

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: 26-May-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
1A-H		04/30/2020	0.00000 %	30,736,932,040.28	0.00	582,971,243.13	0.00	30,153,960,797.14	582,971,243.13	0.00
1M-1	30711XNS9	05/22/2020	1.03725 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	05/22/2020	2.68725 %	190,624,053.74	412,649.45	21,727,416.55	0.00	168,896,637.19	22,140,066.00	0.00
1M-AH		04/30/2020	0.00000 %	10,032,983.73	0.00	1,143,564.06	0.00	8,889,419.67	1,143,564.06	0.00
1M-2B	30711XNU4	05/22/2020	2.68725 %	249,382,000.00	539,844.49	0.00	0.00	249,382,000.00	539,844.49	0.00
1M-BH		04/30/2020	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	05/22/2020	2.68725 %	290,945,000.00	629,817.13	0.00	0.00	290,945,000.00	629,817.13	0.00
1M-CH		04/30/2020	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	05/22/2020	2.68725 %	730,951,053.74	1,582,311.07	21,727,416.55	0.00	709,223,637.19	23,309,727.62	0.00
1M-2H		04/30/2020	0.00000 %	38,472,341.73	0.00	1,143,564.06	0.00	37,328,777.67	1,143,564.06	0.00
1B-1	30711XNW0	05/22/2020	4.08725 %	207,818,000.00	684,242.21	0.00	0.00	207,818,000.00	684,242.21	0.00
1B-1H		04/30/2020	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		04/30/2020	0.00000 %	218,146,588.27	0.00	0.00	141,585.58	218,005,002.69	0.00	751,288.31
1A-I1	30711XNY6	05/22/2020	1.80000 %	0.00	276,404.88	0.00	0.00	0.00	276,404.88	0.00
1A-I2	30711XPA6	05/22/2020	1.40000 %	0.00	214,981.57	0.00	0.00	0.00	214,981.57	0.00
1A-I3	30711XPC2	05/22/2020	1.00000 %	0.00	153,558.27	0.00	0.00	0.00	153,558.27	0.00
1A-I4	30711XPE8	05/22/2020	0.60000 %	0.00	92,134.96	0.00	0.00	0.00	92,134.96	0.00
1B-I1	30711XPG3	05/22/2020	1.80000 %	0.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00
1B-I2	30711XPJ7	05/22/2020	1.40000 %	0.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00
1B-I3	30711XPL2	05/22/2020	1.00000 %	0.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00
1B-I4	30711XPN8	05/22/2020	0.60000 %	0.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00
1C-I1	30711XPQ1	05/22/2020	1.80000 %	0.00	421,870.25	0.00	0.00	0.00	421,870.25	0.00
1C-I2	30711XPS7	05/22/2020	1.40000 %	0.00	328,121.31	0.00	0.00	0.00	328,121.31	0.00
1C-I3	30711XPU2	05/22/2020	1.00000 %	0.00	234,372.36	0.00	0.00	0.00	234,372.36	0.00
1C-I4	30711XPW8	05/22/2020	0.60000 %	0.00	140,623.42	0.00	0.00	0.00	140,623.42	0.00
1E-A1	30711XNZ3	05/22/2020	0.88725 %	190,624,053.74	136,244.57	21,727,416.55	0.00	168,896,637.19	21,863,661.12	0.00
1E-A2	30711XPB4	05/22/2020	1.28725 %	190,624,053.74	197,667.88	21,727,416.55	0.00	168,896,637.19	21,925,084.43	0.00
1E-A3	30711XPD0	05/22/2020	1.68725 %	190,624,053.74	259,091.18	21,727,416.55	0.00	168,896,637.19	21,986,507.73	0.00
1E-A4	30711XPF5	05/22/2020	2.08725 %	190,624,053.74	320,514.49	21,727,416.55	0.00	168,896,637.19	22,047,931.04	0.00
1E-B1	30711XPH1	05/22/2020	0.88725 %	249,382,000.00	178,240.59	0.00	0.00	249,382,000.00	178,240.59	0.00

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Series 2017-C05



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Certificateholder Distribution Summary

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1E-B2	30711XP4	05/22/2020	1.28725 %	249,382,000.00	258,597.01	0.00	0.00	249,382,000.00	258,597.01	0.00
1E-B3	30711XPM0	05/22/2020	1.68725 %	249,382,000.00	338,953.43	0.00	0.00	249,382,000.00	338,953.43	0.00
1E-B4	30711XPP3	05/22/2020	2.08725 %	249,382,000.00	419,309.86	0.00	0.00	249,382,000.00	419,309.86	0.00
1E-C1	30711XPR9	05/22/2020	0.88725 %	290,945,000.00	207,946.88	0.00	0.00	290,945,000.00	207,946.88	0.00
1E-C2	30711XPT5	05/22/2020	1.28725 %	290,945,000.00	301,695.82	0.00	0.00	290,945,000.00	301,695.82	0.00
1E-C3	30711XPV0	05/22/2020	1.68725 %	290,945,000.00	395,444.77	0.00	0.00	290,945,000.00	395,444.77	0.00
1E-C4	30711XPX6	05/22/2020	2.08725 %	290,945,000.00	489,193.71	0.00	0.00	290,945,000.00	489,193.71	0.00
1E-D1	30711XPY4	05/22/2020	0.88725 %	440,006,053.75	314,485.16	21,727,416.55	0.00	418,278,637.19	22,041,901.71	0.00
1E-D2	30711XPZ1	05/22/2020	1.28725 %	440,006,053.75	456,264.89	21,727,416.55	0.00	418,278,637.19	22,183,681.44	0.00
1E-D3	30711XQA5	05/22/2020	1.68725 %	440,006,053.75	598,044.62	21,727,416.55	0.00	418,278,637.19	22,325,461.17	0.00
1E-D4	30711XQB3	05/22/2020	2.08725 %	440,006,053.75	739,824.35	21,727,416.55	0.00	418,278,637.19	22,467,240.90	0.00
1E-D5	30711XQC1	05/22/2020	2.68725 %	440,006,053.75	952,493.94	21,727,416.55	0.00	418,278,637.19	22,679,910.49	0.00
1E-F1	30711XQD9	05/22/2020	0.88725 %	540,327,000.00	386,187.47	0.00	0.00	540,327,000.00	386,187.47	0.00
1E-F2	30711XQE7	05/22/2020	1.28725 %	540,327,000.00	560,292.83	0.00	0.00	540,327,000.00	560,292.83	0.00
1E-F3	30711XQF4	05/22/2020	1.68725 %	540,327,000.00	734,398.20	0.00	0.00	540,327,000.00	734,398.20	0.00
1E-F4	30711XQG2	05/22/2020	2.08725 %	540,327,000.00	908,503.57	0.00	0.00	540,327,000.00	908,503.57	0.00
1E-F5	30711XQH0	05/22/2020	2.68725 %	540,327,000.00	1,169,661.62	0.00	0.00	540,327,000.00	1,169,661.62	0.00
1-X1	30711XQJ6	05/22/2020	1.80000 %	0.00	638,008.78	0.00	0.00	0.00	638,008.78	0.00
1-X2	30711XQK3	05/22/2020	1.40000 %	0.00	496,229.05	0.00	0.00	0.00	496,229.05	0.00
1-X3	30711XQL1	05/22/2020	1.00000 %	0.00	354,449.32	0.00	0.00	0.00	354,449.32	0.00
1-X4	30711XQM9	05/22/2020	0.60000 %	0.00	212,669.59	0.00	0.00	0.00	212,669.59	0.00
1-Y1	30711XQN7	05/22/2020	1.80000 %	0.00	783,474.15	0.00	0.00	0.00	783,474.15	0.00
1-Y2	30711XQP2	05/22/2020	1.40000 %	0.00	609,368.78	0.00	0.00	0.00	609,368.78	0.00
1-Y3	30711XQQ0	05/22/2020	1.00000 %	0.00	435,263.42	0.00	0.00	0.00	435,263.42	0.00
1-Y4	30711XQR8	05/22/2020	0.60000 %	0.00	261,158.05	0.00	0.00	0.00	261,158.05	0.00
Totals				40,538,151,194.20	20,788,886.42	824,259,953.30	141,585.58	39,713,749,655.26	845,048,839.72	751,288.31

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: 26-May-2020
11-May-2020 3:33:29 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	30,736,932,040.28	58,487,724.33	524,483,518.80	0.00	0.00	582,971,243.13	30,153,960,797.14	0.71606604	582,971,243.13
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	190,624,053.74	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	168,896,637.19	0.67726074	21,727,416.55
1M-AH	13,125,550.00	10,032,983.73	114,774.31	1,028,789.75	0.00	0.00	1,143,564.06	8,889,419.67	0.67726074	1,143,564.06
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	730,951,053.74	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	709,223,637.19	0.89808225	21,727,416.55
1M-2H	41,564,908.00	38,472,341.73	114,774.31	1,028,789.75	0.00	0.00	1,143,564.06	37,328,777.67	0.89808397	1,143,564.06
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	218,146,588.27	0.00	0.00	0.00	141,585.58	141,585.58	218,005,002.69	0.99656564	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	190,624,053.74	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	168,896,637.19	0.67726074	21,727,416.55
1E-A2	249,382,000.00	190,624,053.74	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	168,896,637.19	0.67726074	21,727,416.55
1E-A3	249,382,000.00	190,624,053.74	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	168,896,637.19	0.67726074	21,727,416.55
1E-A4	249,382,000.00	190,624,053.74	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	168,896,637.19	0.67726074	21,727,416.55
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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Distribution Date: 26-May-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	440,006,053.75	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	418,278,637.19	0.83863037	21,727,416.55
1E-D2	498,764,000.00	440,006,053.75	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	418,278,637.19	0.83863037	21,727,416.55
1E-D3	498,764,000.00	440,006,053.75	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	418,278,637.19	0.83863037	21,727,416.55
1E-D4	498,764,000.00	440,006,053.75	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	418,278,637.19	0.83863037	21,727,416.55
1E-D5	498,764,000.00	440,006,053.75	2,180,681.81	19,546,734.75	0.00	0.00	21,727,416.55	418,278,637.19	0.83863037	21,727,416.55
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	40,538,151,194.20	82,704,772.86	741,555,180.55	0.00	141,585.58	824,401,538.88	39,713,749,655.26	0.75021029	824,259,953.30

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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	729.90985963	1.38890786	12.45490900	0.00000000	0.00000000	13.84381687	716.06604276	0.71606604	13.84381687
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	764.38577660	8.74434326	78.38069608	0.00000000	0.00000000	87.12503930	677.26073730	0.67726074	87.12503930
1M-AH	13,125,550.00	764.38577660	8.74434290	78.38069643	0.00000000	0.00000000	87.12503933	677.26073726	0.67726074	87.12503933
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	925.59544559	2.76137389	24.75181966	0.00000000	0.00000000	27.51319353	898.08225206	0.89808225	27.51319353
1M-2H	41,564,908.00	925.59670119	2.76132718	24.75140207	0.00000000	0.00000000	27.51272925	898.08397194	0.89808397	27.51272925
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	997.21286767	0.00000000	0.00000000	0.00000000	0.64722975	0.64722975	996.56563792	0.99656564	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	764.38577660	8.74434326	78.38069608	0.00000000	0.00000000	87.12503930	677.26073730	0.67726074	87.12503930
1E-A2	249,382,000.00	764.38577660	8.74434326	78.38069608	0.00000000	0.00000000	87.12503930	677.26073730	0.67726074	87.12503930
1E-A3	249,382,000.00	764.38577660	8.74434326	78.38069608	0.00000000	0.00000000	87.12503930	677.26073730	0.67726074	87.12503930
1E-A4	249,382,000.00	764.38577660	8.74434326	78.38069608	0.00000000	0.00000000	87.12503930	677.26073730	0.67726074	87.12503930
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: 26-May-2020
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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
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	882.19288832	4.37217163	39.19034804	0.00000000	0.00000000	43.56251965	838.63036865	0.83863037	43.56251965
1E-D2	498,764,000.00	882.19288832	4.37217163	39.19034804	0.00000000	0.00000000	43.56251965	838.63036865	0.83863037	43.56251965
1E-D3	498,764,000.00	882.19288832	4.37217163	39.19034804	0.00000000	0.00000000	43.56251965	838.63036865	0.83863037	43.56251965
1E-D4	498,764,000.00	882.19288832	4.37217163	39.19034804	0.00000000	0.00000000	43.56251965	838.63036865	0.83863037	43.56251965
1E-D5	498,764,000.00	882.19288832	4.37217163	39.19034804	0.00000000	0.00000000	43.56251965	838.63036865	0.83863037	43.56251965
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: 26-May-2020
11-May-2020 3:33:30 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 %	30,736,932,040.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,153,960,797.14
1M-1	N/A	N/A	1.03725 %	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	04/27/20 - 05/25/20	29	2.68725 %	190,624,053.74	412,649.45	0.00	0.00	0.00	0.00	412,649.45	0.00	168,896,637.19
1M-AH	N/A	N/A	0.00000 %	10,032,983.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,889,419.67
1M-2B	04/27/20 - 05/25/20	29	2.68725 %	249,382,000.00	539,844.49	0.00	0.00	0.00	0.00	539,844.49	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	04/27/20 - 05/25/20	29	2.68725 %	290,945,000.00	629,817.13	0.00	0.00	0.00	0.00	629,817.13	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	04/27/20 - 05/25/20	29	2.68725 %	730,951,053.74	1,582,311.07	0.00	0.00	0.00	0.00	1,582,311.07	0.00	709,223,637.19
1M-2H	N/A	N/A	0.00000 %	38,472,341.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	37,328,777.67
1B-1	04/27/20 - 05/25/20	29	4.08725 %	207,818,000.00	684,242.21	0.00	0.00	0.00	0.00	684,242.21	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 %	218,146,588.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	218,005,002.69
1A-11	04/27/20 - 05/25/20	29	1.80000 %	190,624,053.74	276,404.88	0.00	0.00	0.00	0.00	276,404.88	0.00	168,896,637.19
1A-12	04/27/20 - 05/25/20	29	1.40000 %	190,624,053.74	214,981.57	0.00	0.00	0.00	0.00	214,981.57	0.00	168,896,637.19
1A-13	04/27/20 - 05/25/20	29	1.00000 %	190,624,053.74	153,558.27	0.00	0.00	0.00	0.00	153,558.27	0.00	168,896,637.19
1A-14	04/27/20 - 05/25/20	29	0.60000 %	190,624,053.74	92,134.96	0.00	0.00	0.00	0.00	92,134.96	0.00	168,896,637.19
1B-11	04/27/20 - 05/25/20	29	1.80000 %	249,382,000.00	361,603.90	0.00	0.00	0.00	0.00	361,603.90	0.00	249,382,000.00
1B-12	04/27/20 - 05/25/20	29	1.40000 %	249,382,000.00	281,247.48	0.00	0.00	0.00	0.00	281,247.48	0.00	249,382,000.00
1B-13	04/27/20 - 05/25/20	29	1.00000 %	249,382,000.00	200,891.06	0.00	0.00	0.00	0.00	200,891.06	0.00	249,382,000.00
1B-14	04/27/20 - 05/25/20	29	0.60000 %	249,382,000.00	120,534.63	0.00	0.00	0.00	0.00	120,534.63	0.00	249,382,000.00
1C-11	04/27/20 - 05/25/20	29	1.80000 %	290,945,000.00	421,870.25	0.00	0.00	0.00	0.00	421,870.25	0.00	290,945,000.00
1C-12	04/27/20 - 05/25/20	29	1.40000 %	290,945,000.00	328,121.31	0.00	0.00	0.00	0.00	328,121.31	0.00	290,945,000.00
1C-13	04/27/20 - 05/25/20	29	1.00000 %	290,945,000.00	234,372.36	0.00	0.00	0.00	0.00	234,372.36	0.00	290,945,000.00
1C-14	04/27/20 - 05/25/20	29	0.60000 %	290,945,000.00	140,623.42	0.00	0.00	0.00	0.00	140,623.42	0.00	290,945,000.00
1E-A1	04/27/20 - 05/25/20	29	0.88725 %	190,624,053.74	136,244.57	0.00	0.00	0.00	0.00	136,244.57	0.00	168,896,637.19
1E-A2	04/27/20 - 05/25/20	29	1.28725 %	190,624,053.74	197,667.88	0.00	0.00	0.00	0.00	197,667.88	0.00	168,896,637.19
1E-A3	04/27/20 - 05/25/20	29	1.68725 %	190,624,053.74	259,091.18	0.00	0.00	0.00	0.00	259,091.18	0.00	168,896,637.19
1E-A4	04/27/20 - 05/25/20	29	2.08725 %	190,624,053.74	320,514.49	0.00	0.00	0.00	0.00	320,514.49	0.00	168,896,637.19
1E-B1	04/27/20 - 05/25/20	29	0.88725 %	249,382,000.00	178,240.59	0.00	0.00	0.00	0.00	178,240.59	0.00	249,382,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-May-2020
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
1E-B2	04/27/20 - 05/25/20	29	1.28725 %	249,382,000.00	258,597.01	0.00	0.00	0.00	0.00	258,597.01	0.00	249,382,000.00
1E-B3	04/27/20 - 05/25/20	29	1.68725 %	249,382,000.00	338,953.43	0.00	0.00	0.00	0.00	338,953.43	0.00	249,382,000.00
1E-B4	04/27/20 - 05/25/20	29	2.08725 %	249,382,000.00	419,309.86	0.00	0.00	0.00	0.00	419,309.86	0.00	249,382,000.00
1E-C1	04/27/20 - 05/25/20	29	0.88725 %	290,945,000.00	207,946.88	0.00	0.00	0.00	0.00	207,946.88	0.00	290,945,000.00
1E-C2	04/27/20 - 05/25/20	29	1.28725 %	290,945,000.00	301,695.82	0.00	0.00	0.00	0.00	301,695.82	0.00	290,945,000.00
1E-C3	04/27/20 - 05/25/20	29	1.68725 %	290,945,000.00	395,444.77	0.00	0.00	0.00	0.00	395,444.77	0.00	290,945,000.00
1E-C4	04/27/20 - 05/25/20	29	2.08725 %	290,945,000.00	489,193.71	0.00	0.00	0.00	0.00	489,193.71	0.00	290,945,000.00
1E-D1	04/27/20 - 05/25/20	29	0.88725 %	440,006,053.75	314,485.16	0.00	0.00	0.00	0.00	314,485.16	0.00	418,278,637.19
1E-D2	04/27/20 - 05/25/20	29	1.28725 %	440,006,053.75	456,264.89	0.00	0.00	0.00	0.00	456,264.89	0.00	418,278,637.19
1E-D3	04/27/20 - 05/25/20	29	1.68725 %	440,006,053.75	598,044.62	0.00	0.00	0.00	0.00	598,044.62	0.00	418,278,637.19
1E-D4	04/27/20 - 05/25/20	29	2.08725 %	440,006,053.75	739,824.35	0.00	0.00	0.00	0.00	739,824.35	0.00	418,278,637.19
1E-D5	04/27/20 - 05/25/20	29	2.68725 %	440,006,053.75	952,493.94	0.00	0.00	0.00	0.00	952,493.94	0.00	418,278,637.19
1E-F1	04/27/20 - 05/25/20	29	0.88725 %	540,327,000.00	386,187.47	0.00	0.00	0.00	0.00	386,187.47	0.00	540,327,000.00
1E-F2	04/27/20 - 05/25/20	29	1.28725 %	540,327,000.00	560,292.83	0.00	0.00	0.00	0.00	560,292.83	0.00	540,327,000.00
1E-F3	04/27/20 - 05/25/20	29	1.68725 %	540,327,000.00	734,398.20	0.00	0.00	0.00	0.00	734,398.20	0.00	540,327,000.00
1E-F4	04/27/20 - 05/25/20	29	2.08725 %	540,327,000.00	908,503.57	0.00	0.00	0.00	0.00	908,503.57	0.00	540,327,000.00
1E-F5	04/27/20 - 05/25/20	29	2.68725 %	540,327,000.00	1,169,661.62	0.00	0.00	0.00	0.00	1,169,661.62	0.00	540,327,000.00
1-X1	04/27/20 - 05/25/20	29	1.80000 %	440,006,053.74	638,008.78	0.00	0.00	0.00	0.00	638,008.78	0.00	418,278,637.19
1-X2	04/27/20 - 05/25/20	29	1.40000 %	440,006,053.74	496,229.05	0.00	0.00	0.00	0.00	496,229.05	0.00	418,278,637.19
1-X3	04/27/20 - 05/25/20	29	1.00000 %	440,006,053.74	354,449.32	0.00	0.00	0.00	0.00	354,449.32	0.00	418,278,637.19
1-X4	04/27/20 - 05/25/20	29	0.60000 %	440,006,053.74	212,669.59	0.00	0.00	0.00	0.00	212,669.59	0.00	418,278,637.19
1-Y1	04/27/20 - 05/25/20	29	1.80000 %	540,327,000.00	783,474.15	0.00	0.00	0.00	0.00	783,474.15	0.00	540,327,000.00
1-Y2	04/27/20 - 05/25/20	29	1.40000 %	540,327,000.00	609,368.78	0.00	0.00	0.00	0.00	609,368.78	0.00	540,327,000.00
1-Y3	04/27/20 - 05/25/20	29	1.00000 %	540,327,000.00	435,263.42	0.00	0.00	0.00	0.00	435,263.42	0.00	540,327,000.00
1-Y4	04/27/20 - 05/25/20	29	0.60000 %	540,327,000.00	261,158.05	0.00	0.00	0.00	0.00	261,158.05	0.00	540,327,000.00
Totals					20,788,886.42	0.00	0.00	0.00	0.00	20,788,886.42	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: 26-May-2020
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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
1A-H	42,110,586,170.00	0.00000 %	729.90985963	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	716.06604276
1M-1	353,291,000.00	1.03725 %	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	2.68725 %	764.38577660	1.65468819	0.00000000	0.00000000	0.00000000	0.00000000	1.65468819	0.00000000	677.26073730
1M-AH	13,125,550.00	0.00000 %	764.38577660	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	677.26073726
1M-2B	249,382,000.00	2.68725 %	1,000.00000000	2.16472917	0.00000000	0.00000000	0.00000000	0.00000000	2.16472917	0.00000000	1,000.00000000
1M-BH	13,125,550.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2C	290,945,000.00	2.68725 %	1,000.00000000	2.16472918	0.00000000	0.00000000	0.00000000	0.00000000	2.16472918	0.00000000	1,000.00000000
1M-CH	15,313,808.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1M-2	789,709,000.00	2.68725 %	925.59544559	2.00366346	0.00000000	0.00000000	0.00000000	0.00000000	2.00366346	0.00000000	898.08225206
1M-2H	41,564,908.00	0.00000 %	925.59670119	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	898.08397194
1B-1	207,818,000.00	4.08725 %	1,000.00000000	3.29250695	0.00000000	0.00000000	0.00000000	0.00000000	3.29250695	0.00000000	1,000.00000000
1B-1H	10,938,291.00	0.00000 %	1,000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1,000.00000000
1B-2H	218,756,291.00	0.00000 %	997.21286767	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.56563792
1A-11	0.00	1.80000 %	764.38577660	1.10835938	0.00000000	0.00000000	0.00000000	0.00000000	1.10835938	0.00000000	677.26073730
1A-12	0.00	1.40000 %	764.38577660	0.86205729	0.00000000	0.00000000	0.00000000	0.00000000	0.86205729	0.00000000	677.26073730
1A-13	0.00	1.00000 %	764.38577660	0.61575523	0.00000000	0.00000000	0.00000000	0.00000000	0.61575523	0.00000000	677.26073730
1A-14	0.00	0.60000 %	764.38577660	0.36945313	0.00000000	0.00000000	0.00000000	0.00000000	0.36945313	0.00000000	677.26073730
1B-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1B-12	0.00	1.40000 %	1,000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1,000.00000000
1B-13	0.00	1.00000 %	1,000.00000000	0.80555557	0.00000000	0.00000000	0.00000000	0.00000000	0.80555557	0.00000000	1,000.00000000
1B-14	0.00	0.60000 %	1,000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1,000.00000000
1C-11	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1C-12	0.00	1.40000 %	1,000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1,000.00000000
1C-13	0.00	1.00000 %	1,000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1,000.00000000
1C-14	0.00	0.60000 %	1,000.00000000	0.48333334	0.00000000	0.00000000	0.00000000	0.00000000	0.48333334	0.00000000	1,000.00000000
1E-A1	249,382,000.00	0.88725 %	764.38577660	0.54632880	0.00000000	0.00000000	0.00000000	0.00000000	0.54632880	0.00000000	677.26073730
1E-A2	249,382,000.00	1.28725 %	764.38577660	0.79263090	0.00000000	0.00000000	0.00000000	0.00000000	0.79263090	0.00000000	677.26073730
1E-A3	249,382,000.00	1.68725 %	764.38577660	1.03893296	0.00000000	0.00000000	0.00000000	0.00000000	1.03893296	0.00000000	677.26073730
1E-A4	249,382,000.00	2.08725 %	764.38577660	1.28523506	0.00000000	0.00000000	0.00000000	0.00000000	1.28523506	0.00000000	677.26073730
1E-B1	249,382,000.00	0.88725 %	1,000.00000000	0.71472917	0.00000000	0.00000000	0.00000000	0.00000000	0.71472917	0.00000000	1,000.00000000

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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-B2	249,382,000.00	1.28725 %	1,000.00000000	1.03695138	0.00000000	0.00000000	0.00000000	0.00000000	1.03695138	0.00000000	1,000.00000000
1E-B3	249,382,000.00	1.68725 %	1,000.00000000	1.35917360	0.00000000	0.00000000	0.00000000	0.00000000	1.35917360	0.00000000	1,000.00000000
1E-B4	249,382,000.00	2.08725 %	1,000.00000000	1.68139585	0.00000000	0.00000000	0.00000000	0.00000000	1.68139585	0.00000000	1,000.00000000
1E-C1	290,945,000.00	0.88725 %	1,000.00000000	0.71472918	0.00000000	0.00000000	0.00000000	0.00000000	0.71472918	0.00000000	1,000.00000000
1E-C2	290,945,000.00	1.28725 %	1,000.00000000	1.03695138	0.00000000	0.00000000	0.00000000	0.00000000	1.03695138	0.00000000	1,000.00000000
1E-C3	290,945,000.00	1.68725 %	1,000.00000000	1.35917362	0.00000000	0.00000000	0.00000000	0.00000000	1.35917362	0.00000000	1,000.00000000
1E-C4	290,945,000.00	2.08725 %	1,000.00000000	1.68139583	0.00000000	0.00000000	0.00000000	0.00000000	1.68139583	0.00000000	1,000.00000000
1E-D1	498,764,000.00	0.88725 %	882.19288832	0.63052899	0.00000000	0.00000000	0.00000000	0.00000000	0.63052899	0.00000000	838.63036865
1E-D2	498,764,000.00	1.28725 %	882.19288832	0.91479114	0.00000000	0.00000000	0.00000000	0.00000000	0.91479114	0.00000000	838.63036865
1E-D3	498,764,000.00	1.68725 %	882.19288832	1.19905330	0.00000000	0.00000000	0.00000000	0.00000000	1.19905330	0.00000000	838.63036865
1E-D4	498,764,000.00	2.08725 %	882.19288832	1.48331546	0.00000000	0.00000000	0.00000000	0.00000000	1.48331546	0.00000000	838.63036865
1E-D5	498,764,000.00	2.68725 %	882.19288832	1.90970868	0.00000000	0.00000000	0.00000000	0.00000000	1.90970868	0.00000000	838.63036865
1E-F1	540,327,000.00	0.88725 %	1,000.00000000	0.71472917	0.00000000	0.00000000	0.00000000	0.00000000	0.71472917	0.00000000	1,000.00000000
1E-F2	540,327,000.00	1.28725 %	1,000.00000000	1.03695138	0.00000000	0.00000000	0.00000000	0.00000000	1.03695138	0.00000000	1,000.00000000
1E-F3	540,327,000.00	1.68725 %	1,000.00000000	1.35917361	0.00000000	0.00000000	0.00000000	0.00000000	1.35917361	0.00000000	1,000.00000000
1E-F4	540,327,000.00	2.08725 %	1,000.00000000	1.68139584	0.00000000	0.00000000	0.00000000	0.00000000	1.68139584	0.00000000	1,000.00000000
1E-F5	540,327,000.00	2.68725 %	1,000.00000000	2.16472917	0.00000000	0.00000000	0.00000000	0.00000000	2.16472917	0.00000000	1,000.00000000
1-X1	0.00	1.80000 %	882.19288830	1.27917969	0.00000000	0.00000000	0.00000000	0.00000000	1.27917969	0.00000000	838.63036865
1-X2	0.00	1.40000 %	882.19288830	0.99491754	0.00000000	0.00000000	0.00000000	0.00000000	0.99491754	0.00000000	838.63036865
1-X3	0.00	1.00000 %	882.19288830	0.71065538	0.00000000	0.00000000	0.00000000	0.00000000	0.71065538	0.00000000	838.63036865
1-X4	0.00	0.60000 %	882.19288830	0.42639322	0.00000000	0.00000000	0.00000000	0.00000000	0.42639322	0.00000000	838.63036865
1-Y1	0.00	1.80000 %	1,000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1,000.00000000
1-Y2	0.00	1.40000 %	1,000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1,000.00000000
1-Y3	0.00	1.00000 %	1,000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1,000.00000000
1-Y4	0.00	0.60000 %	1,000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	0.00000000	1,000.00000000

(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	24,154,722.07
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(141,585.58)
Total Deposits	24,013,136.49
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	23,993,969.83
Total Withdrawals (Pool Distribution Amount)	24,013,136.49
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	605,983,809.32
Total Principal Reduction Cumulative	12,413,983,850.25
Scheduled Principal Current	60,783,180.45
Scheduled Principal Cumulative	2,245,405,962.59
Unscheduled Principal Current	545,059,043.29
Unscheduled Principal Cumulative	10,167,826,599.35
Senior Reduction Amount	582,971,243.13
Subordinate Reduction Amount	22,870,980.61
Calculated Tranche Write-down Amount	141,585.58
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	3,682.74
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	136595
Period Reference Pool Removal Loan Count	1986
Period Ending Loan Count	134609
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	31,337,274,509.19
Period PIF Loan Count Current	1983
PIF Loan Count Cumulative	39951
Period PIF Loan UPB Current	532,157,875.53
PIF Loan UPB Cumulative	9,548,215,203.01
Period Partial Prepayment Amount	14,126,917.26
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	365,201.07
Credit Event Amount Cumulative	3,839,649.47
Total Active Modified Loan Count	554
Total Active Modified Loan UPB	121,992,514.32
Libor Rate	0.487250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	96.223534%
Subordinate Percentage	3.776466%
Minimum Credit Enhancement Test Pass?	YES
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 %	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 %	3.150000 %	3.210000 %
1M-2B	0.00	0.00	1.700000 %	2.330000 %	2.370000 %
1M-2C	0.00	0.00	1.000000 %	1.370000 %	1.390000 %
1M-2	0.00	0.00	1.000000 %	1.370000 %	1.390000 %
1M-2H	0.00	0.00	1.000000 %	1.370000 %	1.390000 %
1B-1	0.00	0.00	0.500000 %	0.680000 %	0.700000 %
1B-1H	0.00	0.00	0.500000 %	0.680000 %	0.700000 %
1B-2H	141,585.58	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	951	211,596,860.12	0.706491 %	0.675224 %
60 Days	188	40,808,436.50	0.139664 %	0.130223 %
90 Days	71	16,004,733.15	0.052745 %	0.051073 %
120 Days	62	14,583,157.59	0.046059 %	0.046536 %
150 Days	39	8,076,563.32	0.028973 %	0.025773 %
180+ Days	150	30,585,731.60	0.111434 %	0.097602 %
Totals	1461	321,655,482.28	1.085366 %	1.026431 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	53	11,858,967.14	3,682.74	0.031054

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	157,668.84	9.17	0.005816
Summary	0042992047	175,949.33	109.97	0.062501
Summary	0042994551	134,276.40	1.79	0.001333
Summary	0043002055	208,895.39	36.55	0.017497
Summary	0043004835	361,340.51	134.36	0.037184
Summary	0043005227	282,099.87	224.30	0.079511
Summary	0043011843	244,050.74	6.82	0.002795
Summary	0043012772	167,775.51	104.86	0.062500
Summary	0043013073	148,432.70	3.72	0.002506
Summary	0043013788	448,213.10	93.38	0.020834
Summary	0043016037	183,156.57	190.79	0.104168
Summary	0043016304	313,882.25	13.09	0.004170
Summary	0043018058	275,057.06	2.51	0.000913
Summary	0043019732	258,213.38	6.81	0.002637
Summary	0043020334	94,122.17	33.00	0.035061
Summary	0043021585	82,641.89	11.13	0.013468
Summary	0043022301	122,333.67	63.72	0.052087
Summary	0043033428	137,741.22	74.18	0.053855
Summary	0043042445	172,494.34	35.94	0.020835
Summary	0043052368	160,111.07	43.89	0.027412
Summary	0043054381	111,643.32	28.99	0.025967
Summary	0043062614	117,869.11	1.81	0.001536

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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	149,269.75	21.08	0.014122
Summary	0043076309	183,672.16	123.59	0.067288
Summary	0043076726	399,468.88	188.71	0.047240
Summary	0043078316	173,410.43	54.19	0.031250
Summary	0043078823	156,591.75	2.43	0.001552
Summary	0043083724	261,052.88	9.69	0.003712
Summary	0043085287	103,167.06	18.29	0.017729
Summary	0043095103	304,694.36	63.48	0.020834
Summary	0043101278	170,143.89	40.05	0.023539
Summary	0043105043	284,851.58	178.03	0.062499
Summary	0043109915	415,622.95	293.48	0.070612
Summary	0043115750	196,965.72	48.54	0.024644
Summary	0043116297	378,926.32	118.41	0.031249
Summary	0043120480	220,211.37	48.31	0.021938
Summary	0043121547	167,090.28	174.05	0.104165
Summary	0043127300	275,858.39	35.80	0.012978
Summary	0043127853	388,072.41	150.35	0.038743
Summary	0043129146	456,434.49	110.77	0.024269
Summary	0043132952	133,498.62	55.50	0.041573
Summary	0043146210	310,810.82	87.54	0.028165
Summary	0043153824	514,364.58	238.07	0.046284
Summary	0043154047	115,693.65	2.33	0.002014
Summary	0043155657	54,405.90	39.67	0.072915
Summary	0043157728	214,764.24	44.74	0.020832
Summary	0043158516	238,297.03	91.67	0.038469
Summary	0043160353	243,584.87	76.12	0.031250
Summary	0043162907	147,276.89	15.91	0.010803

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	365,201.07	141,585.58	38.769

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042997201	126,518.35	20,077.27	15.869
0043095020	158,324.99	72,227.53	45.620
0043137560	80,357.73	49,280.78	61.327

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Credit-Linked Notes

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
29	3,839,649.47	751,288.31	19.567

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss 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	27,942.89	58.690
0043042394	161,617.32	5,411.71	3.348
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043068667	206,698.30	59.53	0.029
0043087179	70,088.71	1,149.54	1.640
0043089478	58,081.04	64,228.38	110.584
0043091760	64,121.75	34,521.98	53.838
0043095020	158,324.99	72,227.53	45.620
0043106926	87,447.93	23,317.09	26.664
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,280.78	61.327
0043140016	430,695.95	5,746.02	1.334

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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	21,932.99	24.429
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960

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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	3	141,585.58	141,585.58	0.000 %	0	0.00	0.00	0.000 %	3	141,585.58	141,585.58	0.000 %

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

Group	Loan Number	Securitized Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0042997201	134,000.00	3.625 %	IA	79.00	360	20,077.27	04/30/2020	20,077.27	20,077.27
Summary	0043095020	167,000.00	3.250 %	ND	80.00	360	72,227.53	04/30/2020	72,227.53	72,227.53
Summary	0043137560	83,000.00	4.875 %	NC	80.00	360	49,280.78	04/30/2020	49,280.78	49,280.78

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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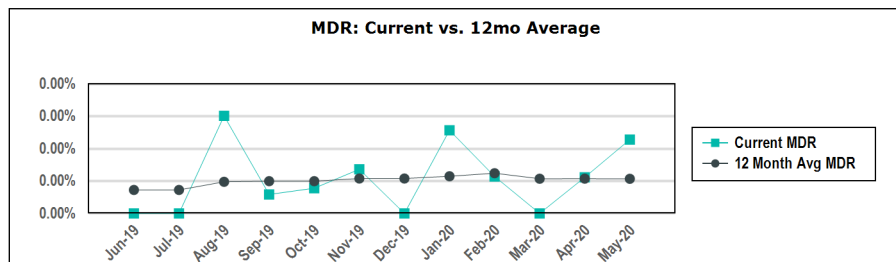
Distribution Date: 26-May-2020
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Realized Loss Report - Collateral

Summary

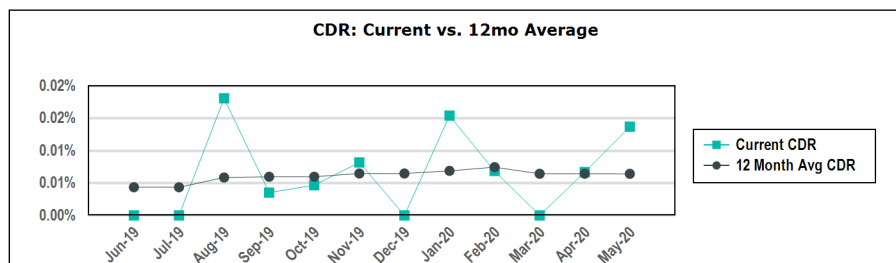
MDR

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



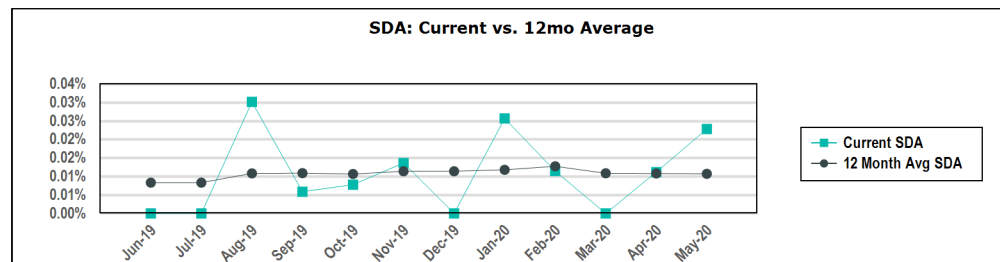
CDR

Current Month 0.014 %
3 Month Average 0.007 %
12 Month Average 0.006 %



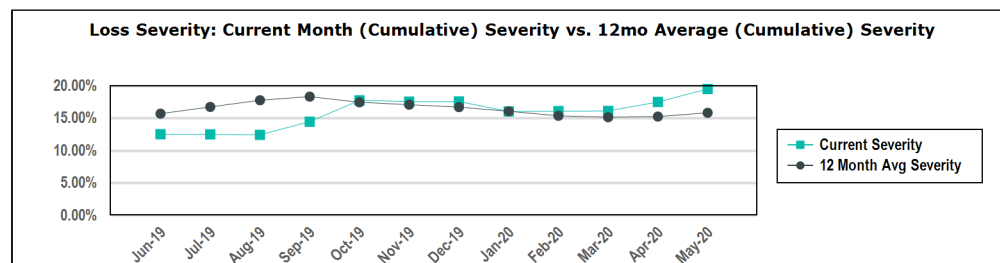
SDA

Current Month 0.023 %
3 Month Average 0.011 %
12 Month Average 0.011 %



Loss Severity

Current Month (Cumulative) 19.567 %
3 Month Average (Cumulative) 17.760 %
12 Month Average (Cumulative) 15.882 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

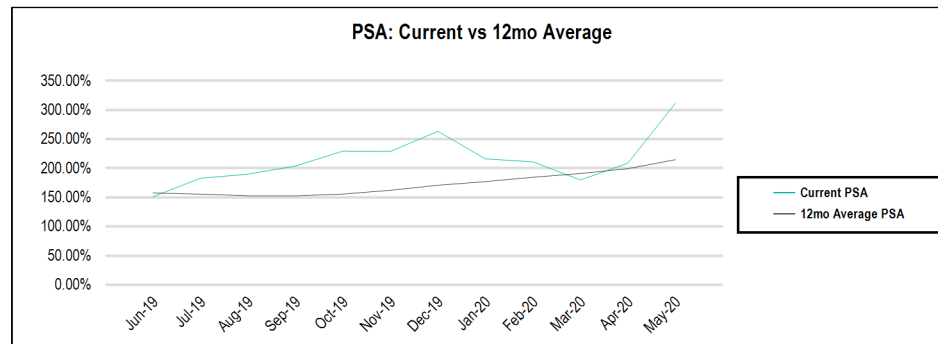
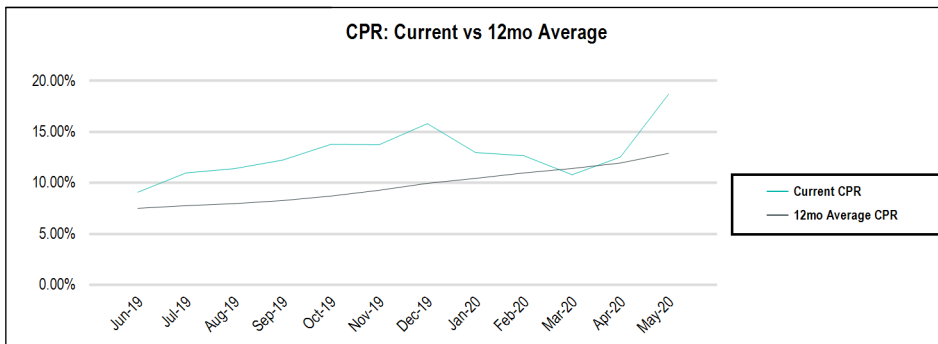
Current Month	1.710 %
3 Month Average	1.256 %
12 Month Average	1.146 %

CPR

Current Month	18.696 %
3 Month Average	14.008 %
12 Month Average	12.889 %

PSA

Current Month	311.605 %
3 Month Average	233.475 %
12 Month Average	214.815 %



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
83	19,174,847.16

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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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Connecticut Avenue Securities

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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.