000.00                         | 810,490.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 810,490.50                  | 0.00                                   | 540,327,000.00                      |
| 1-Y2          | 05/26/20 - 06/24/20 | 30           | 1.40000 %                | 540,327,000.00                         | 630,381.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 630,381.50                  | 0.00                                   | 540,327,000.00                      |
| 1-Y3          | 05/26/20 - 06/24/20 | 30           | 1.00000 %                | 540,327,000.00                         | 450,272.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 450,272.50                  | 0.00                                   | 540,327,000.00                      |
| 1-Y4          | 05/26/20 - 06/24/20 | 30           | 0.60000 %                | 540,327,000.00                         | 270,163.50               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 270,163.50                  | 0.00                                   | 540,327,000.00                      |
| <b>Totals</b> |                     |              |                          |                                        | 18,509,927.07            | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 18,509,927.07               | 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



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:39 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 %                | 716.06604276                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 698.03406368                        |
| 1M-1  | 353,291,000.00       | 0.71825 %                | 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       | 2.36825 %                | 677.26073730                           | 1.33660228               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.33660228                  | 0.00000000                             | 563.75948324                        |
| 1M-AH | 13,125,550.00        | 0.00000 %                | 677.26073726                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 563.75948360                        |
| 1M-2B | 249,382,000.00       | 2.36825 %                | 1000.00000000                          | 1.97354168               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.97354168                  | 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       | 2.36825 %                | 1000.00000000                          | 1.97354167               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.97354167                  | 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       | 2.36825 %                | 898.08225206                           | 1.77240275               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.77240275                  | 0.00000000                             | 862.23972052                        |
| 1M-2H | 41,564,908.00        | 0.00000 %                | 898.08397194                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 862.24204538                        |
| 1B-1  | 207,818,000.00       | 3.76825 %                | 1000.00000000                          | 3.14020836               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.14020836                  | 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 %                | 996.56563792                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 996.51566002                        |
| 1A-I1 | 0.00                 | 1.80000 %                | 677.26073730                           | 1.01589112               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.01589112                  | 0.00000000                             | 563.75948324                        |
| 1A-I2 | 0.00                 | 1.40000 %                | 677.26073730                           | 0.79013754               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.79013754                  | 0.00000000                             | 563.75948324                        |
| 1A-I3 | 0.00                 | 1.00000 %                | 677.26073730                           | 0.56438396               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.56438396                  | 0.00000000                             | 563.75948324                        |
| 1A-I4 | 0.00                 | 0.60000 %                | 677.26073730                           | 0.33863037               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.33863037                  | 0.00000000                             | 563.75948324                        |
| 1B-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1B-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.16666668               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16666668                  | 0.00000000                             | 1000.00000000                       |
| 1B-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.83333332               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83333332                  | 0.00000000                             | 1000.00000000                       |
| 1B-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.16666666               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16666666                  | 0.00000000                             | 1000.00000000                       |
| 1C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.83333334               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83333334                  | 0.00000000                             | 1000.00000000                       |
| 1C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1E-A1 | 249,382,000.00       | 0.56825 %                | 677.26073730                           | 0.32071120               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.32071120                  | 0.00000000                             | 563.75948324                        |
| 1E-A2 | 249,382,000.00       | 0.96825 %                | 677.26073730                           | 0.54646474               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.54646474                  | 0.00000000                             | 563.75948324                        |
| 1E-A3 | 249,382,000.00       | 1.36825 %                | 677.26073730                           | 0.77221832               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.77221832                  | 0.00000000                             | 563.75948324                        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:39 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-A4 | 249,382,000.00       | 1.76825 %                | 677.26073730                           | 0.99797191               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.99797191                  | 0.00000000                             | 563.75948324                        |
| 1E-B1 | 249,382,000.00       | 0.56825 %                | 1000.00000000                          | 0.47354168               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.47354168                  | 0.00000000                             | 1000.00000000                       |
| 1E-B2 | 249,382,000.00       | 0.96825 %                | 1000.00000000                          | 0.80687499               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.80687499                  | 0.00000000                             | 1000.00000000                       |
| 1E-B3 | 249,382,000.00       | 1.36825 %                | 1000.00000000                          | 1.14020831               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.14020831                  | 0.00000000                             | 1000.00000000                       |
| 1E-B4 | 249,382,000.00       | 1.76825 %                | 1000.00000000                          | 1.47354168               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.47354168                  | 0.00000000                             | 1000.00000000                       |
| 1E-C1 | 290,945,000.00       | 0.56825 %                | 1000.00000000                          | 0.47354167               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.47354167                  | 0.00000000                             | 1000.00000000                       |
| 1E-C2 | 290,945,000.00       | 0.96825 %                | 1000.00000000                          | 0.80687501               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.80687501                  | 0.00000000                             | 1000.00000000                       |
| 1E-C3 | 290,945,000.00       | 1.36825 %                | 1000.00000000                          | 1.14020832               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.14020832                  | 0.00000000                             | 1000.00000000                       |
| 1E-C4 | 290,945,000.00       | 1.76825 %                | 1000.00000000                          | 1.47354167               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.47354167                  | 0.00000000                             | 1000.00000000                       |
| 1E-D1 | 498,764,000.00       | 0.56825 %                | 838.63036865                           | 0.39712642               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.39712642                  | 0.00000000                             | 781.87974162                        |
| 1E-D2 | 498,764,000.00       | 0.96825 %                | 838.63036865                           | 0.67666989               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.67666989                  | 0.00000000                             | 781.87974162                        |
| 1E-D3 | 498,764,000.00       | 1.36825 %                | 838.63036865                           | 0.95621334               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.95621334                  | 0.00000000                             | 781.87974162                        |
| 1E-D4 | 498,764,000.00       | 1.76825 %                | 838.63036865                           | 1.23575679               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.23575679                  | 0.00000000                             | 781.87974162                        |
| 1E-D5 | 498,764,000.00       | 2.36825 %                | 838.63036865                           | 1.65507198               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.65507198                  | 0.00000000                             | 781.87974162                        |
| 1E-F1 | 540,327,000.00       | 0.56825 %                | 1000.00000000                          | 0.47354167               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.47354167                  | 0.00000000                             | 1000.00000000                       |
| 1E-F2 | 540,327,000.00       | 0.96825 %                | 1000.00000000                          | 0.80687500               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.80687500                  | 0.00000000                             | 1000.00000000                       |
| 1E-F3 | 540,327,000.00       | 1.36825 %                | 1000.00000000                          | 1.14020834               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.14020834                  | 0.00000000                             | 1000.00000000                       |
| 1E-F4 | 540,327,000.00       | 1.76825 %                | 1000.00000000                          | 1.47354167               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.47354167                  | 0.00000000                             | 1000.00000000                       |
| 1E-F5 | 540,327,000.00       | 2.36825 %                | 1000.00000000                          | 1.97354167               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.97354167                  | 0.00000000                             | 1000.00000000                       |
| 1-X1  | 0.00                 | 1.80000 %                | 838.63036865                           | 1.25794556               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.25794556                  | 0.00000000                             | 781.87974162                        |
| 1-X2  | 0.00                 | 1.40000 %                | 838.63036865                           | 0.97840209               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.97840209                  | 0.00000000                             | 781.87974162                        |
| 1-X3  | 0.00                 | 1.00000 %                | 838.63036865                           | 0.69885864               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.69885864                  | 0.00000000                             | 781.87974162                        |
| 1-X4  | 0.00                 | 0.60000 %                | 838.63036865                           | 0.41931519               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.41931519                  | 0.00000000                             | 781.87974162                        |
| 1-Y1  | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.50000000                  | 0.00000000                             | 1000.00000000                       |
| 1-Y2  | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.16666667               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.16666667                  | 0.00000000                             | 1000.00000000                       |
| 1-Y3  | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.83333333               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.83333333                  | 0.00000000                             | 1000.00000000                       |
| 1-Y4  | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.50000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50000000                  | 0.00000000                             | 1000.00000000                       |

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

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |               |
|-------------------------------------------------|---------------|
| Beginning Balance                               | 0.00          |
| Deposits                                        |               |
| Payments of Interest and Principal              | 30,387,543.60 |
| Reserve Funds and Credit Enhancements           | 0.00          |
| Proceeds from Repurchased Loans                 | 0.00          |
| Gains & Subsequent Recoveries (Realized Losses) | (10,932.98)   |
| Total Deposits                                  | 30,376,610.62 |
| Withdrawals                                     |               |
| Reserve Funds and Credit Enhancements           | 0.00          |
| Total Administration Fees                       | 19,166.66     |
| Payment of Interest and Principal               | 30,357,443.96 |
| Total Withdrawals (Pool Distribution Amount)    | 30,376,610.62 |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



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## Additional Reporting - Deal Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 789,143,078.05    |
| Total Principal Reduction Cumulative                        | 13,203,126,928.30 |
| Scheduled Principal Current                                 | 58,172,403.19     |
| Scheduled Principal Cumulative                              | 2,303,578,365.78  |
| Unscheduled Principal Current                               | 730,959,741.88    |
| Unscheduled Principal Cumulative                            | 10,898,786,341.23 |
| Senior Reduction Amount                                     | 759,337,208.95    |
| Subordinate Reduction Amount                                | 29,794,936.12     |
| Calculated Tranche Write-down Amount                        | 10,932.98         |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 3,645.34          |
| 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                                 | 134609            |
| Period Reference Pool Removal Loan Count                    | 2611              |
| Period Ending Loan Count                                    | 131998            |
| UPB at Origination                                          | 44,384,164,000.00 |
| UPB at Issuance                                             | 43,751,258,359.44 |
| UPB Actual Current                                          | 30,548,131,431.14 |
| Period PIF Loan Count Current                               | 2610              |
| PIF Loan Count Cumulative                                   | 42561             |
| Period PIF Loan UPB Current                                 | 719,776,316.23    |
| PIF Loan UPB Cumulative                                     | 10,267,991,519.24 |
| Period Partial Prepayment Amount                            | 13,059,194.67     |
| 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                                 | 94,423.60         |
| Credit Event Amount Cumulative                              | 3,934,073.07      |
| Total Active Modified Loan Count                            | 560               |
| Total Active Modified Loan UPB                              | 124,062,591.66    |
| Libor Rate                                                  | 0.168250%         |

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



## Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 96.223942% |
| Subordinate Percentage                | 3.776058%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Overcollateralization                 | 0.00       |

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



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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 %     | 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 %     | 3.210000 %       | 3.290000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.700000 %     | 2.370000 %       | 2.430000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 1.390000 %       | 1.430000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 1.390000 %       | 1.430000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 1.390000 %       | 1.430000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 0.700000 %       | 0.710000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 0.700000 %       | 0.710000 %    |
| 1B-2H | 10,932.98                    | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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



## 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



## Delinquency Status

| DELINQUENCY |              |                  |            |            |
|-------------|--------------|------------------|------------|------------|
| No. of Days | No. of Loans | UPB              | % of Loans | UPB %      |
| 30 Days     | 4253         | 1,100,445,742.56 | 3.222019 % | 3.602334 % |
| 60 Days     | 340          | 78,453,596.16    | 0.257580 % | 0.256820 % |
| 90 Days     | 89           | 20,151,606.10    | 0.067425 % | 0.065967 % |
| 120 Days    | 59           | 13,592,847.84    | 0.044698 % | 0.044496 % |
| 150 Days    | 45           | 10,824,495.94    | 0.034091 % | 0.035434 % |
| 180+ Days   | 166          | 33,694,923.12    | 0.125759 % | 0.110301 % |
| Totals      | 4952         | 1,257,163,211.72 | 3.751572 % | 4.115352 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
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## Modification Loss Summary

| Group | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|---------------|------------------------|-----------------|
| Total | 52             | 11,573,734.88 | 3,645.34               | 0.031497        |

## 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  | 312,979.06  | 8.29                   | 0.002649        |
| Summary | 0042991392  | 99,776.56   | 0.31                   | 0.000311        |
| Summary | 0042991477  | 157,377.70  | 9.17                   | 0.005827        |
| Summary | 0042992047  | 175,638.08  | 109.77                 | 0.062498        |
| Summary | 0042994551  | 134,025.62  | 1.79                   | 0.001336        |
| Summary | 0043002055  | 208,702.46  | 36.55                  | 0.017513        |
| Summary | 0043004835  | 361,049.26  | 134.36                 | 0.037214        |
| Summary | 0043005227  | 281,901.07  | 224.30                 | 0.079567        |
| Summary | 0043011843  | 244,050.74  | 6.82                   | 0.002795        |
| Summary | 0043012772  | 167,458.34  | 104.66                 | 0.062499        |
| Summary | 0043013073  | 148,300.51  | 3.72                   | 0.002508        |
| Summary | 0043013788  | 447,388.26  | 93.21                  | 0.020834        |
| Summary | 0043016037  | 183,156.57  | 190.79                 | 0.104168        |
| Summary | 0043016304  | 313,407.49  | 13.09                  | 0.004177        |
| Summary | 0043018058  | 274,780.34  | 2.51                   | 0.000913        |
| Summary | 0043019732  | 258,213.38  | 6.81                   | 0.002637        |
| Summary | 0043020334  | 94,044.53   | 32.99                  | 0.035079        |
| Summary | 0043021585  | 82,559.98   | 11.13                  | 0.013481        |
| Summary | 0043022301  | 122,225.58  | 63.66                  | 0.052084        |
| Summary | 0043033428  | 137,634.59  | 74.15                  | 0.053875        |
| Summary | 0043042445  | 172,348.68  | 35.91                  | 0.020836        |
| Summary | 0043052368  | 159,970.51  | 43.89                  | 0.027436        |
| Summary | 0043054381  | 111,553.86  | 28.99                  | 0.025987        |
| Summary | 0043062614  | 117,662.99  | 1.81                   | 0.001538        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
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## 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  | 149,127.85  | 21.08                  | 0.014136        |
| Summary | 0043076309  | 183,672.16  | 123.59                 | 0.067288        |
| Summary | 0043076726  | 399,122.03  | 188.60                 | 0.047254        |
| Summary | 0043078316  | 173,252.17  | 54.14                  | 0.031249        |
| Summary | 0043078823  | 156,280.68  | 2.43                   | 0.001555        |
| Summary | 0043083724  | 260,805.45  | 9.69                   | 0.003715        |
| Summary | 0043085287  | 103,167.06  | 18.29                  | 0.017729        |
| Summary | 0043095103  | 304,230.78  | 63.38                  | 0.020833        |
| Summary | 0043101278  | 169,873.31  | 40.05                  | 0.023576        |
| Summary | 0043105043  | 284,851.58  | 178.03                 | 0.062499        |
| Summary | 0043109915  | 415,371.47  | 293.48                 | 0.070655        |
| Summary | 0043115750  | 196,802.52  | 48.54                  | 0.024664        |
| Summary | 0043116297  | 378,926.32  | 118.41                 | 0.031249        |
| Summary | 0043120480  | 220,211.37  | 48.31                  | 0.021938        |
| Summary | 0043121547  | 166,676.24  | 173.62                 | 0.104166        |
| Summary | 0043127853  | 388,072.41  | 150.35                 | 0.038743        |
| Summary | 0043129146  | 456,122.22  | 110.77                 | 0.024285        |
| Summary | 0043132952  | 133,498.62  | 55.50                  | 0.041573        |
| Summary | 0043146210  | 310,567.72  | 87.54                  | 0.028187        |
| Summary | 0043153824  | 513,976.94  | 238.07                 | 0.046319        |
| Summary | 0043154047  | 115,514.77  | 2.33                   | 0.002017        |
| Summary | 0043155657  | 54,405.90   | 39.67                  | 0.072915        |
| Summary | 0043157728  | 214,383.71  | 44.66                  | 0.020832        |
| Summary | 0043158516  | 238,134.78  | 91.67                  | 0.038495        |
| Summary | 0043160353  | 243,161.96  | 75.99                  | 0.031251        |
| Summary | 0043162907  | 147,276.89  | 15.91                  | 0.010803        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 1          | 94,423.60         | 8,395.47              | 8.891              |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0043116867     | 94,423.60         | 8,395.47              | 8.891              |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 3          | 217,752.15        | 2,537.51              | 101,694.17                  | 46.702             |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0043033439     | 47,611.26         | 560.03                | 28,502.92                   | 59.866             |
| 0043137560     | 80,357.73         | 2.48                  | 49,283.26                   | 61.330             |
| 0043160044     | 89,783.16         | 1,975.00              | 23,907.99                   | 26.629             |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
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## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 30             | 3,934,073.07      | 762,221.29            | 19.375             |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 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              |
| 0043033439     | 47,611.26         | 28,502.92             | 59.866             |
| 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             |
| 0043095020     | 158,324.99        | 72,227.53             | 45.620             |
| 0043106926     | 87,447.93         | 23,317.09             | 26.664             |
| 0043116867     | 94,423.60         | 8,395.47              | 8.891              |
| 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              |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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           |
| 0043157853  | 212,430.50     | 3,629.49           | 1.709           |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



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

|       | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|-------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Total | 4                   | 107,552.13                | 10,932.98                   | 0.000 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 4                   | 107,552.13                          | 10,932.98                   | 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 | 0043033439  | 49,000.00                    | 4.625 %           | MS    | 67.00              | 360           | 27,942.89                           | 02/28/2019                 | 560.03               | 28,502.92                       |
| Summary | 0043116867  | 94,000.00                    | 4.000 %           | IA    | 80.00              | 276           | 8,395.47                            | 05/31/2020                 | 8,395.47             | 8,395.47                        |
| Summary | 0043137560  | 83,000.00                    | 4.875 %           | NC    | 80.00              | 360           | 49,280.78                           | 04/30/2020                 | 2.48                 | 49,283.26                       |
| Summary | 0043160044  | 92,000.00                    | 4.250 %           | OK    | 80.00              | 360           | 21,932.99                           | 12/31/2019                 | 1,975.00             | 23,907.99                       |

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

\* This data is currently not provided for reporting.

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

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



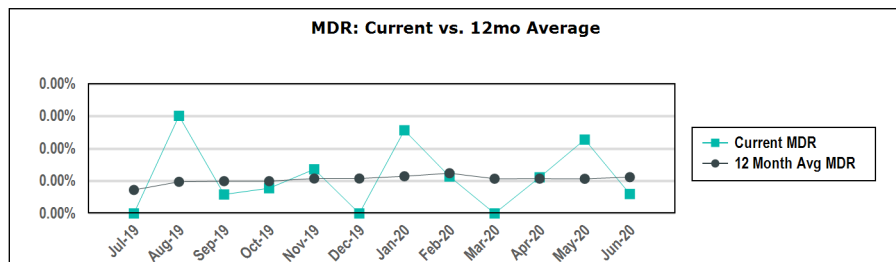
Distribution Date: 25-Jun-2020  
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## Realized Loss Report - Collateral

### Summary

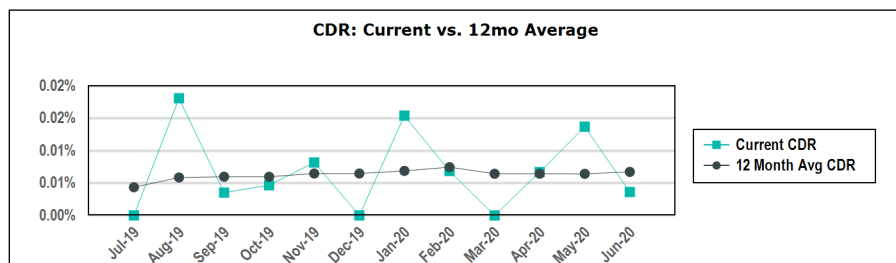
#### MDR

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



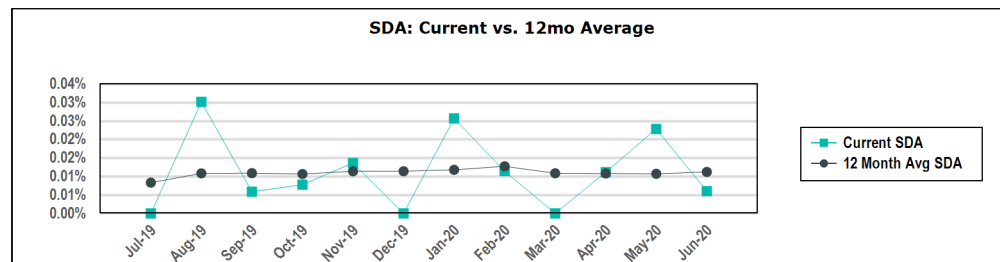
#### CDR

Current Month 0.004 %  
3 Month Average 0.008 %  
12 Month Average 0.007 %



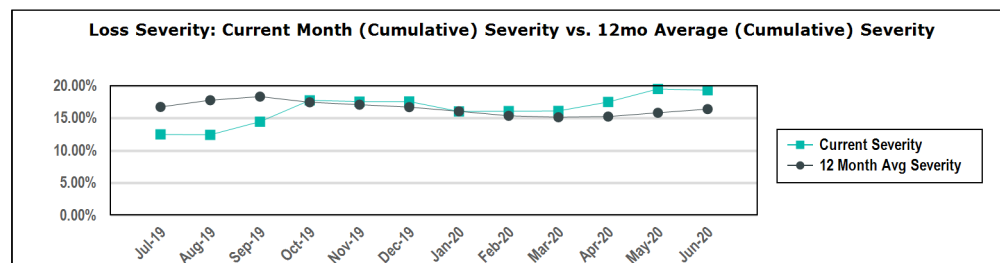
#### SDA

Current Month 0.006 %  
3 Month Average 0.013 %  
12 Month Average 0.011 %



#### Loss Severity

Current Month (Cumulative) 19.375 %  
3 Month Average (Cumulative) 18.830 %  
12 Month Average (Cumulative) 16.450 %



### 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:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 25-Jun-2020  
09-Jun-2020 2:04:40 PM

## Prepayment Rates

### Summary

#### SMM

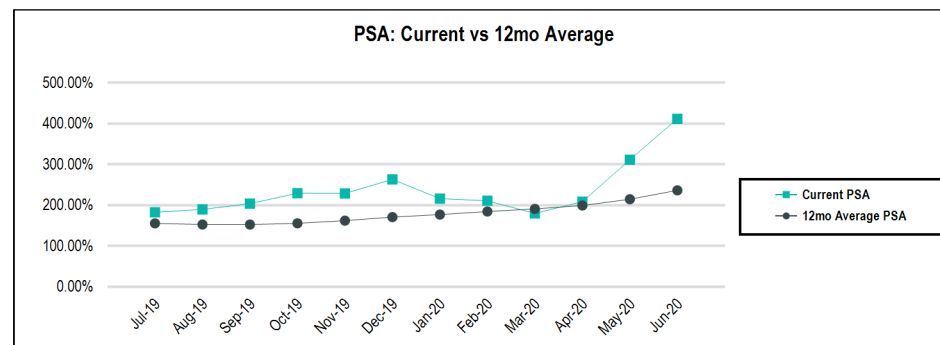
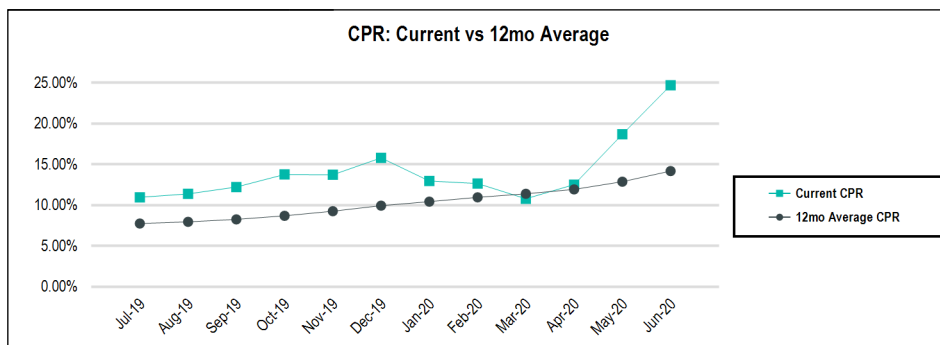
|                  |         |
|------------------|---------|
| Current Month    | 2.337 % |
| 3 Month Average  | 1.719 % |
| 12 Month Average | 1.275 % |

#### CPR

|                  |          |
|------------------|----------|
| Current Month    | 24.705 % |
| 3 Month Average  | 18.644 % |
| 12 Month Average | 14.191 % |

#### PSA

|                  |           |
|------------------|-----------|
| Current Month    | 411.755 % |
| 3 Month Average  | 310.728 % |
| 12 Month Average | 236.513 % |



### 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



Distribution Date: 25-Jun-2020  
 09-Jun-2020 2:04:41 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                                             |

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



## Current Repurchases Due To Other

| Loan<br>Number                          | Beginning<br>Scheduled<br>Balance | Payoff<br>Balance | Current<br>Rate | Current<br>Payment |
|-----------------------------------------|-----------------------------------|-------------------|-----------------|--------------------|
| No Repurchases Due to Other this Period |                                   |                   |                 |                    |

## Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>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.