

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 28-Dec-2020
08-Dec-2020 10:01:50 AM

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		11/30/2020	0.00000 %	24,384,172,854.15	0.00	1,305,915,592.80	0.00	23,078,257,261.36	1,305,915,592.80	0.00
1M-1	30711XNS9	12/24/2020	0.70013 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	12/24/2020	2.35013 %	37,547,518.69	80,888.09	1,930,896.57	0.00	35,616,622.12	2,011,784.66	0.00
1M-AH		11/30/2020	0.00000 %	1,976,212.53	0.00	101,627.54	0.00	1,874,584.99	101,627.54	0.00
1M-2B	30711XNU4	12/24/2020	2.35013 %	249,382,000.00	537,240.11	0.00	0.00	249,382,000.00	537,240.11	0.00
1M-BH		11/30/2020	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	12/24/2020	2.35013 %	290,945,000.00	626,778.69	0.00	0.00	290,945,000.00	626,778.69	0.00
1M-CH		11/30/2020	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	12/24/2020	2.35013 %	577,874,518.69	1,244,906.89	1,930,896.57	0.00	575,943,622.12	3,175,803.46	0.00
1M-2H		11/30/2020	0.00000 %	30,415,570.53	0.00	101,627.54	0.00	30,313,942.99	101,627.54	0.00
1B-1	30711XNW0	12/24/2020	3.75013 %	207,818,000.00	714,399.14	0.00	0.00	207,818,000.00	714,399.14	0.00
1B-1H		11/30/2020	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		11/30/2020	0.00000 %	217,760,220.31	0.00	0.00	29,612.16	217,730,608.15	0.00	1,025,682.85
1A-I1	30711XNY6	12/24/2020	1.80000 %	0.00	61,953.41	0.00	0.00	0.00	61,953.41	0.00
1A-I2	30711XPA6	12/24/2020	1.40000 %	0.00	48,185.98	0.00	0.00	0.00	48,185.98	0.00
1A-I3	30711XPC2	12/24/2020	1.00000 %	0.00	34,418.56	0.00	0.00	0.00	34,418.56	0.00
1A-I4	30711XPE8	12/24/2020	0.60000 %	0.00	20,651.14	0.00	0.00	0.00	20,651.14	0.00
1B-I1	30711XPG3	12/24/2020	1.80000 %	0.00	411,480.30	0.00	0.00	0.00	411,480.30	0.00
1B-I2	30711XPJ7	12/24/2020	1.40000 %	0.00	320,040.23	0.00	0.00	0.00	320,040.23	0.00
1B-I3	30711XPL2	12/24/2020	1.00000 %	0.00	228,600.17	0.00	0.00	0.00	228,600.17	0.00
1B-I4	30711XPN8	12/24/2020	0.60000 %	0.00	137,160.10	0.00	0.00	0.00	137,160.10	0.00
1C-I1	30711XPQ1	12/24/2020	1.80000 %	0.00	480,059.25	0.00	0.00	0.00	480,059.25	0.00
1C-I2	30711XPS7	12/24/2020	1.40000 %	0.00	373,379.42	0.00	0.00	0.00	373,379.42	0.00
1C-I3	30711XPU2	12/24/2020	1.00000 %	0.00	266,699.58	0.00	0.00	0.00	266,699.58	0.00
1C-I4	30711XPW8	12/24/2020	0.60000 %	0.00	160,019.75	0.00	0.00	0.00	160,019.75	0.00
1E-A1	30711XNZ3	12/24/2020	0.55013 %	37,547,518.69	18,934.68	1,930,896.57	0.00	35,616,622.12	1,949,831.25	0.00
1E-A2	30711XPB4	12/24/2020	0.95013 %	37,547,518.69	32,702.11	1,930,896.57	0.00	35,616,622.12	1,963,598.68	0.00
1E-A3	30711XPD0	12/24/2020	1.35013 %	37,547,518.69	46,469.53	1,930,896.57	0.00	35,616,622.12	1,977,366.10	0.00
1E-A4	30711XPF5	12/24/2020	1.75013 %	37,547,518.69	60,236.95	1,930,896.57	0.00	35,616,622.12	1,991,133.52	0.00
1E-B1	30711XPH1	12/24/2020	0.55013 %	249,382,000.00	125,759.81	0.00	0.00	249,382,000.00	125,759.81	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 28-Dec-2020
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPB4	12/24/2020	0.95013 %	249,382,000.00	217,199.88	0.00	0.00	249,382,000.00	217,199.88	0.00
1E-B3	30711XPM0	12/24/2020	1.35013 %	249,382,000.00	308,639.94	0.00	0.00	249,382,000.00	308,639.94	0.00
1E-B4	30711XPP3	12/24/2020	1.75013 %	249,382,000.00	400,080.01	0.00	0.00	249,382,000.00	400,080.01	0.00
1E-C1	30711XPR9	12/24/2020	0.55013 %	290,945,000.00	146,719.44	0.00	0.00	290,945,000.00	146,719.44	0.00
1E-C2	30711XPT5	12/24/2020	0.95013 %	290,945,000.00	253,399.28	0.00	0.00	290,945,000.00	253,399.28	0.00
1E-C3	30711XPV0	12/24/2020	1.35013 %	290,945,000.00	360,079.11	0.00	0.00	290,945,000.00	360,079.11	0.00
1E-C4	30711XPX6	12/24/2020	1.75013 %	290,945,000.00	466,758.94	0.00	0.00	290,945,000.00	466,758.94	0.00
1E-D1	30711XPY4	12/24/2020	0.55013 %	286,929,518.69	144,694.49	1,930,896.57	0.00	284,998,622.12	2,075,591.06	0.00
1E-D2	30711XPZ1	12/24/2020	0.95013 %	286,929,518.69	249,901.98	1,930,896.57	0.00	284,998,622.12	2,180,798.55	0.00
1E-D3	30711XQA5	12/24/2020	1.35013 %	286,929,518.69	355,109.47	1,930,896.57	0.00	284,998,622.12	2,286,006.04	0.00
1E-D4	30711XQB3	12/24/2020	1.75013 %	286,929,518.69	460,316.96	1,930,896.57	0.00	284,998,622.12	2,391,213.53	0.00
1E-D5	30711XQC1	12/24/2020	2.35013 %	286,929,518.69	618,128.20	1,930,896.57	0.00	284,998,622.12	2,549,024.77	0.00
1E-F1	30711XQD9	12/24/2020	0.55013 %	540,327,000.00	272,479.25	0.00	0.00	540,327,000.00	272,479.25	0.00
1E-F2	30711XQE7	12/24/2020	0.95013 %	540,327,000.00	470,599.15	0.00	0.00	540,327,000.00	470,599.15	0.00
1E-F3	30711XQF4	12/24/2020	1.35013 %	540,327,000.00	668,719.05	0.00	0.00	540,327,000.00	668,719.05	0.00
1E-F4	30711XQG2	12/24/2020	1.75013 %	540,327,000.00	866,838.95	0.00	0.00	540,327,000.00	866,838.95	0.00
1E-F5	30711XQH0	12/24/2020	2.35013 %	540,327,000.00	1,164,018.80	0.00	0.00	540,327,000.00	1,164,018.80	0.00
1-X1	30711XQJ6	12/24/2020	1.80000 %	0.00	473,433.71	0.00	0.00	0.00	473,433.71	0.00
1-X2	30711XQK3	12/24/2020	1.40000 %	0.00	368,226.22	0.00	0.00	0.00	368,226.22	0.00
1-X3	30711XQL1	12/24/2020	1.00000 %	0.00	263,018.73	0.00	0.00	0.00	263,018.73	0.00
1-X4	30711XQM9	12/24/2020	0.60000 %	0.00	157,811.24	0.00	0.00	0.00	157,811.24	0.00
1-Y1	30711XQN7	12/24/2020	1.80000 %	0.00	891,539.55	0.00	0.00	0.00	891,539.55	0.00
1-Y2	30711XQP2	12/24/2020	1.40000 %	0.00	693,419.65	0.00	0.00	0.00	693,419.65	0.00
1-Y3	30711XQQ0	12/24/2020	1.00000 %	0.00	495,299.75	0.00	0.00	0.00	495,299.75	0.00
1-Y4	30711XQR8	12/24/2020	0.60000 %	0.00	297,179.85	0.00	0.00	0.00	297,179.85	0.00
Totals				32,485,050,212.11	17,094,575.49	1,327,358,710.15	29,612.16	31,157,661,889.81	1,344,453,285.64	1,025,682.85

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: 28-Dec-2020
08-Dec-2020 10:01:50 AM

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	24,384,172,854.15	47,435,974.23	1,258,479,618.57	0.00	0.00	1,305,915,592.80	23,078,257,261.36	0.54803933	1,305,915,592.80
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	37,547,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	35,616,622.12	0.14281954	1,930,896.57
1M-AH	13,125,550.00	1,976,212.53	101,627.54	0.00	0.00	0.00	101,627.54	1,874,584.99	0.14281954	101,627.54
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	577,874,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	575,943,622.12	0.72931120	1,930,896.57
1M-2H	41,564,908.00	30,415,570.53	101,627.54	0.00	0.00	0.00	101,627.54	30,313,942.99	0.72931577	101,627.54
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	217,760,220.31	0.00	0.00	0.00	29,612.16	29,612.16	217,730,608.15	0.99531130	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	37,547,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	35,616,622.12	0.14281954	1,930,896.57
1E-A2	249,382,000.00	37,547,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	35,616,622.12	0.14281954	1,930,896.57
1E-A3	249,382,000.00	37,547,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	35,616,622.12	0.14281954	1,930,896.57
1E-A4	249,382,000.00	37,547,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	35,616,622.12	0.14281954	1,930,896.57
1E-B1	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00

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Series 2017-C05



Distribution Date: 28-Dec-2020
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-C1	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C2	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C3	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C4	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-D1	498,764,000.00	286,929,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	284,998,622.12	0.57140977	1,930,896.57
1E-D2	498,764,000.00	286,929,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	284,998,622.12	0.57140977	1,930,896.57
1E-D3	498,764,000.00	286,929,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	284,998,622.12	0.57140977	1,930,896.57
1E-D4	498,764,000.00	286,929,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	284,998,622.12	0.57140977	1,930,896.57
1E-D5	498,764,000.00	286,929,518.69	1,930,896.57	0.00	0.00	0.00	1,930,896.57	284,998,622.12	0.57140977	1,930,896.57
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	32,485,050,212.11	68,879,091.58	1,258,479,618.57	0.00	29,612.16	1,327,388,322.31	31,157,661,889.81	0.58858201	1,327,358,710.15

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	579.05090078	1.12646198	29.88511282	0.00000000	0.00000000	31.01157480	548.03932598	0.54803933	31.01157480
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	150.56226468	7.74272630	0.00000000	0.00000000	0.00000000	7.74272630	142.81953838	0.14281954	7.74272630
1M-AH	13,125,550.00	150.56226444	7.74272621	0.00000000	0.00000000	0.00000000	7.74272621	142.81953823	0.14281954	7.74272621
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	731.75627819	2.44507353	0.00000000	0.00000000	0.00000000	2.44507353	729.31120466	0.72931120	2.44507353
1M-2H	41,564,908.00	731.76080481	2.44503224	0.00000000	0.00000000	0.00000000	2.44503224	729.31577257	0.72931577	2.44503224
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	995.44666494	0.00000000	0.00000000	0.00000000	0.13536598	0.13536598	995.31129896	0.99531130	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	150.56226468	7.74272630	0.00000000	0.00000000	0.00000000	7.74272630	142.81953838	0.14281954	7.74272630
1E-A2	249,382,000.00	150.56226468	7.74272630	0.00000000	0.00000000	0.00000000	7.74272630	142.81953838	0.14281954	7.74272630
1E-A3	249,382,000.00	150.56226468	7.74272630	0.00000000	0.00000000	0.00000000	7.74272630	142.81953838	0.14281954	7.74272630
1E-A4	249,382,000.00	150.56226468	7.74272630	0.00000000	0.00000000	0.00000000	7.74272630	142.81953838	0.14281954	7.74272630
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: 28-Dec-2020
08-Dec-2020 10:01:51 AM

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	575.28113234	3.87136315	0.00000000	0.00000000	0.00000000	3.87136315	571.40976919	0.57140977	3.87136315
1E-D2	498,764,000.00	575.28113234	3.87136315	0.00000000	0.00000000	0.00000000	3.87136315	571.40976919	0.57140977	3.87136315
1E-D3	498,764,000.00	575.28113234	3.87136315	0.00000000	0.00000000	0.00000000	3.87136315	571.40976919	0.57140977	3.87136315
1E-D4	498,764,000.00	575.28113234	3.87136315	0.00000000	0.00000000	0.00000000	3.87136315	571.40976919	0.57140977	3.87136315
1E-D5	498,764,000.00	575.28113234	3.87136315	0.00000000	0.00000000	0.00000000	3.87136315	571.40976919	0.57140977	3.87136315
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: 28-Dec-2020
08-Dec-2020 10:01:51 AM

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 %	24,384,172,854.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	23,078,257,261.36
1M-1	N/A	N/A	0.70013 %	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	11/25/20 - 12/27/20	33	2.35013 %	37,547,518.69	80,888.09	0.00	0.00	0.00	0.00	80,888.09	0.00	35,616,622.12
1M-AH	N/A	N/A	0.00000 %	1,976,212.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,874,584.99
1M-2B	11/25/20 - 12/27/20	33	2.35013 %	249,382,000.00	537,240.11	0.00	0.00	0.00	0.00	537,240.11	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	11/25/20 - 12/27/20	33	2.35013 %	290,945,000.00	626,778.69	0.00	0.00	0.00	0.00	626,778.69	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	11/25/20 - 12/27/20	33	2.35013 %	577,874,518.69	1,244,906.89	0.00	0.00	0.00	0.00	1,244,906.89	0.00	575,943,622.12
1M-2H	N/A	N/A	0.00000 %	30,415,570.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,313,942.99
1B-1	11/25/20 - 12/27/20	33	3.75013 %	207,818,000.00	714,399.14	0.00	0.00	0.00	0.00	714,399.14	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	217,760,220.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,730,608.15
1A-I1	11/25/20 - 12/27/20	33	1.80000 %	37,547,518.69	61,953.41	0.00	0.00	0.00	0.00	61,953.41	0.00	35,616,622.12
1A-I2	11/25/20 - 12/27/20	33	1.40000 %	37,547,518.69	48,185.98	0.00	0.00	0.00	0.00	48,185.98	0.00	35,616,622.12
1A-I3	11/25/20 - 12/27/20	33	1.00000 %	37,547,518.69	34,418.56	0.00	0.00	0.00	0.00	34,418.56	0.00	35,616,622.12
1A-I4	11/25/20 - 12/27/20	33	0.60000 %	37,547,518.69	20,651.14	0.00	0.00	0.00	0.00	20,651.14	0.00	35,616,622.12
1B-I1	11/25/20 - 12/27/20	33	1.80000 %	249,382,000.00	411,480.30	0.00	0.00	0.00	0.00	411,480.30	0.00	249,382,000.00
1B-I2	11/25/20 - 12/27/20	33	1.40000 %	249,382,000.00	320,040.23	0.00	0.00	0.00	0.00	320,040.23	0.00	249,382,000.00
1B-I3	11/25/20 - 12/27/20	33	1.00000 %	249,382,000.00	228,600.17	0.00	0.00	0.00	0.00	228,600.17	0.00	249,382,000.00
1B-I4	11/25/20 - 12/27/20	33	0.60000 %	249,382,000.00	137,160.10	0.00	0.00	0.00	0.00	137,160.10	0.00	249,382,000.00
1C-I1	11/25/20 - 12/27/20	33	1.80000 %	290,945,000.00	480,059.25	0.00	0.00	0.00	0.00	480,059.25	0.00	290,945,000.00
1C-I2	11/25/20 - 12/27/20	33	1.40000 %	290,945,000.00	373,379.42	0.00	0.00	0.00	0.00	373,379.42	0.00	290,945,000.00
1C-I3	11/25/20 - 12/27/20	33	1.00000 %	290,945,000.00	266,699.58	0.00	0.00	0.00	0.00	266,699.58	0.00	290,945,000.00
1C-I4	11/25/20 - 12/27/20	33	0.60000 %	290,945,000.00	160,019.75	0.00	0.00	0.00	0.00	160,019.75	0.00	290,945,000.00
1E-A1	11/25/20 - 12/27/20	33	0.55013 %	37,547,518.69	18,934.68	0.00	0.00	0.00	0.00	18,934.68	0.00	35,616,622.12
1E-A2	11/25/20 - 12/27/20	33	0.95013 %	37,547,518.69	32,702.11	0.00	0.00	0.00	0.00	32,702.11	0.00	35,616,622.12
1E-A3	11/25/20 - 12/27/20	33	1.35013 %	37,547,518.69	46,469.53	0.00	0.00	0.00	0.00	46,469.53	0.00	35,616,622.12
1E-A4	11/25/20 - 12/27/20	33	1.75013 %	37,547,518.69	60,236.95	0.00	0.00	0.00	0.00	60,236.95	0.00	35,616,622.12
1E-B1	11/25/20 - 12/27/20	33	0.55013 %	249,382,000.00	125,759.81	0.00	0.00	0.00	0.00	125,759.81	0.00	249,382,000.00
1E-B2	11/25/20 - 12/27/20	33	0.95013 %	249,382,000.00	217,199.88	0.00	0.00	0.00	0.00	217,199.88	0.00	249,382,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 28-Dec-2020
08-Dec-2020 10:01:51 AM

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	11/25/20 - 12/27/20	33	1.35013 %	249,382,000.00	308,639.94	0.00	0.00	0.00	0.00	308,639.94	0.00	249,382,000.00
1E-B4	11/25/20 - 12/27/20	33	1.75013 %	249,382,000.00	400,080.01	0.00	0.00	0.00	0.00	400,080.01	0.00	249,382,000.00
1E-C1	11/25/20 - 12/27/20	33	0.55013 %	290,945,000.00	146,719.44	0.00	0.00	0.00	0.00	146,719.44	0.00	290,945,000.00
1E-C2	11/25/20 - 12/27/20	33	0.95013 %	290,945,000.00	253,399.28	0.00	0.00	0.00	0.00	253,399.28	0.00	290,945,000.00
1E-C3	11/25/20 - 12/27/20	33	1.35013 %	290,945,000.00	360,079.11	0.00	0.00	0.00	0.00	360,079.11	0.00	290,945,000.00
1E-C4	11/25/20 - 12/27/20	33	1.75013 %	290,945,000.00	466,758.94	0.00	0.00	0.00	0.00	466,758.94	0.00	290,945,000.00
1E-D1	11/25/20 - 12/27/20	33	0.55013 %	286,929,518.69	144,694.49	0.00	0.00	0.00	0.00	144,694.49	0.00	284,998,622.12
1E-D2	11/25/20 - 12/27/20	33	0.95013 %	286,929,518.69	249,901.98	0.00	0.00	0.00	0.00	249,901.98	0.00	284,998,622.12
1E-D3	11/25/20 - 12/27/20	33	1.35013 %	286,929,518.69	355,109.47	0.00	0.00	0.00	0.00	355,109.47	0.00	284,998,622.12
1E-D4	11/25/20 - 12/27/20	33	1.75013 %	286,929,518.69	460,316.96	0.00	0.00	0.00	0.00	460,316.96	0.00	284,998,622.12
1E-D5	11/25/20 - 12/27/20	33	2.35013 %	286,929,518.69	618,128.20	0.00	0.00	0.00	0.00	618,128.20	0.00	284,998,622.12
1E-F1	11/25/20 - 12/27/20	33	0.55013 %	540,327,000.00	272,479.25	0.00	0.00	0.00	0.00	272,479.25	0.00	540,327,000.00
1E-F2	11/25/20 - 12/27/20	33	0.95013 %	540,327,000.00	470,599.15	0.00	0.00	0.00	0.00	470,599.15	0.00	540,327,000.00
1E-F3	11/25/20 - 12/27/20	33	1.35013 %	540,327,000.00	668,719.05	0.00	0.00	0.00	0.00	668,719.05	0.00	540,327,000.00
1E-F4	11/25/20 - 12/27/20	33	1.75013 %	540,327,000.00	866,838.95	0.00	0.00	0.00	0.00	866,838.95	0.00	540,327,000.00
1E-F5	11/25/20 - 12/27/20	33	2.35013 %	540,327,000.00	1,164,018.80	0.00	0.00	0.00	0.00	1,164,018.80	0.00	540,327,000.00
1-X1	11/25/20 - 12/27/20	33	1.80000 %	286,929,518.69	473,433.71	0.00	0.00	0.00	0.00	473,433.71	0.00	284,998,622.12
1-X2	11/25/20 - 12/27/20	33	1.40000 %	286,929,518.69	368,226.22	0.00	0.00	0.00	0.00	368,226.22	0.00	284,998,622.12
1-X3	11/25/20 - 12/27/20	33	1.00000 %	286,929,518.69	263,018.73	0.00	0.00	0.00	0.00	263,018.73	0.00	284,998,622.12
1-X4	11/25/20 - 12/27/20	33	0.60000 %	286,929,518.69	157,811.24	0.00	0.00	0.00	0.00	157,811.24	0.00	284,998,622.12
1-Y1	11/25/20 - 12/27/20	33	1.80000 %	540,327,000.00	891,539.55	0.00	0.00	0.00	0.00	891,539.55	0.00	540,327,000.00
1-Y2	11/25/20 - 12/27/20	33	1.40000 %	540,327,000.00	693,419.65	0.00	0.00	0.00	0.00	693,419.65	0.00	540,327,000.00
1-Y3	11/25/20 - 12/27/20	33	1.00000 %	540,327,000.00	495,299.75	0.00	0.00	0.00	0.00	495,299.75	0.00	540,327,000.00
1-Y4	11/25/20 - 12/27/20	33	0.60000 %	540,327,000.00	297,179.85	0.00	0.00	0.00	0.00	297,179.85	0.00	540,327,000.00
Totals					17,094,575.49	0.00	0.00	0.00	0.00	17,094,575.49	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: 28-Dec-2020
08-Dec-2020 10:01:51 AM

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 %	579.05090078	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	548.03932598
1M-1	353,291,000.00	0.70013 %	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	2.35013 %	150.56226468	0.32435416	0.00000000	0.00000000	0.00000000	0.00000000	0.32435416	0.00000000	142.81953838
1M-AH	13,125,550.00	0.00000 %	150.56226444	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	142.81953823
1M-2B	249,382,000.00	2.35013 %	1000.00000000	2.15428583	0.00000000	0.00000000	0.00000000	0.00000000	2.15428583	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	2.35013 %	1000.00000000	2.15428583	0.00000000	0.00000000	0.00000000	0.00000000	2.15428583	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	2.35013 %	731.75627819	1.57641218	0.00000000	0.00000000	0.00000000	0.00000000	1.57641218	0.00000000	729.31120466
1M-2H	41,564,908.00	0.00000 %	731.76080481	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	729.31577257
1B-1	207,818,000.00	3.75013 %	1000.00000000	3.43761917	0.00000000	0.00000000	0.00000000	0.00000000	3.43761917	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	995.44666494	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.31129896
1A-I1	0.00	1.80000 %	150.56226468	0.24842775	0.00000000	0.00000000	0.00000000	0.00000000	0.24842775	0.00000000	142.81953838
1A-I2	0.00	1.40000 %	150.56226468	0.19322156	0.00000000	0.00000000	0.00000000	0.00000000	0.19322156	0.00000000	142.81953838
1A-I3	0.00	1.00000 %	150.56226468	0.13801541	0.00000000	0.00000000	0.00000000	0.00000000	0.13801541	0.00000000	142.81953838
1A-I4	0.00	0.60000 %	150.56226468	0.08280926	0.00000000	0.00000000	0.00000000	0.00000000	0.08280926	0.00000000	142.81953838
1B-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.28333332	0.00000000	0.00000000	0.00000000	0.00000000	1.28333332	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.91666668	0.00000000	0.00000000	0.00000000	0.00000000	0.91666668	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333334	0.00000000	0.00000000	0.00000000	0.00000000	1.28333334	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666666	0.00000000	0.00000000	0.00000000	0.00000000	0.91666666	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.55013 %	150.56226468	0.07592641	0.00000000	0.00000000	0.00000000	0.00000000	0.07592641	0.00000000	142.81953838
1E-A2	249,382,000.00	0.95013 %	150.56226468	0.13113260	0.00000000	0.00000000	0.00000000	0.00000000	0.13113260	0.00000000	142.81953838
1E-A3	249,382,000.00	1.35013 %	150.56226468	0.18633875	0.00000000	0.00000000	0.00000000	0.00000000	0.18633875	0.00000000	142.81953838

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	249,382,000.00	1.75013 %	150.56226468	0.24154490	0.00000000	0.00000000	0.00000000	0.00000000	0.24154490	0.00000000	142.81953838
1E-B1	249,382,000.00	0.55013 %	1000.00000000	0.50428583	0.00000000	0.00000000	0.00000000	0.00000000	0.50428583	0.00000000	1000.00000000
1E-B2	249,382,000.00	0.95013 %	1000.00000000	0.87095251	0.00000000	0.00000000	0.00000000	0.00000000	0.87095251	0.00000000	1000.00000000
1E-B3	249,382,000.00	1.35013 %	1000.00000000	1.23761915	0.00000000	0.00000000	0.00000000	0.00000000	1.23761915	0.00000000	1000.00000000
1E-B4	249,382,000.00	1.75013 %	1000.00000000	1.60428583	0.00000000	0.00000000	0.00000000	0.00000000	1.60428583	0.00000000	1000.00000000
1E-C1	290,945,000.00	0.55013 %	1000.00000000	0.50428583	0.00000000	0.00000000	0.00000000	0.00000000	0.50428583	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.95013 %	1000.00000000	0.87095252	0.00000000	0.00000000	0.00000000	0.00000000	0.87095252	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.35013 %	1000.00000000	1.23761917	0.00000000	0.00000000	0.00000000	0.00000000	1.23761917	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.75013 %	1000.00000000	1.60428583	0.00000000	0.00000000	0.00000000	0.00000000	1.60428583	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.55013 %	575.28113234	0.29010612	0.00000000	0.00000000	0.00000000	0.00000000	0.29010612	0.00000000	571.40976919
1E-D2	498,764,000.00	0.95013 %	575.28113234	0.50104254	0.00000000	0.00000000	0.00000000	0.00000000	0.50104254	0.00000000	571.40976919
1E-D3	498,764,000.00	1.35013 %	575.28113234	0.71197895	0.00000000	0.00000000	0.00000000	0.00000000	0.71197895	0.00000000	571.40976919
1E-D4	498,764,000.00	1.75013 %	575.28113234	0.92291537	0.00000000	0.00000000	0.00000000	0.00000000	0.92291537	0.00000000	571.40976919
1E-D5	498,764,000.00	2.35013 %	575.28113234	1.23932000	0.00000000	0.00000000	0.00000000	0.00000000	1.23932000	0.00000000	571.40976919
1E-F1	540,327,000.00	0.55013 %	1000.00000000	0.50428583	0.00000000	0.00000000	0.00000000	0.00000000	0.50428583	0.00000000	1000.00000000
1E-F2	540,327,000.00	0.95013 %	1000.00000000	0.87095250	0.00000000	0.00000000	0.00000000	0.00000000	0.87095250	0.00000000	1000.00000000
1E-F3	540,327,000.00	1.35013 %	1000.00000000	1.23761916	0.00000000	0.00000000	0.00000000	0.00000000	1.23761916	0.00000000	1000.00000000
1E-F4	540,327,000.00	1.75013 %	1000.00000000	1.60428583	0.00000000	0.00000000	0.00000000	0.00000000	1.60428583	0.00000000	1000.00000000
1E-F5	540,327,000.00	2.35013 %	1000.00000000	2.15428583	0.00000000	0.00000000	0.00000000	0.00000000	2.15428583	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	575.28113234	0.94921388	0.00000000	0.00000000	0.00000000	0.00000000	0.94921388	0.00000000	571.40976919
1-X2	0.00	1.40000 %	575.28113234	0.73827746	0.00000000	0.00000000	0.00000000	0.00000000	0.73827746	0.00000000	571.40976919
1-X3	0.00	1.00000 %	575.28113234	0.52734105	0.00000000	0.00000000	0.00000000	0.00000000	0.52734105	0.00000000	571.40976919
1-X4	0.00	0.60000 %	575.28113234	0.31640463	0.00000000	0.00000000	0.00000000	0.00000000	0.31640463	0.00000000	571.40976919
1-Y1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.91666667	0.00000000	0.00000000	0.00000000	0.00000000	0.91666667	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,938,981.42
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(29,612.16)
Total Deposits	3,909,369.26
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,890,202.60
Total Withdrawals (Pool Distribution Amount)	3,909,369.26
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,307,977,729.07
Total Principal Reduction Cumulative	19,630,256,630.29
Scheduled Principal Current	49,468,498.34
Scheduled Principal Cumulative	2,624,250,801.13
Unscheduled Principal Current	1,258,479,618.57
Unscheduled Principal Cumulative	17,004,980,146.31
Senior Reduction Amount	1,305,915,592.80
Subordinate Reduction Amount	2,032,524.11
Calculated Tranche Write-down Amount	29,612.16
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,336.23
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,885.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	114360
Period Reference Pool Removal Loan Count	4639
Period Ending Loan Count	109721
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	24,121,001,729.15
Period PIF Loan Count Current	4637
PIF Loan Count Cumulative	64742
Period PIF Loan UPB Current	1,243,852,286.39
PIF Loan UPB Cumulative	16,273,443,790.18
Period Partial Prepayment Amount	18,198,167.34
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	169
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,019,494.77
Credit Event Amount Current	148,890.48
Credit Event Amount Cumulative	4,797,191.79
Total Active Modified Loan Count	582
Total Active Modified Loan UPB	130,756,522.45
Libor Rate	0.150130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	95.891276%
Subordinate Percentage	4.108724%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	4.110000 %	4.320000 %
1M-1	0.00	0.00	2.900000 %	4.110000 %	4.320000 %
1M-1H	0.00	0.00	2.900000 %	4.110000 %	4.320000 %
1M-2A	0.00	0.00	2.300000 %	3.950000 %	4.170000 %
1M-2B	0.00	0.00	1.700000 %	2.920000 %	3.080000 %
1M-2C	0.00	0.00	1.000000 %	1.720000 %	1.810000 %
1M-2	0.00	0.00	1.000000 %	1.720000 %	1.810000 %
1M-2H	0.00	0.00	1.000000 %	1.720000 %	1.810000 %
1B-1	0.00	0.00	0.500000 %	0.860000 %	0.900000 %
1B-1H	0.00	0.00	0.500000 %	0.860000 %	0.900000 %
1B-2H	29,612.16	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	868	185,113,394.13	0.791097 %	0.767437 %
60 Days	375	83,893,700.40	0.341776 %	0.347804 %
90 Days	405	94,306,291.34	0.369118 %	0.390972 %
120 Days	305	73,394,089.06	0.277978 %	0.304275 %
150 Days	442	107,487,198.42	0.402840 %	0.445617 %
180+ Days	2169	566,094,220.07	1.976832 %	2.346893 %
Totals	4564	1,110,288,893.42	4.159641 %	4.602997 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	56	13,411,155.38	4,336.23	0.032333

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	309,461.10	8.29	0.002679
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042991477	156,493.30	9.17	0.005860
Summary	0042992047	173,745.83	108.59	0.062499
Summary	0042994551	132,504.95	1.79	0.001351
Summary	0043002055	207,532.12	36.55	0.017612
Summary	0043004835	359,281.30	134.36	0.037397
Summary	0043005227	280,898.35	224.30	0.079851
Summary	0043011843	244,050.74	6.82	0.002795
Summary	0043012772	165,532.28	103.46	0.062501
Summary	0043013073	147,498.33	3.72	0.002522
Summary	0043013788	442,381.18	92.16	0.020833
Summary	0043016037	183,156.57	190.79	0.104168
Summary	0043016304	310,431.37	13.09	0.004217
Summary	0043018058	273,384.18	2.51	0.000918
Summary	0043018804	367,825.62	268.21	0.072918
Summary	0043019732	258,213.38	6.81	0.002637
Summary	0043020334	94,044.53	32.99	0.035079
Summary	0043022301	121,569.65	63.32	0.052085
Summary	0043030352	411,359.17	99.40	0.024164
Summary	0043033428	137,634.59	74.15	0.053875
Summary	0043042445	171,463.79	35.72	0.020832
Summary	0043052177	368,617.37	18.03	0.004891
Summary	0043052368	159,260.89	43.89	0.027559

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043054381	111,010.43	28.99	0.026115
Summary	0043062614	117,040.52	1.81	0.001546
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	148,240.92	21.08	0.014220
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	397,016.54	187.94	0.047338
Summary	0043078227	348,383.16	40.60	0.011654
Summary	0043078316	177,593.68	94.86	0.053414
Summary	0043083724	259,303.99	9.69	0.003737
Summary	0043085287	102,701.44	18.29	0.017809
Summary	0043087513	371,115.82	33.21	0.008949
Summary	0043095103	301,412.60	62.79	0.020832
Summary	0043101278	169,188.42	40.05	0.023672
Summary	0043105043	281,097.93	175.69	0.062501
Summary	0043109915	414,338.73	293.48	0.070831
Summary	0043115750	195,812.54	48.54	0.024789
Summary	0043116297	378,926.32	118.41	0.031249
Summary	0043120480	222,029.18	48.31	0.021758
Summary	0043121547	164,162.84	171.00	0.104165
Summary	0043127853	384,349.81	149.18	0.038814
Summary	0043129146	454,860.71	110.77	0.024353
Summary	0043132952	132,710.73	55.33	0.041692
Summary	0043146210	310,567.72	87.54	0.028187
Summary	0043146960	105,616.44	121.02	0.114584
Summary	0043153824	512,806.51	238.07	0.046425
Summary	0043154047	114,162.26	2.33	0.002041
Summary	0043157728	212,073.75	44.18	0.020832
Summary	0043157853	212,430.50	135.72	0.063889
Summary	0043158516	237,147.71	91.67	0.038655
Summary	0043160353	240,594.73	75.19	0.031252
Summary	0043162907	146,396.35	15.91	0.010868

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	148,890.48	28,202.77	18.942

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043025275	38,760.66	27,330.93	70.512
0043044740	110,129.82	871.84	0.792

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	390,803.31	1,409.39	77,611.34	19.859

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043026773	232,478.32	1,363.18	5,337.60	2.296
0043095020	158,324.99	46.21	72,273.74	45.649

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
40	4,797,191.79	1,025,682.85	21.381

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042989765	104,358.15	35,669.82	34.180
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	27,330.93	70.512
0043026773	232,478.32	5,337.60	2.296
0043033439	47,611.26	28,502.92	59.866
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043042394	161,617.32	5,411.71	3.348
0043044740	110,129.82	871.84	0.792
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043068667	206,698.30	59.53	0.029
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,740.44)	(10.892)
0043087179	70,088.71	1,149.54	1.640

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

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

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	539,693.79	29,612.16	0.000 %	0	0.00	0.00	0.000 %	4	539,693.79	29,612.16	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	0043025275	40,000.00	3.875 %	TX	80.00	360	38,760.66	11/30/2020	27,330.93	27,330.93
Summary	0043026773	240,000.00	3.990 %	TX	80.00	360	232,478.32	07/31/2020	1,363.18	5,337.60
Summary	0043044740	116,000.00	3.750 %	AZ	80.00	360	110,129.82	11/30/2020	871.84	871.84
Summary	0043095020	167,000.00	3.250 %	ND	80.00	360	158,324.99	04/30/2020	46.21	72,273.74

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.

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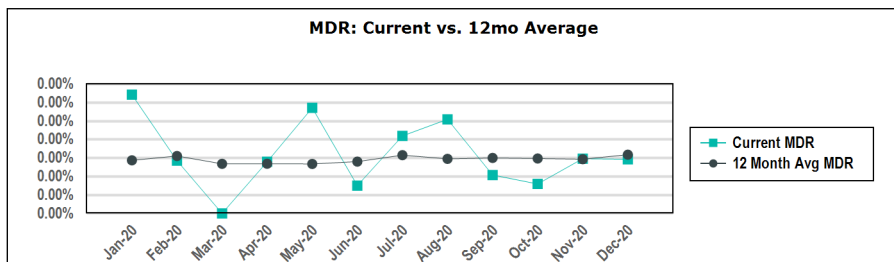
Distribution Date: 28-Dec-2020
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Realized Loss Report - Collateral

Summary

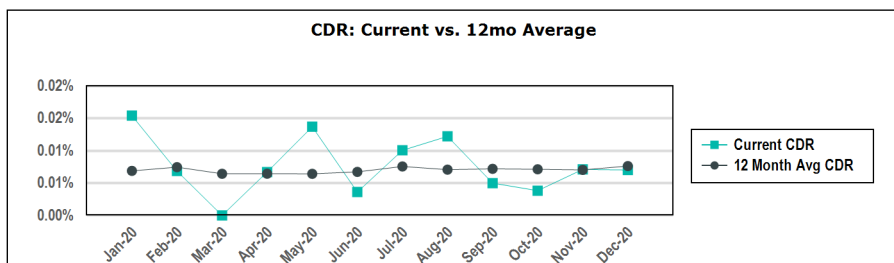
MDR

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



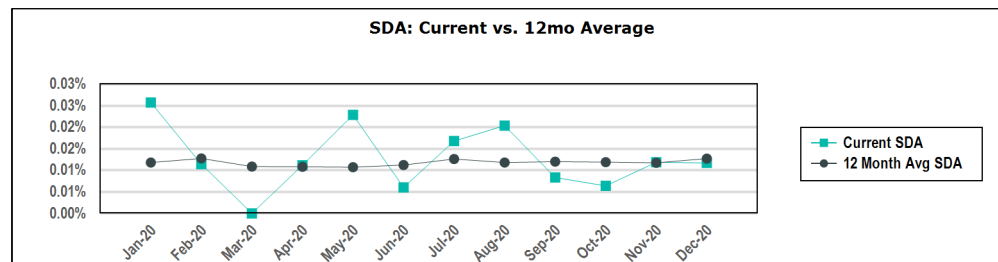
CDR

Current Month	0.007 %
3 Month Average	0.006 %
12 Month Average	0.008 %



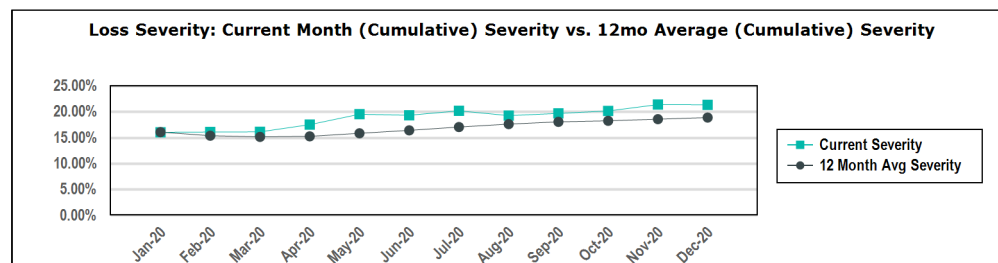
SDA

Current Month	0.012 %
3 Month Average	0.010 %
12 Month Average	0.013 %



Loss Severity

Current Month (Cumulative)	21.381 %
3 Month Average (Cumulative)	21.002 %
12 Month Average (Cumulative)	18.927 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

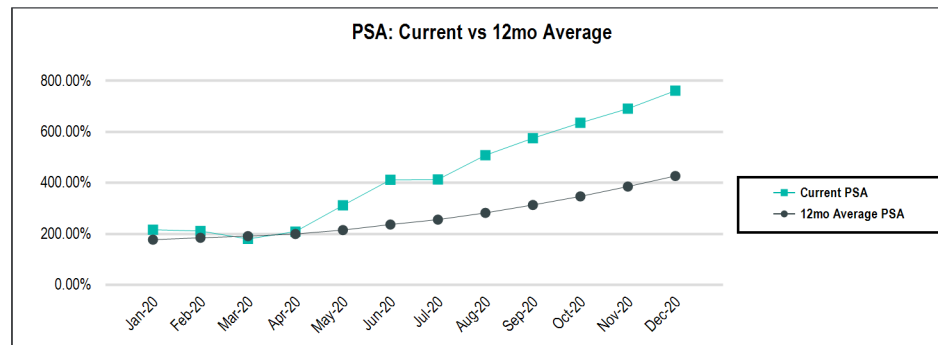
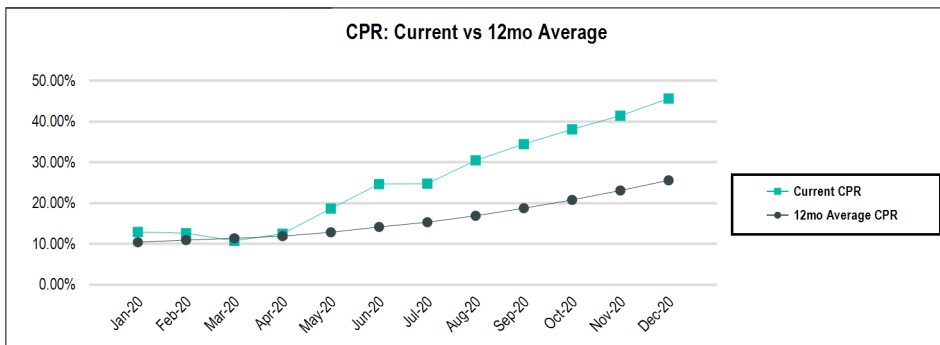
Current Month	4.959 %
3 Month Average	4.415 %
12 Month Average	2.535 %

CPR

Current Month	45.682 %
3 Month Average	41.757 %
12 Month Average	25.620 %

PSA

Current Month	761.364 %
3 Month Average	695.951 %
12 Month Average	426.993 %



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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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

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Supplemental Reporting

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C05), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Closing Date

Means July 26, 2017

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.