

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2020
13-Nov-2020 3:46:42 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		10/30/2020	0.00000 %	25,592,457,924.02	0.00	1,208,285,069.84	0.00	24,384,172,854.15	1,208,285,069.84	0.00
1M-1	30711XNS9	11/24/2020	0.69925 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		10/30/2020	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	11/24/2020	2.34925 %	39,411,318.05	77,155.87	1,863,799.37	0.00	37,547,518.69	1,940,955.24	0.00
1M-AH		10/30/2020	0.00000 %	2,074,308.59	0.00	98,096.06	0.00	1,976,212.53	98,096.06	0.00
1M-2B	30711XNU4	11/24/2020	2.34925 %	249,382,000.00	488,217.22	0.00	0.00	249,382,000.00	488,217.22	0.00
1M-BH		10/30/2020	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	11/24/2020	2.34925 %	290,945,000.00	569,585.45	0.00	0.00	290,945,000.00	569,585.45	0.00
1M-CH		10/30/2020	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	11/24/2020	2.34925 %	579,738,318.05	1,134,958.54	1,863,799.37	0.00	577,874,518.69	2,998,757.91	0.00
1M-2H		10/30/2020	0.00000 %	30,513,666.59	0.00	98,096.06	0.00	30,415,570.53	98,096.06	0.00
1B-1	30711XNW0	11/24/2020	3.74925 %	207,818,000.00	649,301.36	0.00	0.00	207,818,000.00	649,301.36	0.00
1B-1H		10/30/2020	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		10/30/2020	0.00000 %	217,806,480.58	0.00	0.00	46,260.27	217,760,220.31	0.00	996,070.69
1A-I1	30711XNY6	11/24/2020	1.80000 %	0.00	59,116.98	0.00	0.00	0.00	59,116.98	0.00
1A-I2	30711XPA6	11/24/2020	1.40000 %	0.00	45,979.87	0.00	0.00	0.00	45,979.87	0.00
1A-I3	30711XPC2	11/24/2020	1.00000 %	0.00	32,842.77	0.00	0.00	0.00	32,842.77	0.00
1A-I4	30711XPE8	11/24/2020	0.60000 %	0.00	19,705.66	0.00	0.00	0.00	19,705.66	0.00
1B-I1	30711XPG3	11/24/2020	1.80000 %	0.00	374,073.00	0.00	0.00	0.00	374,073.00	0.00
1B-I2	30711XPJ7	11/24/2020	1.40000 %	0.00	290,945.67	0.00	0.00	0.00	290,945.67	0.00
1B-I3	30711XPL2	11/24/2020	1.00000 %	0.00	207,818.33	0.00	0.00	0.00	207,818.33	0.00
1B-I4	30711XPN8	11/24/2020	0.60000 %	0.00	124,691.00	0.00	0.00	0.00	124,691.00	0.00
1C-I1	30711XPQ1	11/24/2020	1.80000 %	0.00	436,417.50	0.00	0.00	0.00	436,417.50	0.00
1C-I2	30711XPS7	11/24/2020	1.40000 %	0.00	339,435.83	0.00	0.00	0.00	339,435.83	0.00
1C-I3	30711XPU2	11/24/2020	1.00000 %	0.00	242,454.17	0.00	0.00	0.00	242,454.17	0.00
1C-I4	30711XPW8	11/24/2020	0.60000 %	0.00	145,472.50	0.00	0.00	0.00	145,472.50	0.00
1E-A1	30711XNZ3	11/24/2020	0.54925 %	39,411,318.05	18,038.89	1,863,799.37	0.00	37,547,518.69	1,881,838.26	0.00
1E-A2	30711XPB4	11/24/2020	0.94925 %	39,411,318.05	31,175.99	1,863,799.37	0.00	37,547,518.69	1,894,975.36	0.00
1E-A3	30711XPD0	11/24/2020	1.34925 %	39,411,318.05	44,313.10	1,863,799.37	0.00	37,547,518.69	1,908,112.47	0.00
1E-A4	30711XPF5	11/24/2020	1.74925 %	39,411,318.05	57,450.21	1,863,799.37	0.00	37,547,518.69	1,921,249.58	0.00
1E-B1	30711XPH1	11/24/2020	0.54925 %	249,382,000.00	114,144.22	0.00	0.00	249,382,000.00	114,144.22	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-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	30711XPk4	11/24/2020	0.94925 %	249,382,000.00	197,271.55	0.00	0.00	249,382,000.00	197,271.55	0.00
1E-B3	30711XPM0	11/24/2020	1.34925 %	249,382,000.00	280,398.89	0.00	0.00	249,382,000.00	280,398.89	0.00
1E-B4	30711XPP3	11/24/2020	1.74925 %	249,382,000.00	363,526.22	0.00	0.00	249,382,000.00	363,526.22	0.00
1E-C1	30711XPR9	11/24/2020	0.54925 %	290,945,000.00	133,167.95	0.00	0.00	290,945,000.00	133,167.95	0.00
1E-C2	30711XPT5	11/24/2020	0.94925 %	290,945,000.00	230,149.62	0.00	0.00	290,945,000.00	230,149.62	0.00
1E-C3	30711XPV0	11/24/2020	1.34925 %	290,945,000.00	327,131.28	0.00	0.00	290,945,000.00	327,131.28	0.00
1E-C4	30711XPX6	11/24/2020	1.74925 %	290,945,000.00	424,112.95	0.00	0.00	290,945,000.00	424,112.95	0.00
1E-D1	30711XPY4	11/24/2020	0.54925 %	288,793,318.05	132,183.11	1,863,799.37	0.00	286,929,518.69	1,995,982.48	0.00
1E-D2	30711XPZ1	11/24/2020	0.94925 %	288,793,318.05	228,447.55	1,863,799.37	0.00	286,929,518.69	2,092,246.92	0.00
1E-D3	30711XQA5	11/24/2020	1.34925 %	288,793,318.05	324,711.99	1,863,799.37	0.00	286,929,518.69	2,188,511.36	0.00
1E-D4	30711XQB3	11/24/2020	1.74925 %	288,793,318.05	420,976.43	1,863,799.37	0.00	286,929,518.69	2,284,775.80	0.00
1E-D5	30711XQC1	11/24/2020	2.34925 %	288,793,318.05	565,373.09	1,863,799.37	0.00	286,929,518.69	2,429,172.46	0.00
1E-F1	30711XQD9	11/24/2020	0.54925 %	540,327,000.00	247,312.17	0.00	0.00	540,327,000.00	247,312.17	0.00
1E-F2	30711XQE7	11/24/2020	0.94925 %	540,327,000.00	427,421.17	0.00	0.00	540,327,000.00	427,421.17	0.00
1E-F3	30711XQF4	11/24/2020	1.34925 %	540,327,000.00	607,530.17	0.00	0.00	540,327,000.00	607,530.17	0.00
1E-F4	30711XQG2	11/24/2020	1.74925 %	540,327,000.00	787,639.17	0.00	0.00	540,327,000.00	787,639.17	0.00
1E-F5	30711XQH0	11/24/2020	2.34925 %	540,327,000.00	1,057,802.67	0.00	0.00	540,327,000.00	1,057,802.67	0.00
1-X1	30711XQJ6	11/24/2020	1.80000 %	0.00	433,189.98	0.00	0.00	0.00	433,189.98	0.00
1-X2	30711XQK3	11/24/2020	1.40000 %	0.00	336,925.54	0.00	0.00	0.00	336,925.54	0.00
1-X3	30711XQL1	11/24/2020	1.00000 %	0.00	240,661.10	0.00	0.00	0.00	240,661.10	0.00
1-X4	30711XQM9	11/24/2020	0.60000 %	0.00	144,396.66	0.00	0.00	0.00	144,396.66	0.00
1-Y1	30711XQN7	11/24/2020	1.80000 %	0.00	810,490.50	0.00	0.00	0.00	810,490.50	0.00
1-Y2	30711XQP2	11/24/2020	1.40000 %	0.00	630,381.50	0.00	0.00	0.00	630,381.50	0.00
1-Y3	30711XQQ0	11/24/2020	1.00000 %	0.00	450,272.50	0.00	0.00	0.00	450,272.50	0.00
1-Y4	30711XQR8	11/24/2020	0.60000 %	0.00	270,163.50	0.00	0.00	0.00	270,163.50	0.00
Totals				33,714,079,527.33	15,574,931.39	1,228,983,055.03	46,260.27	32,485,050,212.11	1,244,557,986.42	996,070.69

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

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

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2020
13-Nov-2020 3:46:42 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	25,592,457,924.02	47,964,289.48	1,160,320,780.36	0.00	0.00	1,208,285,069.84	24,384,172,854.15	0.57905090	1,208,285,069.84
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	39,411,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	37,547,518.69	0.15056226	1,863,799.37
1M-AH	13,125,550.00	2,074,308.59	98,096.06	0.00	0.00	0.00	98,096.06	1,976,212.53	0.15056226	98,096.06
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	579,738,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	577,874,518.69	0.73175628	1,863,799.37
1M-2H	41,564,908.00	30,513,666.59	98,096.06	0.00	0.00	0.00	98,096.06	30,415,570.53	0.73176080	98,096.06
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	217,806,480.58	0.00	0.00	0.00	46,260.27	46,260.27	217,760,220.31	0.99544666	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	39,411,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	37,547,518.69	0.15056226	1,863,799.37
1E-A2	249,382,000.00	39,411,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	37,547,518.69	0.15056226	1,863,799.37
1E-A3	249,382,000.00	39,411,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	37,547,518.69	0.15056226	1,863,799.37
1E-A4	249,382,000.00	39,411,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	37,547,518.69	0.15056226	1,863,799.37
1E-B1	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2020
13-Nov-2020 3:46:42 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-C1	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C2	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C3	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C4	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-D1	498,764,000.00	288,793,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	286,929,518.69	0.57528113	1,863,799.37
1E-D2	498,764,000.00	288,793,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	286,929,518.69	0.57528113	1,863,799.37
1E-D3	498,764,000.00	288,793,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	286,929,518.69	0.57528113	1,863,799.37
1E-D4	498,764,000.00	288,793,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	286,929,518.69	0.57528113	1,863,799.37
1E-D5	498,764,000.00	288,793,318.05	1,863,799.37	0.00	0.00	0.00	1,863,799.37	286,929,518.69	0.57528113	1,863,799.37
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	33,714,079,527.33	68,662,274.67	1,160,320,780.36	0.00	46,260.27	1,229,029,315.30	32,485,050,212.11	0.61365696	1,228,983,055.03

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Distribution Date: 25-Nov-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
1A-H	42,110,586,170.00	607.74404376	1.13900788	27.55413510	0.00000000	0.00000000	28.69314298	579.05090078	0.57905090	28.69314298
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	158.03593704	7.47367240	0.00000000	0.00000000	0.00000000	7.47367240	150.56226468	0.15056226	7.47367240
1M-AH	13,125,550.00	158.03593678	7.47367234	0.00000000	0.00000000	0.00000000	7.47367234	150.56226444	0.15056226	7.47367234
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	734.11638724	2.36010907	0.00000000	0.00000000	0.00000000	2.36010907	731.75627819	0.73175628	2.36010907
1M-2H	41,564,908.00	734.12087403	2.36006922	0.00000000	0.00000000	0.00000000	2.36006922	731.76080481	0.73176080	2.36006922
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	995.65813438	0.00000000	0.00000000	0.00000000	0.21146944	0.21146944	995.44666494	0.99544666	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	158.03593704	7.47367240	0.00000000	0.00000000	0.00000000	7.47367240	150.56226468	0.15056226	7.47367240
1E-A2	249,382,000.00	158.03593704	7.47367240	0.00000000	0.00000000	0.00000000	7.47367240	150.56226468	0.15056226	7.47367240
1E-A3	249,382,000.00	158.03593704	7.47367240	0.00000000	0.00000000	0.00000000	7.47367240	150.56226468	0.15056226	7.47367240
1E-A4	249,382,000.00	158.03593704	7.47367240	0.00000000	0.00000000	0.00000000	7.47367240	150.56226468	0.15056226	7.47367240
1E-B1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2020
13-Nov-2020 3:46:43 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	498,764,000.00	579.01796852	3.73683620	0.00000000	0.00000000	0.00000000	3.73683620	575.28113234	0.57528113	3.73683620
1E-D2	498,764,000.00	579.01796852	3.73683620	0.00000000	0.00000000	0.00000000	3.73683620	575.28113234	0.57528113	3.73683620
1E-D3	498,764,000.00	579.01796852	3.73683620	0.00000000	0.00000000	0.00000000	3.73683620	575.28113234	0.57528113	3.73683620
1E-D4	498,764,000.00	579.01796852	3.73683620	0.00000000	0.00000000	0.00000000	3.73683620	575.28113234	0.57528113	3.73683620
1E-D5	498,764,000.00	579.01796852	3.73683620	0.00000000	0.00000000	0.00000000	3.73683620	575.28113234	0.57528113	3.73683620
1E-F1	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2020
13-Nov-2020 3:46:43 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 %	25,592,457,924.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,384,172,854.15
1M-1	N/A	N/A	0.69925 %	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	10/26/20 - 11/24/20	30	2.34925 %	39,411,318.05	77,155.87	0.00	0.00	0.00	0.00	77,155.87	0.00	37,547,518.69
1M-AH	N/A	N/A	0.00000 %	2,074,308.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,976,212.53
1M-2B	10/26/20 - 11/24/20	30	2.34925 %	249,382,000.00	488,217.22	0.00	0.00	0.00	0.00	488,217.22	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	10/26/20 - 11/24/20	30	2.34925 %	290,945,000.00	569,585.45	0.00	0.00	0.00	0.00	569,585.45	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	10/26/20 - 11/24/20	30	2.34925 %	579,738,318.05	1,134,958.54	0.00	0.00	0.00	0.00	1,134,958.54	0.00	577,874,518.69
1M-2H	N/A	N/A	0.00000 %	30,513,666.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,415,570.53
1B-1	10/26/20 - 11/24/20	30	3.74925 %	207,818,000.00	649,301.36	0.00	0.00	0.00	0.00	649,301.36	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 %	217,806,480.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,760,220.31
1A-I1	10/26/20 - 11/24/20	30	1.80000 %	39,411,318.05	59,116.98	0.00	0.00	0.00	0.00	59,116.98	0.00	37,547,518.69
1A-I2	10/26/20 - 11/24/20	30	1.40000 %	39,411,318.05	45,979.87	0.00	0.00	0.00	0.00	45,979.87	0.00	37,547,518.69
1A-I3	10/26/20 - 11/24/20	30	1.00000 %	39,411,318.05	32,842.77	0.00	0.00	0.00	0.00	32,842.77	0.00	37,547,518.69
1A-I4	10/26/20 - 11/24/20	30	0.60000 %	39,411,318.05	19,705.66	0.00	0.00	0.00	0.00	19,705.66	0.00	37,547,518.69
1B-I1	10/26/20 - 11/24/20	30	1.80000 %	249,382,000.00	374,073.00	0.00	0.00	0.00	0.00	374,073.00	0.00	249,382,000.00
1B-I2	10/26/20 - 11/24/20	30	1.40000 %	249,382,000.00	290,945.67	0.00	0.00	0.00	0.00	290,945.67	0.00	249,382,000.00
1B-I3	10/26/20 - 11/24/20	30	1.00000 %	249,382,000.00	207,818.33	0.00	0.00	0.00	0.00	207,818.33	0.00	249,382,000.00
1B-I4	10/26/20 - 11/24/20	30	0.60000 %	249,382,000.00	124,691.00	0.00	0.00	0.00	0.00	124,691.00	0.00	249,382,000.00
1C-I1	10/26/20 - 11/24/20	30	1.80000 %	290,945,000.00	436,417.50	0.00	0.00	0.00	0.00	436,417.50	0.00	290,945,000.00
1C-I2	10/26/20 - 11/24/20	30	1.40000 %	290,945,000.00	339,435.83	0.00	0.00	0.00	0.00	339,435.83	0.00	290,945,000.00
1C-I3	10/26/20 - 11/24/20	30	1.00000 %	290,945,000.00	242,454.17	0.00	0.00	0.00	0.00	242,454.17	0.00	290,945,000.00
1C-I4	10/26/20 - 11/24/20	30	0.60000 %	290,945,000.00	145,472.50	0.00	0.00	0.00	0.00	145,472.50	0.00	290,945,000.00
1E-A1	10/26/20 - 11/24/20	30	0.54925 %	39,411,318.05	18,038.89	0.00	0.00	0.00	0.00	18,038.89	0.00	37,547,518.69
1E-A2	10/26/20 - 11/24/20	30	0.94925 %	39,411,318.05	31,175.99	0.00	0.00	0.00	0.00	31,175.99	0.00	37,547,518.69
1E-A3	10/26/20 - 11/24/20	30	1.34925 %	39,411,318.05	44,313.10	0.00	0.00	0.00	0.00	44,313.10	0.00	37,547,518.69
1E-A4	10/26/20 - 11/24/20	30	1.74925 %	39,411,318.05	57,450.21	0.00	0.00	0.00	0.00	57,450.21	0.00	37,547,518.69
1E-B1	10/26/20 - 11/24/20	30	0.54925 %	249,382,000.00	114,144.22	0.00	0.00	0.00	0.00	114,144.22	0.00	249,382,000.00
1E-B2	10/26/20 - 11/24/20	30	0.94925 %	249,382,000.00	197,271.55	0.00	0.00	0.00	0.00	197,271.55	0.00	249,382,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-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-B3	10/26/20 - 11/24/20	30	1.34925 %	249,382,000.00	280,398.89	0.00	0.00	0.00	0.00	280,398.89	0.00	249,382,000.00
1E-B4	10/26/20 - 11/24/20	30	1.74925 %	249,382,000.00	363,526.22	0.00	0.00	0.00	0.00	363,526.22	0.00	249,382,000.00
1E-C1	10/26/20 - 11/24/20	30	0.54925 %	290,945,000.00	133,167.95	0.00	0.00	0.00	0.00	133,167.95	0.00	290,945,000.00
1E-C2	10/26/20 - 11/24/20	30	0.94925 %	290,945,000.00	230,149.62	0.00	0.00	0.00	0.00	230,149.62	0.00	290,945,000.00
1E-C3	10/26/20 - 11/24/20	30	1.34925 %	290,945,000.00	327,131.28	0.00	0.00	0.00	0.00	327,131.28	0.00	290,945,000.00
1E-C4	10/26/20 - 11/24/20	30	1.74925 %	290,945,000.00	424,112.95	0.00	0.00	0.00	0.00	424,112.95	0.00	290,945,000.00
1E-D1	10/26/20 - 11/24/20	30	0.54925 %	288,793,318.05	132,183.11	0.00	0.00	0.00	0.00	132,183.11	0.00	286,929,518.69
1E-D2	10/26/20 - 11/24/20	30	0.94925 %	288,793,318.05	228,447.55	0.00	0.00	0.00	0.00	228,447.55	0.00	286,929,518.69
1E-D3	10/26/20 - 11/24/20	30	1.34925 %	288,793,318.05	324,711.99	0.00	0.00	0.00	0.00	324,711.99	0.00	286,929,518.69
1E-D4	10/26/20 - 11/24/20	30	1.74925 %	288,793,318.05	420,976.43	0.00	0.00	0.00	0.00	420,976.43	0.00	286,929,518.69
1E-D5	10/26/20 - 11/24/20	30	2.34925 %	288,793,318.05	565,373.09	0.00	0.00	0.00	0.00	565,373.09	0.00	286,929,518.69
1E-F1	10/26/20 - 11/24/20	30	0.54925 %	540,327,000.00	247,312.17	0.00	0.00	0.00	0.00	247,312.17	0.00	540,327,000.00
1E-F2	10/26/20 - 11/24/20	30	0.94925 %	540,327,000.00	427,421.17	0.00	0.00	0.00	0.00	427,421.17	0.00	540,327,000.00
1E-F3	10/26/20 - 11/24/20	30	1.34925 %	540,327,000.00	607,530.17	0.00	0.00	0.00	0.00	607,530.17	0.00	540,327,000.00
1E-F4	10/26/20 - 11/24/20	30	1.74925 %	540,327,000.00	787,639.17	0.00	0.00	0.00	0.00	787,639.17	0.00	540,327,000.00
1E-F5	10/26/20 - 11/24/20	30	2.34925 %	540,327,000.00	1,057,802.67	0.00	0.00	0.00	0.00	1,057,802.67	0.00	540,327,000.00
1-X1	10/26/20 - 11/24/20	30	1.80000 %	288,793,318.05	433,189.98	0.00	0.00	0.00	0.00	433,189.98	0.00	286,929,518.69
1-X2	10/26/20 - 11/24/20	30	1.40000 %	288,793,318.05	336,925.54	0.00	0.00	0.00	0.00	336,925.54	0.00	286,929,518.69
1-X3	10/26/20 - 11/24/20	30	1.00000 %	288,793,318.05	240,661.10	0.00	0.00	0.00	0.00	240,661.10	0.00	286,929,518.69
1-X4	10/26/20 - 11/24/20	30	0.60000 %	288,793,318.05	144,396.66	0.00	0.00	0.00	0.00	144,396.66	0.00	286,929,518.69
1-Y1	10/26/20 - 11/24/20	30	1.80000 %	540,327,000.00	810,490.50	0.00	0.00	0.00	0.00	810,490.50	0.00	540,327,000.00
1-Y2	10/26/20 - 11/24/20	30	1.40000 %	540,327,000.00	630,381.50	0.00	0.00	0.00	0.00	630,381.50	0.00	540,327,000.00
1-Y3	10/26/20 - 11/24/20	30	1.00000 %	540,327,000.00	450,272.50	0.00	0.00	0.00	0.00	450,272.50	0.00	540,327,000.00
1-Y4	10/26/20 - 11/24/20	30	0.60000 %	540,327,000.00	270,163.50	0.00	0.00	0.00	0.00	270,163.50	0.00	540,327,000.00
Totals					15,574,931.39	0.00	0.00	0.00	0.00	15,574,931.39	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2020
13-Nov-2020 3:46:43 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	607.74404376	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	579.05090078
1M-1	353,291,000.00	0.69925 %	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	2.34925 %	158.03593704	0.30938829	0.00000000	0.00000000	0.00000000	0.00000000	0.30938829	0.00000000	150.56226468
1M-AH	13,125,550.00	0.00000 %	158.03593678	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	150.56226444
1M-2B	249,382,000.00	2.34925 %	1000.00000000	1.95770834	0.00000000	0.00000000	0.00000000	0.00000000	1.95770834	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	2.34925 %	1000.00000000	1.95770833	0.00000000	0.00000000	0.00000000	0.00000000	1.95770833	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	2.34925 %	734.11638724	1.43718577	0.00000000	0.00000000	0.00000000	0.00000000	1.43718577	0.00000000	731.75627819
1M-2H	41,564,908.00	0.00000 %	734.12087403	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	731.76080481
1B-1	207,818,000.00	3.74925 %	1000.00000000	3.12437498	0.00000000	0.00000000	0.00000000	0.00000000	3.12437498	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 %	995.65813438	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.44666494
1A-I1	0.00	1.80000 %	158.03593704	0.23705392	0.00000000	0.00000000	0.00000000	0.00000000	0.23705392	0.00000000	150.56226468
1A-I2	0.00	1.40000 %	158.03593704	0.18437526	0.00000000	0.00000000	0.00000000	0.00000000	0.18437526	0.00000000	150.56226468
1A-I3	0.00	1.00000 %	158.03593704	0.13169663	0.00000000	0.00000000	0.00000000	0.00000000	0.13169663	0.00000000	150.56226468
1A-I4	0.00	0.60000 %	158.03593704	0.07901797	0.00000000	0.00000000	0.00000000	0.00000000	0.07901797	0.00000000	150.56226468
1B-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.16666668	0.00000000	0.00000000	0.00000000	0.00000000	1.16666668	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.83333332	0.00000000	0.00000000	0.00000000	0.00000000	0.83333332	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666666	0.00000000	0.00000000	0.00000000	0.00000000	1.16666666	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333334	0.00000000	0.00000000	0.00000000	0.00000000	0.83333334	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.54925 %	158.03593704	0.07233437	0.00000000	0.00000000	0.00000000	0.00000000	0.07233437	0.00000000	150.56226468
1E-A2	249,382,000.00	0.94925 %	158.03593704	0.12501299	0.00000000	0.00000000	0.00000000	0.00000000	0.12501299	0.00000000	150.56226468
1E-A3	249,382,000.00	1.34925 %	158.03593704	0.17769165	0.00000000	0.00000000	0.00000000	0.00000000	0.17769165	0.00000000	150.56226468

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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	1.74925 %	158.03593704	0.23037032	0.00000000	0.00000000	0.00000000	0.00000000	0.23037032	0.00000000	150.56226468
1E-B1	249,382,000.00	0.54925 %	1000.00000000	0.45770834	0.00000000	0.00000000	0.00000000	0.00000000	0.45770834	0.00000000	1000.00000000
1E-B2	249,382,000.00	0.94925 %	1000.00000000	0.79104165	0.00000000	0.00000000	0.00000000	0.00000000	0.79104165	0.00000000	1000.00000000
1E-B3	249,382,000.00	1.34925 %	1000.00000000	1.12437502	0.00000000	0.00000000	0.00000000	0.00000000	1.12437502	0.00000000	1000.00000000
1E-B4	249,382,000.00	1.74925 %	1000.00000000	1.45770834	0.00000000	0.00000000	0.00000000	0.00000000	1.45770834	0.00000000	1000.00000000
1E-C1	290,945,000.00	0.54925 %	1000.00000000	0.45770833	0.00000000	0.00000000	0.00000000	0.00000000	0.45770833	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.94925 %	1000.00000000	0.79104167	0.00000000	0.00000000	0.00000000	0.00000000	0.79104167	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.34925 %	1000.00000000	1.12437498	0.00000000	0.00000000	0.00000000	0.00000000	1.12437498	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.74925 %	1000.00000000	1.45770833	0.00000000	0.00000000	0.00000000	0.00000000	1.45770833	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.54925 %	579.01796852	0.26502135	0.00000000	0.00000000	0.00000000	0.00000000	0.26502135	0.00000000	575.28113234
1E-D2	498,764,000.00	0.94925 %	579.01796852	0.45802734	0.00000000	0.00000000	0.00000000	0.00000000	0.45802734	0.00000000	575.28113234
1E-D3	498,764,000.00	1.34925 %	579.01796852	0.65103333	0.00000000	0.00000000	0.00000000	0.00000000	0.65103333	0.00000000	575.28113234
1E-D4	498,764,000.00	1.74925 %	579.01796852	0.84403933	0.00000000	0.00000000	0.00000000	0.00000000	0.84403933	0.00000000	575.28113234
1E-D5	498,764,000.00	2.34925 %	579.01796852	1.13354831	0.00000000	0.00000000	0.00000000	0.00000000	1.13354831	0.00000000	575.28113234
1E-F1	540,327,000.00	0.54925 %	1000.00000000	0.45770833	0.00000000	0.00000000	0.00000000	0.00000000	0.45770833	0.00000000	1000.00000000
1E-F2	540,327,000.00	0.94925 %	1000.00000000	0.79104167	0.00000000	0.00000000	0.00000000	0.00000000	0.79104167	0.00000000	1000.00000000
1E-F3	540,327,000.00	1.34925 %	1000.00000000	1.12437500	0.00000000	0.00000000	0.00000000	0.00000000	1.12437500	0.00000000	1000.00000000
1E-F4	540,327,000.00	1.74925 %	1000.00000000	1.45770833	0.00000000	0.00000000	0.00000000	0.00000000	1.45770833	0.00000000	1000.00000000
1E-F5	540,327,000.00	2.34925 %	1000.00000000	1.95770833	0.00000000	0.00000000	0.00000000	0.00000000	1.95770833	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	579.01796852	0.86852696	0.00000000	0.00000000	0.00000000	0.00000000	0.86852696	0.00000000	575.28113234
1-X2	0.00	1.40000 %	579.01796852	0.67552097	0.00000000	0.00000000	0.00000000	0.00000000	0.67552097	0.00000000	575.28113234
1-X3	0.00	1.00000 %	579.01796852	0.48251498	0.00000000	0.00000000	0.00000000	0.00000000	0.48251498	0.00000000	575.28113234
1-X4	0.00	0.60000 %	579.01796852	0.28950899	0.00000000	0.00000000	0.00000000	0.00000000	0.28950899	0.00000000	575.28113234
1-Y1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.16666667	0.00000000	0.00000000	0.00000000	0.00000000	1.16666667	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.83333333	0.00000000	0.00000000	0.00000000	0.00000000	0.83333333	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,713,486.20
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(46,260.27)
Total Deposits	3,667,225.93
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,648,059.27
Total Withdrawals (Pool Distribution Amount)	3,667,225.93
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	1,210,293,225.54
Total Principal Reduction Cumulative	18,322,278,901.22
Scheduled Principal Current	49,926,184.91
Scheduled Principal Cumulative	2,574,782,302.79
Unscheduled Principal Current	1,160,320,780.36
Unscheduled Principal Cumulative	15,746,500,527.74
Senior Reduction Amount	1,208,285,069.84
Subordinate Reduction Amount	1,961,895.43
Calculated Tranche Write-down Amount	46,260.27
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	4,217.65
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	118627
Period Reference Pool Removal Loan Count	4268
Period Ending Loan Count	114360
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	25,428,979,458.22
Period PIF Loan Count Current	4266
PIF Loan Count Cumulative	60105
Period PIF Loan UPB Current	1,145,966,609.36
PIF Loan UPB Cumulative	15,029,591,503.79
Period Partial Prepayment Amount	17,613,504.56
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	158,099.40
Credit Event Amount Cumulative	4,648,301.31
Total Active Modified Loan Count	584
Total Active Modified Loan UPB	130,818,079.47
Libor Rate	0.149250%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	96.070408%
Subordinate Percentage	3.929592%
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 %	3.930000 %	4.110000 %
1M-1	0.00	0.00	2.900000 %	3.930000 %	4.110000 %
1M-1H	0.00	0.00	2.900000 %	3.930000 %	4.110000 %
1M-2A	0.00	0.00	2.300000 %	3.770000 %	3.950000 %
1M-2B	0.00	0.00	1.700000 %	2.790000 %	2.920000 %
1M-2C	0.00	0.00	1.000000 %	1.640000 %	1.720000 %
1M-2	0.00	0.00	1.000000 %	1.640000 %	1.720000 %
1M-2H	0.00	0.00	1.000000 %	1.640000 %	1.720000 %
1B-1	0.00	0.00	0.500000 %	0.820000 %	0.860000 %
1B-1H	0.00	0.00	0.500000 %	0.820000 %	0.860000 %
1B-2H	46,260.27	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	895	197,389,228.94	0.782616 %	0.776237 %
60 Days	521	118,362,017.36	0.455579 %	0.465461 %
90 Days	437	107,272,592.90	0.382127 %	0.421852 %
120 Days	540	133,129,541.59	0.472193 %	0.523535 %
150 Days	1029	262,818,882.76	0.899790 %	1.033541 %
180+ Days	1590	419,699,325.00	1.390346 %	1.650476 %
Totals	5012	1,238,671,588.55	4.382651 %	4.871102 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	55	13,315,854.41	4,217.65	0.031674

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	156,789.94	9.17	0.005849
Summary	0042992047	174,063.37	108.79	0.062500
Summary	0042994551	132,760.31	1.79	0.001348
Summary	0043002055	207,728.70	36.55	0.017595
Summary	0043004835	359,578.41	134.36	0.037366
Summary	0043005227	281,100.06	224.30	0.079794
Summary	0043011843	244,050.74	6.82	0.002795
Summary	0043012772	165,856.05	103.66	0.062500
Summary	0043013073	147,633.11	3.72	0.002520
Summary	0043013788	443,222.65	92.34	0.020834
Summary	0043016037	183,156.57	190.79	0.104168
Summary	0043016304	311,004.61	13.09	0.004209
Summary	0043018058	273,384.18	2.51	0.000918
Summary	0043018804	368,160.65	268.45	0.072917
Summary	0043019732	258,213.38	6.81	0.002637
Summary	0043020334	94,044.53	32.99	0.035079
Summary	0043022301	121,679.86	63.37	0.052079
Summary	0043030352	411,359.17	99.40	0.024164
Summary	0043033428	137,634.59	74.15	0.053875
Summary	0043042445	171,612.58	35.75	0.020832
Summary	0043052177	368,986.44	18.03	0.004886
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	111,101.81	28.99	0.026093
Summary	0043062614	117,040.52	1.81	0.001546
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	148,386.57	21.08	0.014206
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	397,370.38	188.05	0.047324
Summary	0043078227	348,715.15	40.60	0.011643
Summary	0043078316	177,734.87	94.90	0.053394
Summary	0043083724	259,556.26	9.69	0.003733
Summary	0043085287	102,779.75	18.29	0.017795
Summary	0043087513	371,453.36	33.21	0.008941
Summary	0043095103	301,886.70	62.89	0.020832
Summary	0043101278	169,326.37	40.05	0.023653
Summary	0043105043	281,728.59	176.08	0.062500
Summary	0043109915	414,338.73	293.48	0.070831
Summary	0043115750	195,978.83	48.54	0.024768
Summary	0043116297	378,926.32	118.41	0.031249
Summary	0043120480	222,238.29	48.31	0.021738
Summary	0043121547	164,585.23	171.44	0.104165
Summary	0043127853	385,037.14	149.40	0.038801
Summary	0043129146	454,860.71	110.77	0.024353
Summary	0043132952	132,824.45	55.36	0.041679
Summary	0043146210	310,567.72	87.54	0.028187
Summary	0043153824	512,806.51	238.07	0.046425
Summary	0043154047	114,398.26	2.33	0.002037
Summary	0043157728	212,461.95	44.26	0.020832
Summary	0043157853	212,430.50	135.72	0.063889
Summary	0043158516	237,313.85	91.67	0.038628
Summary	0043160353	241,026.17	75.32	0.031250
Summary	0043162907	146,515.02	15.91	0.010859

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	158,099.40	49,661.75	31.412

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042989765	104,358.15	35,669.82	34.180
0043091462	53,741.25	13,991.93	26.036

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	246,770.20	(3,401.48)	(3,740.44)	(1.516)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043076660	34,339.70	228.01	(3,740.44)	(10.892)
0043157853	212,430.50	(3,629.49)	0.00	0.000

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
38	4,648,301.31	996,070.69	21.429

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
0043026773	232,478.32	3,974.42	1.710
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
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
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,676.43	30.554

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2020
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043091462	53,741.25	13,991.93	26.036
0043091760	64,121.75	34,521.98	53.838
0043095020	158,324.99	72,227.53	45.620
0043106926	87,447.93	23,317.09	26.664
0043116867	94,423.60	8,398.47	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	3	192,439.10	49,889.76	0.000 %	1	212,430.50	(3,629.49)	(0.000 %)	4	404,869.60	46,260.27	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	0042989765	108,000.00	4.500 %	FL	80.00	360	104,358.15	10/31/2020	35,669.82	35,669.82
Summary	0043076660	38,000.00	4.250 %	IN	80.00	360	34,339.70	09/30/2020	228.01	(3,740.44)
Summary	0043091462	56,000.00	4.500 %	IL	80.00	360	53,741.25	10/31/2020	13,991.93	13,991.93
Summary	0043157853	211,000.00	4.000 %	IN	80.00	360	212,430.50	Active	(3,629.49)	0.00

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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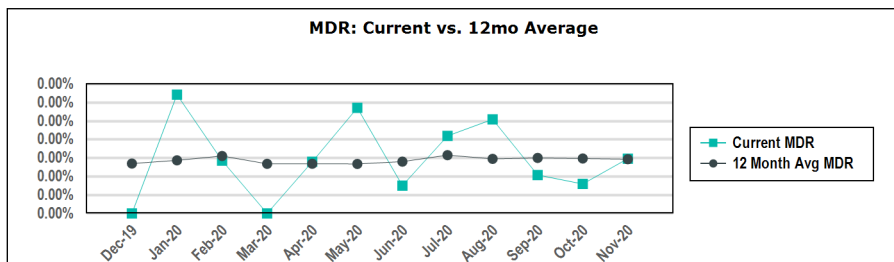
Distribution Date: 25-Nov-2020
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Realized Loss Report - Collateral

Summary

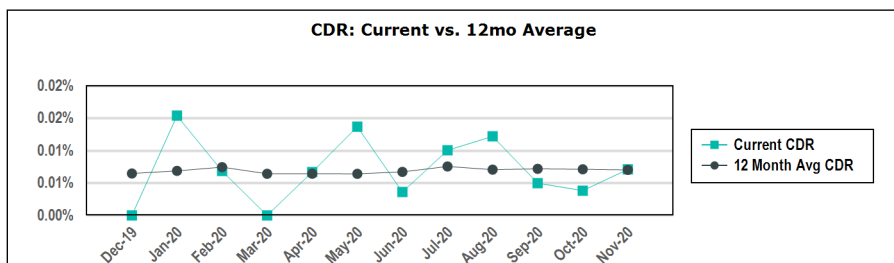
MDR

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



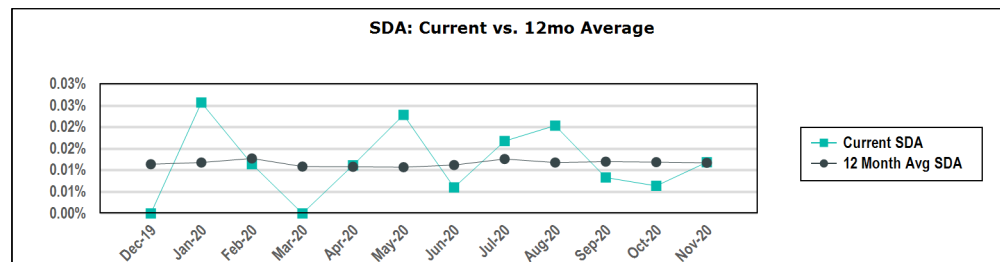
CDR

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



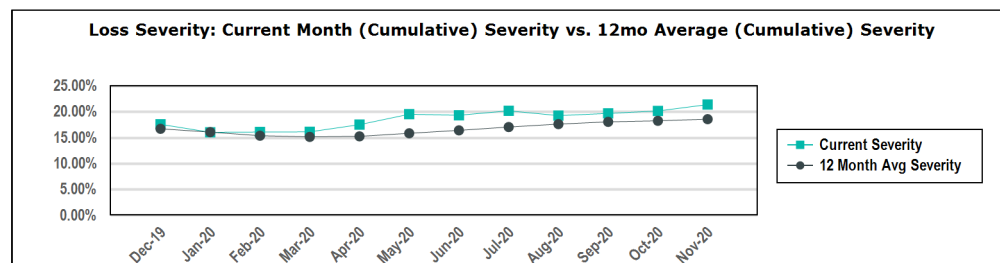
SDA

Current Month 0.012 %
3 Month Average 0.009 %
12 Month Average 0.012 %



Loss Severity

Current Month (Cumulative) 21.429 %
3 Month Average (Cumulative) 20.449 %
12 Month Average (Cumulative) 18.613 %



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

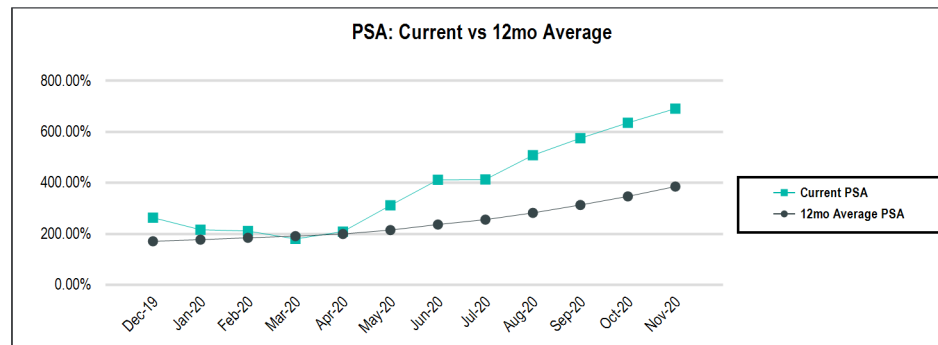
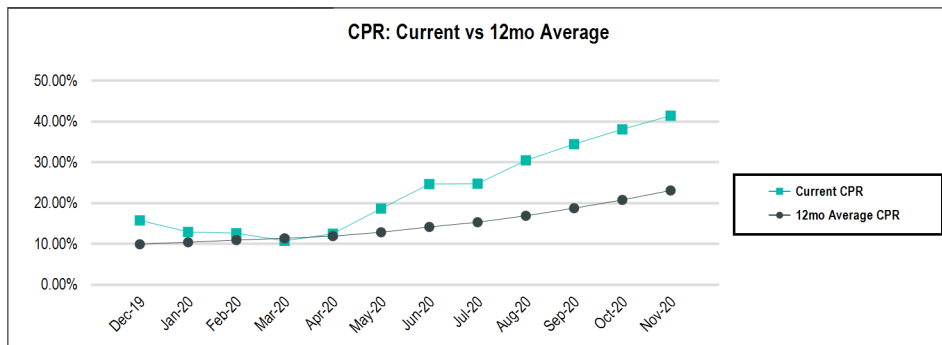
Current Month	4.364 %
3 Month Average	3.917 %
12 Month Average	2.240 %

CPR

Current Month	41.460 %
3 Month Average	38.032 %
12 Month Average	23.130 %

PSA

Current Month	690.994 %
3 Month Average	633.867 %
12 Month Average	385.502 %



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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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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.