

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:40 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		06/30/2022	0.00000 %	12,146,334,679.15	0.00	153,196,423.05	0.00	11,993,138,256.08	153,196,423.05	0.00
1M-1	30711XNS9	07/22/2022	2.17357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	07/22/2022	3.82357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	07/22/2022	3.82357 %	146,468,009.07	111,077.66	2,738,327.01	0.00	34,612,665.43	2,849,404.67	0.00
1M-BH		06/30/2022	0.00000 %	7,708,949.23	0.00	8,564,904.89	0.00	108,261,060.96	8,564,904.89	0.00
1M-2C	30711XNV2	07/22/2022	3.82357 %	290,945,000.00	220,645.38	0.00	0.00	74,194,252.84	220,645.38	0.00
1M-CH		06/30/2022	0.00000 %	15,313,808.00	0.00	0.00	0.00	232,064,555.16	0.00	0.00
1M-2	30711XNX8	07/22/2022	3.82357 %	437,413,009.06	331,723.04	2,738,327.01	0.00	108,806,918.27	3,070,050.05	0.00
1M-2H		06/30/2022	0.00000 %	23,022,757.23	0.00	8,564,904.89	0.00	340,325,616.12	8,564,904.89	0.00
1B-1	30711XNW0	07/22/2022	5.22357 %	207,818,000.00	844,318.12	0.00	0.00	207,818,000.00	844,318.12	0.00
1B-1H		06/30/2022	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		06/30/2022	0.00000 %	217,002,782.59	0.00	0.00	(1,122.74)	217,003,905.33	0.00	1,752,385.67
1A-I1	30711XNY6	07/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	07/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	07/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	07/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	07/22/2022	1.80000 %	0.00	52,291.39	0.00	0.00	0.00	52,291.39	0.00
1B-I2	30711XPJ7	07/22/2022	1.40000 %	0.00	40,671.08	0.00	0.00	0.00	40,671.08	0.00
1B-I3	30711XPL2	07/22/2022	1.00000 %	0.00	29,050.77	0.00	0.00	0.00	29,050.77	0.00
1B-I4	30711XPN8	07/22/2022	0.60000 %	0.00	17,430.46	0.00	0.00	0.00	17,430.46	0.00
1C-I1	30711XPQ1	07/22/2022	1.80000 %	0.00	103,871.95	0.00	0.00	0.00	103,871.95	0.00
1C-I2	30711XPS7	07/22/2022	1.40000 %	0.00	80,789.30	0.00	0.00	0.00	80,789.30	0.00
1C-I3	30711XPU2	07/22/2022	1.00000 %	0.00	57,706.64	0.00	0.00	0.00	57,706.64	0.00
1C-I4	30711XPW8	07/22/2022	0.60000 %	0.00	34,623.98	0.00	0.00	0.00	34,623.98	0.00
1E-A1	30711XNZ3	07/22/2022	2.02357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	07/22/2022	2.42357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	07/22/2022	2.82357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	07/22/2022	3.22357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	07/22/2022	2.02357 %	146,468,009.07	58,786.27	2,738,327.01	0.00	34,612,665.43	2,797,113.28	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:40 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPk4	07/22/2022	2.42357 %	146,468,009.07	70,406.58	2,738,327.01	0.00	34,612,665.43	2,808,733.59	0.00
1E-B3	30711XPM0	07/22/2022	2.82357 %	146,468,009.07	82,026.89	2,738,327.01	0.00	34,612,665.43	2,820,353.90	0.00
1E-B4	30711XPP3	07/22/2022	3.22357 %	146,468,009.07	93,647.20	2,738,327.01	0.00	34,612,665.43	2,831,974.21	0.00
1E-C1	30711XPR9	07/22/2022	2.02357 %	290,945,000.00	116,773.43	0.00	0.00	74,194,252.84	116,773.43	0.00
1E-C2	30711XPT5	07/22/2022	2.42357 %	290,945,000.00	139,856.08	0.00	0.00	74,194,252.84	139,856.08	0.00
1E-C3	30711XPV0	07/22/2022	2.82357 %	290,945,000.00	162,938.74	0.00	0.00	74,194,252.84	162,938.74	0.00
1E-C4	30711XPX6	07/22/2022	3.22357 %	290,945,000.00	186,021.40	0.00	0.00	74,194,252.84	186,021.40	0.00
1E-D1	30711XPY4	07/22/2022	2.02357 %	146,468,009.06	58,786.27	2,738,327.01	0.00	34,612,665.43	2,797,113.28	0.00
1E-D2	30711XPZ1	07/22/2022	2.42357 %	146,468,009.06	70,406.58	2,738,327.01	0.00	34,612,665.43	2,808,733.59	0.00
1E-D3	30711XQA5	07/22/2022	2.82357 %	146,468,009.06	82,026.89	2,738,327.01	0.00	34,612,665.43	2,820,353.90	0.00
1E-D4	30711XQB3	07/22/2022	3.22357 %	146,468,009.06	93,647.20	2,738,327.01	0.00	34,612,665.43	2,831,974.21	0.00
1E-D5	30711XQC1	07/22/2022	3.82357 %	146,468,009.06	111,077.66	2,738,327.01	0.00	34,612,665.43	2,849,404.67	0.00
1E-F1	30711XQD9	07/22/2022	2.02357 %	437,413,009.07	175,559.70	2,738,327.01	0.00	108,806,918.27	2,913,886.71	0.00
1E-F2	30711XQE7	07/22/2022	2.42357 %	437,413,009.07	210,262.66	2,738,327.01	0.00	108,806,918.27	2,948,589.67	0.00
1E-F3	30711XQF4	07/22/2022	2.82357 %	437,413,009.07	244,965.63	2,738,327.01	0.00	108,806,918.27	2,983,292.64	0.00
1E-F4	30711XQG2	07/22/2022	3.22357 %	437,413,009.07	279,668.59	2,738,327.01	0.00	108,806,918.27	3,017,995.60	0.00
1E-F5	30711XQH0	07/22/2022	3.82357 %	437,413,009.07	331,723.04	2,738,327.01	0.00	108,806,918.27	3,070,050.05	0.00
1-X1	30711XQJ6	07/22/2022	1.80000 %	0.00	52,291.39	0.00	0.00	0.00	52,291.39	0.00
1-X2	30711XQK3	07/22/2022	1.40000 %	0.00	40,671.08	0.00	0.00	0.00	40,671.08	0.00
1-X3	30711XQL1	07/22/2022	1.00000 %	0.00	29,050.77	0.00	0.00	0.00	29,050.77	0.00
1-X4	30711XQM9	07/22/2022	0.60000 %	0.00	17,430.46	0.00	0.00	0.00	17,430.46	0.00
1-Y1	30711XQN7	07/22/2022	1.80000 %	0.00	156,163.34	0.00	0.00	0.00	156,163.34	0.00
1-Y2	30711XQP2	07/22/2022	1.40000 %	0.00	121,460.38	0.00	0.00	0.00	121,460.38	0.00
1-Y3	30711XQQ0	07/22/2022	1.00000 %	0.00	86,757.41	0.00	0.00	0.00	86,757.41	0.00
1-Y4	30711XQR8	07/22/2022	0.60000 %	0.00	52,054.45	0.00	0.00	0.00	52,054.45	0.00
Totals				18,172,022,412.26	5,048,659.86	214,139,464.99	(1,122.74)	14,479,489,112.77	219,188,124.85	1,752,385.67

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
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NOTE: Ending Balances for 1M-2/1M-2H were adjusted in the amount of \$325,867,763.78 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
14-Jul-2022 12:40:40 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	12,146,334,679.15	26,316,953.69	126,879,469.36	0.00	0.00	153,196,423.05	11,993,138,256.08	0.28480103	153,196,423.05
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	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	198,912,330.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	63,595,219.58	146,468,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.54426521	2,738,327.01
1M-BH	198,912,330.42	7,708,949.23	1,471,338.90	7,093,565.99	0.00	0.00	8,564,904.89	108,261,060.96	0.54426521	8,564,904.89
1M-2C	74,194,252.84	290,945,000.00	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1M-CH	232,064,555.16	15,313,808.00	0.00	0.00	0.00	0.00	0.00	232,064,555.16	1.00000000	0.00
1M-2	201,384,692.00	437,413,009.06	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	108,806,918.27	0.54029389	2,738,327.01
1M-2H	629,889,216.00	23,022,757.23	1,471,338.90	7,093,565.99	0.00	0.00	8,564,904.89	340,325,616.12	0.54029440	8,564,904.89
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	217,002,782.59	0.00	0.00	0.00	(1,122.74)	(1,122.74)	217,003,905.33	0.99198932	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	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	63,595,219.58	146,468,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.54426521	2,738,327.01
1E-B2	63,595,219.58	146,468,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.54426521	2,738,327.01
1E-B3	63,595,219.58	146,468,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.54426521	2,738,327.01

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Series 2017-C05



Distribution Date: 25-Jul-2022
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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	63,595,219.58	146,468,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.54426521	2,738,327.01
1E-C1	74,194,252.84	290,945,000.00	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1E-C2	74,194,252.84	290,945,000.00	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1E-C3	74,194,252.84	290,945,000.00	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1E-C4	74,194,252.84	290,945,000.00	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1E-D1	127,190,439.16	146,468,009.06	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.27213260	2,738,327.01
1E-D2	127,190,439.16	146,468,009.06	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.27213260	2,738,327.01
1E-D3	127,190,439.16	146,468,009.06	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.27213260	2,738,327.01
1E-D4	127,190,439.16	146,468,009.06	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.27213260	2,738,327.01
1E-D5	127,190,439.16	146,468,009.06	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	34,612,665.43	0.27213260	2,738,327.01
1E-F1	137,789,472.42	437,413,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	108,806,918.27	0.78966061	2,738,327.01
1E-F2	137,789,472.42	437,413,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	108,806,918.27	0.78966061	2,738,327.01
1E-F3	137,789,472.42	437,413,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	108,806,918.27	0.78966061	2,738,327.01
1E-F4	137,789,472.42	437,413,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	108,806,918.27	0.78966061	2,738,327.01
1E-F5	137,789,472.42	437,413,009.07	470,408.85	2,267,918.16	0.00	0.00	2,738,327.01	108,806,918.27	0.78966061	2,738,327.01
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	46,712,970,589.90	18,172,022,412.26	36,786,173.09	177,353,291.90	0.00	(1,122.74)	214,138,342.25	14,479,489,112.77	0.30996721	214,139,464.99

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$588,324,308 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
14-Jul-2022 12:40:40 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	288.43898373	0.62494864	3.01300649	0.00000000	0.00000000	3.63795513	284.80102860	0.28480103	3.63795513
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	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	198,912,330.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	63,595,219.58	2303.12922948	7.39692155	35.66177104	0.00000000	0.00000000	43.05869259	544.26520827	0.54426521	43.05869259
1M-BH	198,912,330.42	38.75551211	7.39692153	35.66177107	0.00000000	0.00000000	43.05869260	544.26520835	0.54426521	43.05869260
1M-2C	74,194,252.84	3921.39537583	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	232,064,555.16	65.98943121	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	201,384,692.00	2172.02710254	2.33587193	11.26162141	0.00000000	0.00000000	13.59749335	540.29388823	0.54029389	13.59749335
1M-2H	629,889,216.00	36.55048641	2.33586933	11.26160888	0.00000000	0.00000000	13.59747821	540.29440015	0.54029440	13.59747821
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	991.98419208	0.00000000	0.00000000	0.00000000	(0.00513238)	(0.00513238)	991.98932446	0.99198932	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	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	63,595,219.58	2303.12922948	7.39692155	35.66177104	0.00000000	0.00000000	43.05869259	544.26520827	0.54426521	43.05869259
1E-B2	63,595,219.58	2303.12922948	7.39692155	35.66177104	0.00000000	0.00000000	43.05869259	544.26520827	0.54426521	43.05869259
1E-B3	63,595,219.58	2303.12922948	7.39692155	35.66177104	0.00000000	0.00000000	43.05869259	544.26520827	0.54426521	43.05869259

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:40 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	63,595,219.58	2303.12922948	7.39692155	35.66177104	0.00000000	0.00000000	43.05869259	544.26520827	0.54426521	43.05869259
1E-C1	74,194,252.84	3921.39537583	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	74,194,252.84	3921.39537583	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	74,194,252.84	3921.39537583	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	74,194,252.84	3921.39537583	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	127,190,439.16	1151.56461466	3.69846077	17.83088552	0.00000000	0.00000000	21.52934629	272.13260414	0.27213260	21.52934629
1E-D2	127,190,439.16	1151.56461466	3.69846077	17.83088552	0.00000000	0.00000000	21.52934629	272.13260414	0.27213260	21.52934629
1E-D3	127,190,439.16	1151.56461466	3.69846077	17.83088552	0.00000000	0.00000000	21.52934629	272.13260414	0.27213260	21.52934629
1E-D4	127,190,439.16	1151.56461466	3.69846077	17.83088552	0.00000000	0.00000000	21.52934629	272.13260414	0.27213260	21.52934629
1E-D5	127,190,439.16	1151.56461466	3.69846077	17.83088552	0.00000000	0.00000000	21.52934629	272.13260414	0.27213260	21.52934629
1E-F1	137,789,472.42	3174.50238678	3.41396800	16.45929925	0.00000000	0.00000000	19.87326725	789.66060584	0.78966061	19.87326725
1E-F2	137,789,472.42	3174.50238678	3.41396800	16.45929925	0.00000000	0.00000000	19.87326725	789.66060584	0.78966061	19.87326725
1E-F3	137,789,472.42	3174.50238678	3.41396800	16.45929925	0.00000000	0.00000000	19.87326725	789.66060584	0.78966061	19.87326725
1E-F4	137,789,472.42	3174.50238678	3.41396800	16.45929925	0.00000000	0.00000000	19.87326725	789.66060584	0.78966061	19.87326725
1E-F5	137,789,472.42	3174.50238678	3.41396800	16.45929925	0.00000000	0.00000000	19.87326725	789.66060584	0.78966061	19.87326725
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-Jul-2022
14-Jul-2022 12:40:40 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 %	12,146,334,679.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,993,138,256.08
1M-1	N/A	N/A	2.17357 %	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	N/A	N/A	3.82357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	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-2B	06/27/22 - 07/24/22	28	3.82357 %	146,468,009.07	111,077.66	0.00	0.00	0.00	0.00	111,077.66	0.00	34,612,665.43
1M-BH	N/A	N/A	0.00000 %	7,708,949.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	108,261,060.96
1M-2C	06/27/22 - 07/24/22	28	3.82357 %	290,945,000.00	220,645.38	0.00	0.00	0.00	0.00	220,645.38	0.00	74,194,252.84
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	232,064,555.16
1M-2	06/27/22 - 07/24/22	28	3.82357 %	437,413,009.06	331,723.04	0.00	0.00	0.00	0.00	331,723.04	0.00	108,806,918.27
1M-2H	N/A	N/A	0.00000 %	23,022,757.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	340,325,616.12
1B-1	06/27/22 - 07/24/22	28	5.22357 %	207,818,000.00	844,318.12	0.00	0.00	0.00	0.00	844,318.12	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 %	217,002,782.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,003,905.33
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	06/27/22 - 07/24/22	28	1.80000 %	37,350,992.45	52,291.39	0.00	0.00	0.00	0.00	52,291.39	0.00	34,612,665.43
1B-I2	06/27/22 - 07/24/22	28	1.40000 %	37,350,992.45	40,671.08	0.00	0.00	0.00	0.00	40,671.08	0.00	34,612,665.43
1B-I3	06/27/22 - 07/24/22	28	1.00000 %	37,350,992.45	29,050.77	0.00	0.00	0.00	0.00	29,050.77	0.00	34,612,665.43
1B-I4	06/27/22 - 07/24/22	28	0.60000 %	37,350,992.45	17,430.46	0.00	0.00	0.00	0.00	17,430.46	0.00	34,612,665.43
1C-I1	06/27/22 - 07/24/22	28	1.80000 %	74,194,252.84	103,871.95	0.00	0.00	0.00	0.00	103,871.95	0.00	74,194,252.84
1C-I2	06/27/22 - 07/24/22	28	1.40000 %	74,194,252.84	80,789.30	0.00	0.00	0.00	0.00	80,789.30	0.00	74,194,252.84
1C-I3	06/27/22 - 07/24/22	28	1.00000 %	74,194,252.84	57,706.64	0.00	0.00	0.00	0.00	57,706.64	0.00	74,194,252.84
1C-I4	06/27/22 - 07/24/22	28	0.60000 %	74,194,252.84	34,623.98	0.00	0.00	0.00	0.00	34,623.98	0.00	74,194,252.84
1E-A1	N/A	N/A	2.02357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	2.42357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.82357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.22357 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	06/27/22 - 07/24/22	28	2.02357 %	146,468,009.07	58,786.27	0.00	0.00	0.00	0.00	58,786.27	0.00	34,612,665.43
1E-B2	06/27/22 - 07/24/22	28	2.42357 %	146,468,009.07	70,406.58	0.00	0.00	0.00	0.00	70,406.58	0.00	34,612,665.43

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
14-Jul-2022 12:40:40 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	06/27/22 - 07/24/22	28	2.82357 %	146,468,009.07	82,026.89	0.00	0.00	0.00	0.00	82,026.89	0.00	34,612,665.43
1E-B4	06/27/22 - 07/24/22	28	3.22357 %	146,468,009.07	93,647.20	0.00	0.00	0.00	0.00	93,647.20	0.00	34,612,665.43
1E-C1	06/27/22 - 07/24/22	28	2.02357 %	290,945,000.00	116,773.43	0.00	0.00	0.00	0.00	116,773.43	0.00	74,194,252.84
1E-C2	06/27/22 - 07/24/22	28	2.42357 %	290,945,000.00	139,856.08	0.00	0.00	0.00	0.00	139,856.08	0.00	74,194,252.84
1E-C3	06/27/22 - 07/24/22	28	2.82357 %	290,945,000.00	162,938.74	0.00	0.00	0.00	0.00	162,938.74	0.00	74,194,252.84
1E-C4	06/27/22 - 07/24/22	28	3.22357 %	290,945,000.00	186,021.40	0.00	0.00	0.00	0.00	186,021.40	0.00	74,194,252.84
1E-D1	06/27/22 - 07/24/22	28	2.02357 %	146,468,009.06	58,786.27	0.00	0.00	0.00	0.00	58,786.27	0.00	34,612,665.43
1E-D2	06/27/22 - 07/24/22	28	2.42357 %	146,468,009.06	70,406.58	0.00	0.00	0.00	0.00	70,406.58	0.00	34,612,665.43
1E-D3	06/27/22 - 07/24/22	28	2.82357 %	146,468,009.06	82,026.89	0.00	0.00	0.00	0.00	82,026.89	0.00	34,612,665.43
1E-D4	06/27/22 - 07/24/22	28	3.22357 %	146,468,009.06	93,647.20	0.00	0.00	0.00	0.00	93,647.20	0.00	34,612,665.43
1E-D5	06/27/22 - 07/24/22	28	3.82357 %	146,468,009.06	111,077.66	0.00	0.00	0.00	0.00	111,077.66	0.00	34,612,665.43
1E-F1	06/27/22 - 07/24/22	28	2.02357 %	437,413,009.07	175,559.70	0.00	0.00	0.00	0.00	175,559.70	0.00	108,806,918.27
1E-F2	06/27/22 - 07/24/22	28	2.42357 %	437,413,009.07	210,262.66	0.00	0.00	0.00	0.00	210,262.66	0.00	108,806,918.27
1E-F3	06/27/22 - 07/24/22	28	2.82357 %	437,413,009.07	244,965.63	0.00	0.00	0.00	0.00	244,965.63	0.00	108,806,918.27
1E-F4	06/27/22 - 07/24/22	28	3.22357 %	437,413,009.07	279,668.59	0.00	0.00	0.00	0.00	279,668.59	0.00	108,806,918.27
1E-F5	06/27/22 - 07/24/22	28	3.82357 %	437,413,009.07	331,723.04	0.00	0.00	0.00	0.00	331,723.04	0.00	108,806,918.27
1-X1	06/27/22 - 07/24/22	28	1.80000 %	37,350,992.45	52,291.39	0.00	0.00	0.00	0.00	52,291.39	0.00	34,612,665.43
1-X2	06/27/22 - 07/24/22	28	1.40000 %	37,350,992.45	40,671.08	0.00	0.00	0.00	0.00	40,671.08	0.00	34,612,665.43
1-X3	06/27/22 - 07/24/22	28	1.00000 %	37,350,992.45	29,050.77	0.00	0.00	0.00	0.00	29,050.77	0.00	34,612,665.43
1-X4	06/27/22 - 07/24/22	28	0.60000 %	37,350,992.45	17,430.46	0.00	0.00	0.00	0.00	17,430.46	0.00	34,612,665.43
1-Y1	06/27/22 - 07/24/22	28	1.80000 %	111,545,245.29	156,163.34	0.00	0.00	0.00	0.00	156,163.34	0.00	108,806,918.27
1-Y2	06/27/22 - 07/24/22	28	1.40000 %	111,545,245.29	121,460.38	0.00	0.00	0.00	0.00	121,460.38	0.00	108,806,918.27
1-Y3	06/27/22 - 07/24/22	28	1.00000 %	111,545,245.29	86,757.41	0.00	0.00	0.00	0.00	86,757.41	0.00	108,806,918.27
1-Y4	06/27/22 - 07/24/22	28	0.60000 %	111,545,245.29	52,054.45	0.00	0.00	0.00	0.00	52,054.45	0.00	108,806,918.27
Totals					5,048,659.86	0.00	0.00	0.00	0.00	5,048,659.86	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-Jul-2022
14-Jul-2022 12:40:40 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 %	288.43898373	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	284.80102860
1M-1	353,291,000.00	2.17357 %	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	63,595,219.58	3.82357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	198,912,330.42	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	63,595,219.58	3.82357 %	2303.12922948	1.74663537	0.00000000	0.00000000	0.00000000	0.00000000	1.74663537	0.00000000	544.26520827
1M-BH	198,912,330.42	0.00000 %	38.75551211	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	544.26520835
1M-2C	74,194,252.84	3.82357 %	3921.39537583	2.97388775	0.00000000	0.00000000	0.00000000	0.00000000	2.97388775	0.00000000	1000.00000000
1M-CH	232,064,555.16	0.00000 %	65.98943121	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	201,384,692.00	3.82357 %	2172.02710254	1.64721080	0.00000000	0.00000000	0.00000000	0.00000000	1.64721080	0.00000000	540.29388823
1M-2H	629,889,216.00	0.00000 %	36.55048641	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	540.29440015
1B-1	207,818,000.00	5.22357 %	1000.00000000	4.06277666	0.00000000	0.00000000	0.00000000	0.00000000	4.06277666	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 %	991.98419208	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.98932446
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	587.32390102	0.82225347	0.00000000	0.00000000	0.00000000	0.00000000	0.82225347	0.00000000	544.26520827
1B-I2	0.00	1.40000 %	587.32390102	0.63953046	0.00000000	0.00000000	0.00000000	0.00000000	0.63953046	0.00000000	544.26520827
1B-I3	0.00	1.00000 %	587.32390102	0.45680745	0.00000000	0.00000000	0.00000000	0.00000000	0.45680745	0.00000000	544.26520827
1B-I4	0.00	0.60000 %	587.32390102	0.27408444	0.00000000	0.00000000	0.00000000	0.00000000	0.27408444	0.00000000	544.26520827
1C-I1	0.00	1.80000 %	1000.00000000	1.39999995	0.00000000	0.00000000	0.00000000	0.00000000	1.39999995	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888892	0.00000000	0.00000000	0.00000000	0.00000000	1.08888892	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777776	0.00000000	0.00000000	0.00000000	0.00000000	0.77777776	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666660	0.00000000	0.00000000	0.00000000	0.00000000	0.46666660	0.00000000	1000.00000000
1E-A1	63,595,219.58	2.02357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	63,595,219.58	2.42357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	63,595,219.58	2.82357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
14-Jul-2022 12:40:40 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	63,595,219.58	3.22357 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	63,595,219.58	2.02357 %	2303.12922948	0.92438190	0.00000000	0.00000000	0.00000000	0.00000000	0.92438190	0.00000000	544.26520827
1E-B2	63,595,219.58	2.42357 %	2303.12922948	1.10710491	0.00000000	0.00000000	0.00000000	0.00000000	1.10710491	0.00000000	544.26520827
1E-B3	63,595,219.58	2.82357 %	2303.12922948	1.28982792	0.00000000	0.00000000	0.00000000	0.00000000	1.28982792	0.00000000	544.26520827
1E-B4	63,595,219.58	3.22357 %	2303.12922948	1.47255093	0.00000000	0.00000000	0.00000000	0.00000000	1.47255093	0.00000000	544.26520827
1E-C1	74,194,252.84	2.02357 %	3921.39537583	1.57388781	0.00000000	0.00000000	0.00000000	0.00000000	1.57388781	0.00000000	1000.00000000
1E-C2	74,194,252.84	2.42357 %	3921.39537583	1.88499883	0.00000000	0.00000000	0.00000000	0.00000000	1.88499883	0.00000000	1000.00000000
1E-C3	74,194,252.84	2.82357 %	3921.39537583	2.19610999	0.00000000	0.00000000	0.00000000	0.00000000	2.19610999	0.00000000	1000.00000000
1E-C4	74,194,252.84	3.22357 %	3921.39537583	2.50722115	0.00000000	0.00000000	0.00000000	0.00000000	2.50722115	0.00000000	1000.00000000
1E-D1	127,190,439.16	2.02357 %	1151.56461466	0.46219095	0.00000000	0.00000000	0.00000000	0.00000000	0.46219095	0.00000000	272.13260414
1E-D2	127,190,439.16	2.42357 %	1151.56461466	0.55355246	0.00000000	0.00000000	0.00000000	0.00000000	0.55355246	0.00000000	272.13260414
1E-D3	127,190,439.16	2.82357 %	1151.56461466	0.64491396	0.00000000	0.00000000	0.00000000	0.00000000	0.64491396	0.00000000	272.13260414
1E-D4	127,190,439.16	3.22357 %	1151.56461466	0.73627547	0.00000000	0.00000000	0.00000000	0.00000000	0.73627547	0.00000000	272.13260414
1E-D5	127,190,439.16	3.82357 %	1151.56461466	0.87331769	0.00000000	0.00000000	0.00000000	0.00000000	0.87331769	0.00000000	272.13260414
1E-F1	137,789,472.42	2.02357 %	3174.50238678	1.27411548	0.00000000	0.00000000	0.00000000	0.00000000	1.27411548	0.00000000	789.66060584
1E-F2	137,789,472.42	2.42357 %	3174.50238678	1.52597043	0.00000000	0.00000000	0.00000000	0.00000000	1.52597043	0.00000000	789.66060584
1E-F3	137,789,472.42	2.82357 %	3174.50238678	1.77782544	0.00000000	0.00000000	0.00000000	0.00000000	1.77782544	0.00000000	789.66060584
1E-F4	137,789,472.42	3.22357 %	3174.50238678	2.02968039	0.00000000	0.00000000	0.00000000	0.00000000	2.02968039	0.00000000	789.66060584
1E-F5	137,789,472.42	3.82357 %	3174.50238678	2.40746288	0.00000000	0.00000000	0.00000000	0.00000000	2.40746288	0.00000000	789.66060584
1-X1	0.00	1.80000 %	293.66195051	0.41112674	0.00000000	0.00000000	0.00000000	0.00000000	0.41112674	0.00000000	272.13260414
1-X2	0.00	1.40000 %	293.66195051	0.31976523	0.00000000	0.00000000	0.00000000	0.00000000	0.31976523	0.00000000	272.13260414
1-X3	0.00	1.00000 %	293.66195051	0.22840372	0.00000000	0.00000000	0.00000000	0.00000000	0.22840372	0.00000000	272.13260414
1-X4	0.00	0.60000 %	293.66195051	0.13704222	0.00000000	0.00000000	0.00000000	0.00000000	0.13704222	0.00000000	272.13260414
1-Y1	0.00	1.80000 %	809.53387317	1.13334740	0.00000000	0.00000000	0.00000000	0.00000000	1.13334740	0.00000000	789.66060584
1-Y2	0.00	1.40000 %	809.53387317	0.88149245	0.00000000	0.00000000	0.00000000	0.00000000	0.88149245	0.00000000	789.66060584
1-Y3	0.00	1.00000 %	809.53387317	0.62963744	0.00000000	0.00000000	0.00000000	0.00000000	0.62963744	0.00000000	789.66060584
1-Y4	0.00	0.60000 %	809.53387317	0.37778249	0.00000000	0.00000000	0.00000000	0.00000000	0.37778249	0.00000000	789.66060584

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:40 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,932,412.09
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	1,122.74
Total Deposits	3,933,534.83
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,914,368.17
Total Withdrawals (Pool Distribution Amount)	3,933,534.83
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
14-Jul-2022 12:40:40 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	164,498,532.21
Total Principal Reduction Cumulative	30,873,227,372.63
Scheduled Principal Current	28,258,701.44
Scheduled Principal Cumulative	3,274,548,533.29
Unscheduled Principal Current	136,240,953.51
Unscheduled Principal Cumulative	27,596,926,450.17
Senior Reduction Amount	153,196,423.05
Subordinate Reduction Amount	11,303,231.90
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	1,122.74
Modification Loss Amount	60,679.38
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,972.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	66442
Period Reference Pool Removal Loan Count	696
Period Ending Loan Count	65746
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	12,878,030,986.81
Period PIF Loan Count Current	696
PIF Loan Count Cumulative	108688
Period PIF Loan UPB Current	127,350,424.55
PIF Loan UPB Cumulative	26,630,199,122.06
Period Partial Prepayment Amount	9,309,661.80
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	171
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,573,965.67
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	10,367,926.95
Total Active Modified Loan Count	794
Total Active Modified Loan UPB	198,815,456.06
Libor Rate	1.623570%

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14-Jul-2022 12:40:40 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.128673%
Subordinate Percentage	6.871327%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:40 PM

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 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	5.690000 %	5.760000 %
1M-2C	0.00	0.00	1.000000 %	3.340000 %	3.380000 %
1M-2	0.00	0.00	1.000000 %	3.340000 %	3.380000 %
1M-2H	0.00	0.00	1.000000 %	3.340000 %	3.380000 %
1B-1	0.00	0.00	0.500000 %	1.660000 %	1.690000 %
1B-1H	0.00	0.00	0.500000 %	1.660000 %	1.690000 %
1B-2H	0.00	1,122.74	0.000000 %	0.000000 %	0.000000 %

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14-Jul-2022 12:40:41 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	481	94,552,367.09	0.731603 %	0.734214 %
60 Days	115	23,619,592.62	0.174916 %	0.183410 %
90 Days	54	11,230,248.75	0.082134 %	0.087205 %
120 Days	47	10,165,819.98	0.071487 %	0.078939 %
150 Days	47	11,463,224.93	0.071487 %	0.089014 %
180+ Days	490	111,748,115.53	0.745292 %	0.867742 %
Totals	1234	262,779,368.90	1.876920 %	2.040524 %

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	261	74,615,831.01	60,679.38	0.081322

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042990161	86,437.75	54.02	0.062496
Summary	0042990689	272,816.20	142.09	0.052083
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	167,507.42	104.69	0.062499
Summary	0042994080	210,366.41	153.39	0.072916
Summary	0042996327	256,815.53	187.26	0.072916
Summary	0042996693	212,696.96	0.89	0.000418
Summary	0042997797	486,156.04	290.23	0.059699
Summary	0042999210	285,290.39	237.74	0.083333
Summary	0043000139	329,754.52	309.14	0.093749
Summary	0043001399	79,459.85	91.05	0.114586
Summary	0043002121	377,532.45	193.49	0.051251
Summary	0043004178	317,894.94	198.68	0.062499
Summary	0043004734	482,984.65	301.87	0.062501
Summary	0043004745	589,245.98	547.51	0.092917
Summary	0043004835	353,444.71	134.36	0.038014
Summary	0043004867	277,733.92	258.06	0.092916
Summary	0043004978	145,623.54	112.08	0.076966
Summary	0043005227	277,377.77	224.30	0.080864
Summary	0043005454	217,236.87	90.52	0.041669
Summary	0043005463	157,505.51	229.70	0.145836
Summary	0043005700	100,328.93	156.76	0.156246
Summary	0043007027	318,956.38	199.35	0.062501
Summary	0043007924	266,709.40	83.35	0.031251
Summary	0043008142	200,374.81	166.98	0.083334

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Series 2017-C05



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 14-Jul-2022 12:40:41 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043008605	261,324.40	217.77	0.083333
Summary	0043009895	173,635.60	253.22	0.145834
Summary	0043011345	452,411.45	420.37	0.092918
Summary	0043011387	115,339.04	132.16	0.114584
Summary	0043012772	159,164.79	99.48	0.062501
Summary	0043013742	106,888.90	89.07	0.083330
Summary	0043013785	561,951.03	409.76	0.072917
Summary	0043013788	425,680.97	88.68	0.020833
Summary	0043014727	372,848.32	155.35	0.041666
Summary	0043014975	349,326.18	324.58	0.092916
Summary	0043014979	364,324.00	417.45	0.114582
Summary	0043016037	196,849.67	205.05	0.104166
Summary	0043016247	583,153.13	182.24	0.031251
Summary	0043016526	534,826.66	222.84	0.041666
Summary	0043017323	200,686.12	146.33	0.072915
Summary	0043018058	297,235.11	2.51	0.000844
Summary	0043018804	400,086.37	291.73	0.072917
Summary	0043019573	357,544.93	363.11	0.101556
Summary	0043020563	308,874.07	257.40	0.083335
Summary	0043021188	203,156.54	21.16	0.010416
Summary	0043021447	352,169.83	352.61	0.100125
Summary	0043021629	148,503.59	154.69	0.104166
Summary	0043024193	128,037.61	120.04	0.093754
Summary	0043025610	593,434.38	494.53	0.083334
Summary	0043025624	376,831.56	274.77	0.072916
Summary	0043026610	359,301.09	187.14	0.052084
Summary	0043027378	422,773.53	308.27	0.072916
Summary	0043028411	364,948.48	114.05	0.031251
Summary	0043028983	185,291.93	154.41	0.083333
Summary	0043029082	359,420.30	299.52	0.083334
Summary	0043029746	412,239.65	343.53	0.083333
Summary	0043029765	269,039.41	196.17	0.072915
Summary	0043030352	425,697.71	99.40	0.023350
Summary	0043030910	204,305.91	191.54	0.093752

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Series 2017-C05



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 14-Jul-2022 12:40:41 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043031916	241,732.74	251.80	0.104165
Summary	0043031968	563,038.82	762.45	0.135417
Summary	0043032700	82,473.37	111.68	0.135413
Summary	0043033397	189,443.17	197.34	0.104168
Summary	0043033428	147,610.04	179.77	0.121787
Summary	0043035160	105,488.94	90.05	0.085364
Summary	0043035796	298,807.37	186.75	0.062498
Summary	0043035970	248,522.17	181.21	0.072915
Summary	0043038991	123,408.74	205.68	0.166666
Summary	0043039466	424,478.56	39.83	0.009383
Summary	0043039642	228,683.84	269.59	0.117888
Summary	0043040508	125,038.31	116.18	0.092916
Summary	0043041335	82,536.82	137.56	0.166665
Summary	0043041782	83,859.03	122.29	0.145828
Summary	0043041783	71,032.65	103.59	0.145834
Summary	0043042445	168,534.61	35.11	0.020833
Summary	0043042501	189,827.89	79.09	0.041664
Summary	0043043033	488,519.18	254.44	0.052084
Summary	0043044023	295,517.80	92.35	0.031250
Summary	0043044078	404,041.41	168.35	0.041667
Summary	0043045670	250,734.55	156.71	0.062500
Summary	0043046513	187,925.88	293.63	0.156248
Summary	0043047008	428,150.37	222.99	0.052082
Summary	0043047450	195,946.03	102.06	0.052086
Summary	0043048569	620,995.25	452.81	0.072917
Summary	0043049357	144,048.45	105.04	0.072920
Summary	0043049700	222,376.70	231.64	0.104166
Summary	0043049816	258,739.47	161.71	0.062499
Summary	0043050296	217,564.70	271.96	0.125002
Summary	0043050510	367,709.08	268.12	0.072916
Summary	0043052038	238,832.32	74.64	0.031252
Summary	0043052177	359,036.04	18.03	0.005022
Summary	0043052196	211,788.38	132.37	0.062501
Summary	0043052368	156,305.16	43.89	0.028080

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052557	154,067.06	176.54	0.114586
Summary	0043054381	109,211.50	28.99	0.026545
Summary	0043054701	238,111.61	198.43	0.083335
Summary	0043054857	429,055.00	595.72	0.138845
Summary	0043054915	413,939.09	344.95	0.083334
Summary	0043055485	377,650.05	157.35	0.041666
Summary	0043058838	276,232.79	172.65	0.062502
Summary	0043058936	102,348.75	106.61	0.104163
Summary	0043059200	474,758.72	296.72	0.062499
Summary	0043059994	488,751.12	560.03	0.114584
Summary	0043060003	87,220.41	63.60	0.072919
Summary	0043060406	248,896.75	77.78	0.031250
Summary	0043060764	614,548.26	1,024.25	0.166667
Summary	0043060946	382,688.99	279.04	0.072916
Summary	0043061462	454,517.97	615.49	0.135416
Summary	0043061504	349,579.37	400.56	0.114583
Summary	0043061685	201,074.67	209.45	0.104165
Summary	0043062246	130,940.73	216.22	0.165128
Summary	0043062272	152,813.57	103.52	0.067743
Summary	0043062442	107,360.27	111.83	0.104163
Summary	0043062466	246,275.40	282.19	0.114583
Summary	0043062614	128,157.30	1.81	0.001412
Summary	0043062966	205,907.22	107.24	0.052082
Summary	0043063242	185,796.16	154.83	0.083333
Summary	0043063278	211,511.94	242.36	0.114585
Summary	0043063552	303,968.69	221.64	0.072915
Summary	0043064325	349,987.06	204.77	0.058508
Summary	0043066369	269,435.18	75.02	0.027843
Summary	0043066774	244,148.57	152.59	0.062499
Summary	0043068552	152,858.78	79.61	0.052081
Summary	0043068794	285,898.62	297.81	0.104166
Summary	0043069527	211,818.99	176.52	0.083335
Summary	0043069711	255,575.40	212.98	0.083334
Summary	0043070667	236,968.72	197.47	0.083332

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Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043070905	441,149.94	453.28	0.102750
Summary	0043070918	327,786.99	304.57	0.092917
Summary	0043070950	543,488.46	679.36	0.125000
Summary	0043070960	421,209.89	219.38	0.052083
Summary	0043071178	264,854.45	193.12	0.072916
Summary	0043071444	437,808.40	406.80	0.092917
Summary	0043071579	261,337.11	217.78	0.083333
Summary	0043071608	683,800.48	900.99	0.131762
Summary	0043071676	211,996.22	196.98	0.092917
Summary	0043074482	183,027.63	228.78	0.124998
Summary	0043076172	244,177.50	101.74	0.041666
Summary	0043076277	122,850.90	38.39	0.031249
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	390,064.88	185.77	0.047625
Summary	0043077854	393,909.15	287.23	0.072918
Summary	0043078227	341,895.01	40.60	0.011875
Summary	0043078318	203,950.12	63.73	0.031248
Summary	0043078379	96,574.71	110.66	0.114585
Summary	0043078608	143,623.16	104.73	0.072920
Summary	0043079276	232,602.31	140.53	0.060416
Summary	0043079612	168,736.33	140.61	0.083331
Summary	0043079623	175,470.31	164.50	0.093748
Summary	0043079628	162,745.13	101.72	0.062503
Summary	0043079677	404,843.52	632.57	0.156250
Summary	0043079743	295,846.64	246.54	0.083334
Summary	0043079745	234,210.76	170.78	0.072917
Summary	0043079811	306,102.02	191.31	0.062499
Summary	0043080065	325,245.86	406.56	0.125001
Summary	0043080117	365,068.88	136.02	0.037259
Summary	0043080372	174,390.92	108.99	0.062498
Summary	0043080435	148,387.05	123.66	0.083336
Summary	0043080661	104,430.93	108.78	0.104165
Summary	0043081009	489,748.74	459.14	0.093750
Summary	0043081348	205,461.36	278.23	0.135417

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043081492	325,593.57	169.58	0.052083
Summary	0043081522	236,837.63	222.04	0.093752
Summary	0043082289	425,578.03	354.65	0.083334
Summary	0043082671	219,001.15	91.25	0.041666
Summary	0043082928	570,982.89	594.77	0.104166
Summary	0043083196	361,454.93	451.82	0.125000
Summary	0043083515	147,391.15	107.47	0.072915
Summary	0043083559	286,415.60	208.84	0.072915
Summary	0043083724	254,353.13	9.69	0.003810
Summary	0043084083	114,606.14	163.13	0.142340
Summary	0043084150	105,825.51	121.26	0.114585
Summary	0043084262	221,300.60	299.68	0.135418
Summary	0043084926	200,938.91	188.38	0.093750
Summary	0043085195	425,568.99	265.98	0.062500
Summary	0043085210	107,070.47	89.23	0.083338
Summary	0043085287	101,158.04	18.29	0.018081
Summary	0043086036	265,762.08	138.42	0.052084
Summary	0043087513	364,505.33	33.21	0.009111
Summary	0043089487	385,434.19	358.13	0.092916
Summary	0043092896	391,805.87	122.44	0.031250
Summary	0043093410	212,595.51	132.87	0.062499
Summary	0043095135	118,795.14	111.37	0.093750
Summary	0043095327	556,822.70	348.01	0.062499
Summary	0043095536	241,171.33	173.84	0.072082
Summary	0043096812	206,523.33	150.59	0.072917
Summary	0043096828	189,665.18	138.30	0.072918
Summary	0043097646	608,538.53	316.95	0.052084
Summary	0043099839	104,797.26	87.33	0.083332
Summary	0043100214	392,711.70	531.80	0.135417
Summary	0043102995	481,195.34	451.12	0.093750
Summary	0043103396	171,885.98	161.14	0.093748
Summary	0043104805	243,263.50	126.70	0.052083
Summary	0043105244	495,354.99	412.80	0.083334
Summary	0043105851	422,136.24	439.73	0.104168

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043107168	450,208.78	328.28	0.072917
Summary	0043107177	435,720.37	127.72	0.029312
Summary	0043107624	296,476.97	92.65	0.031250
Summary	0043108581	220,183.17	229.36	0.104168
Summary	0043109915	432,323.24	293.48	0.067884
Summary	0043112501	469,477.84	391.23	0.083333
Summary	0043113013	202,968.26	84.57	0.041667
Summary	0043113712	606,482.10	947.63	0.156250
Summary	0043114295	360,189.10	525.28	0.145835
Summary	0043114421	118,460.80	111.06	0.093753
Summary	0043115750	195,478.40	48.54	0.024831
Summary	0043116297	418,198.15	440.36	0.105299
Summary	0043118861	654,028.33	1,226.30	0.187500
Summary	0043119009	573,542.31	836.42	0.145834
Summary	0043119079	223,307.51	255.87	0.114582
Summary	0043120136	393,435.17	409.83	0.104167
Summary	0043120263	240,722.29	175.53	0.072918
Summary	0043120656	187,115.62	253.39	0.135419
Summary	0043121547	155,412.98	161.89	0.104168
Summary	0043122022	136,421.42	71.05	0.052081
Summary	0043122217	307,112.03	351.90	0.114584
Summary	0043124236	79,924.98	91.58	0.114582
Summary	0043126752	115,108.93	71.94	0.062497
Summary	0043126783	185,393.09	231.74	0.124999
Summary	0043127853	377,579.42	147.07	0.038951
Summary	0043127907	236,837.63	222.04	0.093752
Summary	0043129146	499,159.03	779.94	0.156251
Summary	0043131495	164,941.02	206.18	0.125002
Summary	0043132081	604,336.38	503.61	0.083333
Summary	0043132952	130,474.31	54.87	0.042054
Summary	0043133704	125,734.48	104.78	0.083334
Summary	0043136619	375,505.15	273.81	0.072918
Summary	0043137024	122,608.28	102.17	0.083330
Summary	0043137245	435,927.76	363.27	0.083333

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043138886	385,270.60	280.93	0.072918
Summary	0043143098	139,409.68	174.26	0.124998
Summary	0043144094	283,835.60	118.26	0.041665
Summary	0043144135	175,158.79	163.59	0.093395
Summary	0043146073	368,636.35	422.40	0.114584
Summary	0043146210	304,202.36	87.54	0.028777
Summary	0043146228	432,689.79	631.01	0.145834
Summary	0043146898	386,935.61	443.36	0.114582
Summary	0043146960	117,967.16	135.17	0.114583
Summary	0043147249	373,539.49	505.83	0.135415
Summary	0043147538	287,008.04	179.38	0.062500
Summary	0043147822	142,478.36	89.05	0.062501
Summary	0043148396	404,315.77	168.46	0.041665
Summary	0043148700	250,128.19	182.39	0.072919
Summary	0043149184	317,855.14	297.99	0.093750
Summary	0043151264	268,668.43	83.96	0.031250
Summary	0043152166	217,812.36	278.80	0.128000
Summary	0043152386	183,495.15	57.34	0.031249
Summary	0043153824	541,105.22	238.07	0.043997
Summary	0043154047	110,438.45	2.33	0.002110
Summary	0043157379	421,661.50	263.54	0.062500
Summary	0043157728	224,789.98	257.57	0.114583
Summary	0043157732	469,723.63	733.94	0.156249
Summary	0043158175	390,840.43	203.56	0.052083
Summary	0043158516	234,398.20	91.67	0.039109
Summary	0043158559	165,550.17	103.47	0.062501
Summary	0043159431	160,205.60	116.82	0.072919
Summary	0043160396	639,311.56	732.54	0.114583
Summary	0043161245	531,044.38	553.17	0.104166
Summary	0043161925	157,984.13	213.94	0.135419
Summary	0043162263	106,627.29	153.53	0.143988
Summary	0043162907	144,055.16	15.91	0.011044

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	352,347.42	(1,122.74)	174,826.92	49.618

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043023833	111,194.70	(1,185.16)	55,684.04	50.078
0043057436	241,152.72	62.42	119,142.88	49.406

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
67	10,367,926.95	1,752,389.17	16.902

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
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043041037	144,895.69	23,688.67	16.349

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043046920	94,705.72	11,290.80	11.922
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043057436	241,152.72	119,142.88	49.406
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
0043070606	193,942.18	(1,627.86)	(0.839)
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043086905	223,045.61	4,523.76	2.028
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	79,545.27	25.312
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	17,275.03	5.411
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
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
0043162309	203,731.71	26,752.20	13.131

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05

Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:41 PM

Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	2	352,347.42	(1,122.74)	(0.000 %)	0	0.00	0.00	0.000 %	2	352,347.42	(1,122.74)	(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	0043023833	114,000.00	3.375 %	OH	80.00	360	111,194.70	09/30/2021	(1,185.16)	55,684.04
Summary	0043057436	255,000.00	3.625 %	LA	80.00	360	241,152.72	04/30/2022	62.42	119,142.88

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05

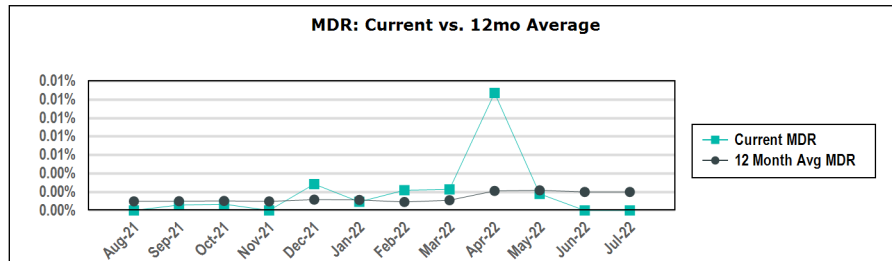
Distribution Date: 25-Jul-2022
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Realized Loss Report - Collateral

Summary

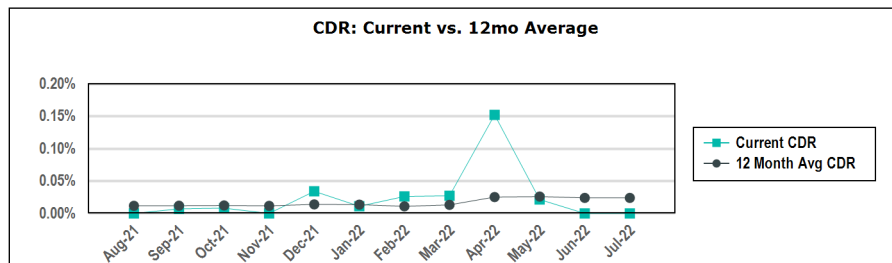
MDR

Current Month 0.000 %
3 Month Average 0.001 %
12 Month Average 0.002 %



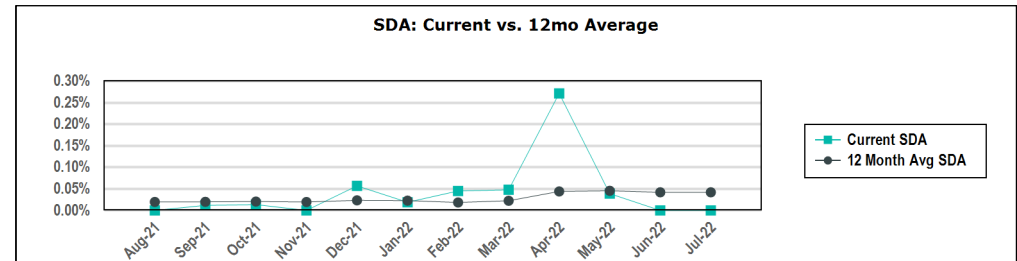
CDR

Current Month 0.000 %
3 Month Average 0.007 %
12 Month Average 0.024 %



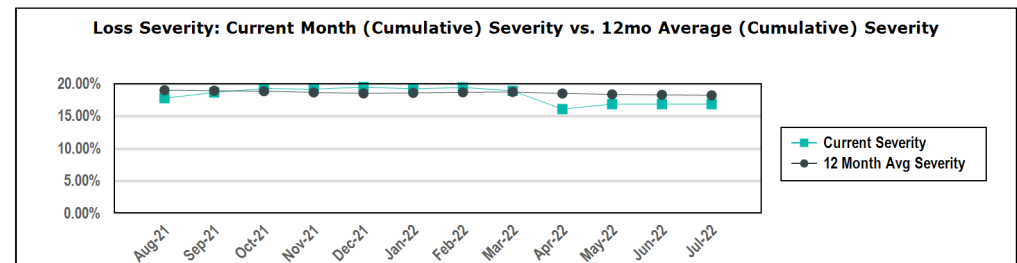
SDA

Current Month 0.000 %
3 Month Average 0.013 %
12 Month Average 0.042 %



Loss Severity

Current Month (Cumulative) 16.902 %
3 Month Average (Cumulative) 16.909 %
12 Month Average (Cumulative) 18.268 %



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.

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05

Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:42 PM

Prepayment Rates

Summary

SMM

Current Month	1.047 %
3 Month Average	1.287 %
12 Month Average	2.354 %

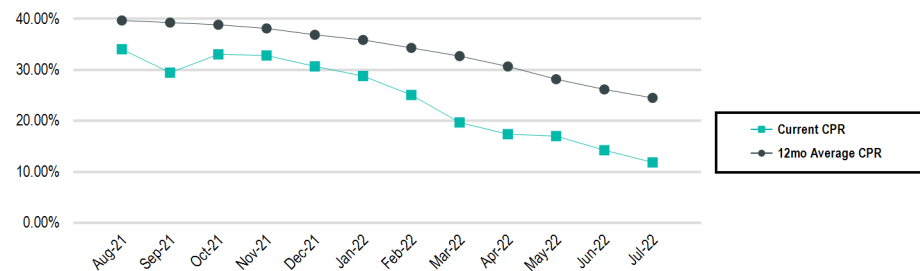
CPR

Current Month	11.864 %
3 Month Average	14.375 %
12 Month Average	24.511 %

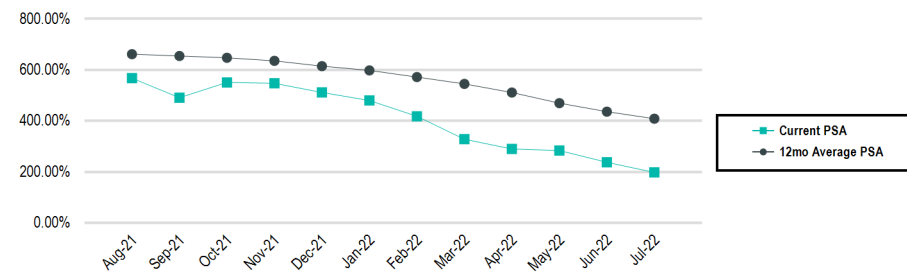
PSA

Current Month	197.726 %
3 Month Average	239.587 %
12 Month Average	408.512 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Jul-2022
 14-Jul-2022 12:40:42 PM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
171	30,573,965.67

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14-Jul-2022 12:40:43 PM

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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14-Jul-2022 12:40:43 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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 14-Jul-2022 12:40:43 PM

Supplemental Reporting

Exchange History		
Effective Exchange Date: June 28, 2022		
Incoming Certificate(s):		
Class	Prior Value	Issued Value
1M-2B	31,886,419.00	29,704,419.00
1M-2C	117,257,877.00	114,712,216.00
Outgoing Certificate(s):		
Class	Prior Value	Issued Value
1-M2	471,437,160.00	478,346,821.00
Effective Exchange Date: June 30, 2022		
Incoming Certificate(s):		
Class	Prior Value	Issued Value
1E-B3	26,000,000.00	18,000,000.00
1E-D3	72,219,850.00	16,000,000.00
1-X3	72,219,850.00	0.00
1M-2B	29,704,419.00	16,747,815.00
1M-2C	114,712,216.00	57,468,064.00
Outgoing Certificate(s):		
Class	Prior Value	Issued Value
1M-2	478,346,821.00	633,724,031.00

Bond Retirement Detail – Effective July 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XNX8	789,709,000	588,324,308	201,384,692
1M-2H	N/A	41,564,908	(588,324,308)	629,889,216
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes				