

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Jul-2021
08-Jul-2021 12:07:06 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		06/30/2021	0.00000 %	17,146,637,093.41	0.00	599,681,369.71	0.00	16,546,955,723.70	599,681,369.71	0.00
1M-1	30711XNS9	07/23/2021	0.64150 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	07/23/2021	2.29150 %	24,123,982.64	47,602.31	1,826,136.90	0.00	22,297,845.73	1,873,739.21	0.00
1M-AH		06/30/2021	0.00000 %	1,269,700.86	0.00	96,113.80	0.00	1,173,587.06	96,113.80	0.00
1M-2B	30711XNU4	07/23/2021	2.29150 %	249,382,000.00	492,089.57	0.00	0.00	249,382,000.00	492,089.57	0.00
1M-BH		06/30/2021	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	07/23/2021	2.29150 %	290,945,000.00	574,103.18	0.00	0.00	290,945,000.00	574,103.18	0.00
1M-CH		06/30/2021	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	07/23/2021	2.29150 %	564,450,982.63	1,113,795.06	1,826,136.90	0.00	562,624,845.73	2,939,931.96	0.00
1M-2H		06/30/2021	0.00000 %	29,709,058.86	0.00	96,113.80	0.00	29,612,945.06	96,113.80	0.00
1B-1	30711XNW0	07/23/2021	3.69150 %	207,818,000.00	660,610.13	0.00	0.00	207,818,000.00	660,610.13	0.00
1B-1H		06/30/2021	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		06/30/2021	0.00000 %	217,515,339.01	0.00	0.00	0.00	217,515,339.01	0.00	1,240,951.99
1A-I1	30711XNY6	07/23/2021	1.80000 %	0.00	37,392.17	0.00	0.00	0.00	37,392.17	0.00
1A-I2	30711XPA6	07/23/2021	1.40000 %	0.00	29,082.80	0.00	0.00	0.00	29,082.80	0.00
1A-I3	30711XPC2	07/23/2021	1.00000 %	0.00	20,773.43	0.00	0.00	0.00	20,773.43	0.00
1A-I4	30711XPE8	07/23/2021	0.60000 %	0.00	12,464.06	0.00	0.00	0.00	12,464.06	0.00
1B-I1	30711XPG3	07/23/2021	1.80000 %	0.00	386,542.10	0.00	0.00	0.00	386,542.10	0.00
1B-I2	30711XPJ7	07/23/2021	1.40000 %	0.00	300,643.86	0.00	0.00	0.00	300,643.86	0.00
1B-I3	30711XPL2	07/23/2021	1.00000 %	0.00	214,745.61	0.00	0.00	0.00	214,745.61	0.00
1B-I4	30711XPN8	07/23/2021	0.60000 %	0.00	128,847.37	0.00	0.00	0.00	128,847.37	0.00
1C-I1	30711XPQ1	07/23/2021	1.80000 %	0.00	450,964.75	0.00	0.00	0.00	450,964.75	0.00
1C-I2	30711XPS7	07/23/2021	1.40000 %	0.00	350,750.36	0.00	0.00	0.00	350,750.36	0.00
1C-I3	30711XPU2	07/23/2021	1.00000 %	0.00	250,535.97	0.00	0.00	0.00	250,535.97	0.00
1C-I4	30711XPW8	07/23/2021	0.60000 %	0.00	150,321.58	0.00	0.00	0.00	150,321.58	0.00
1E-A1	30711XNZ3	07/23/2021	0.49150 %	24,123,982.64	10,210.14	1,826,136.90	0.00	22,297,845.73	1,836,347.04	0.00
1E-A2	30711XPB4	07/23/2021	0.89150 %	24,123,982.64	18,519.51	1,826,136.90	0.00	22,297,845.73	1,844,656.41	0.00
1E-A3	30711XPD0	07/23/2021	1.29150 %	24,123,982.64	26,828.88	1,826,136.90	0.00	22,297,845.73	1,852,965.78	0.00
1E-A4	30711XPF5	07/23/2021	1.69150 %	24,123,982.64	35,138.26	1,826,136.90	0.00	22,297,845.73	1,861,275.16	0.00
1E-B1	30711XPH1	07/23/2021	0.49150 %	249,382,000.00	105,547.47	0.00	0.00	249,382,000.00	105,547.47	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Jul-2021
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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	07/23/2021	0.89150 %	249,382,000.00	191,445.71	0.00	0.00	249,382,000.00	191,445.71	0.00
1E-B3	30711XPM0	07/23/2021	1.29150 %	249,382,000.00	277,343.96	0.00	0.00	249,382,000.00	277,343.96	0.00
1E-B4	30711XPP3	07/23/2021	1.69150 %	249,382,000.00	363,242.20	0.00	0.00	249,382,000.00	363,242.20	0.00
1E-C1	30711XPR9	07/23/2021	0.49150 %	290,945,000.00	123,138.43	0.00	0.00	290,945,000.00	123,138.43	0.00
1E-C2	30711XPT5	07/23/2021	0.89150 %	290,945,000.00	223,352.82	0.00	0.00	290,945,000.00	223,352.82	0.00
1E-C3	30711XPV0	07/23/2021	1.29150 %	290,945,000.00	323,567.21	0.00	0.00	290,945,000.00	323,567.21	0.00
1E-C4	30711XPX6	07/23/2021	1.69150 %	290,945,000.00	423,781.60	0.00	0.00	290,945,000.00	423,781.60	0.00
1E-D1	30711XPY4	07/23/2021	0.49150 %	273,505,982.64	115,757.61	1,826,136.90	0.00	271,679,845.73	1,941,894.51	0.00
1E-D2	30711XPZ1	07/23/2021	0.89150 %	273,505,982.64	209,965.22	1,826,136.90	0.00	271,679,845.73	2,036,102.12	0.00
1E-D3	30711XQA5	07/23/2021	1.29150 %	273,505,982.64	304,172.84	1,826,136.90	0.00	271,679,845.73	2,130,309.74	0.00
1E-D4	30711XQB3	07/23/2021	1.69150 %	273,505,982.64	398,380.46	1,826,136.90	0.00	271,679,845.73	2,224,517.36	0.00
1E-D5	30711XQC1	07/23/2021	2.29150 %	273,505,982.64	539,691.88	1,826,136.90	0.00	271,679,845.73	2,365,828.78	0.00
1E-F1	30711XQD9	07/23/2021	0.49150 %	540,327,000.00	228,685.90	0.00	0.00	540,327,000.00	228,685.90	0.00
1E-F2	30711XQE7	07/23/2021	0.89150 %	540,327,000.00	414,798.53	0.00	0.00	540,327,000.00	414,798.53	0.00
1E-F3	30711XQF4	07/23/2021	1.29150 %	540,327,000.00	600,911.16	0.00	0.00	540,327,000.00	600,911.16	0.00
1E-F4	30711XQG2	07/23/2021	1.69150 %	540,327,000.00	787,023.80	0.00	0.00	540,327,000.00	787,023.80	0.00
1E-F5	30711XQH0	07/23/2021	2.29150 %	540,327,000.00	1,066,192.75	0.00	0.00	540,327,000.00	1,066,192.75	0.00
1-X1	30711XQJ6	07/23/2021	1.80000 %	0.00	423,934.27	0.00	0.00	0.00	423,934.27	0.00
1-X2	30711XQK3	07/23/2021	1.40000 %	0.00	329,726.66	0.00	0.00	0.00	329,726.66	0.00
1-X3	30711XQL1	07/23/2021	1.00000 %	0.00	235,519.04	0.00	0.00	0.00	235,519.04	0.00
1-X4	30711XQM9	07/23/2021	0.60000 %	0.00	141,311.42	0.00	0.00	0.00	141,311.42	0.00
1-Y1	30711XQN7	07/23/2021	1.80000 %	0.00	837,506.85	0.00	0.00	0.00	837,506.85	0.00
1-Y2	30711XQP2	07/23/2021	1.40000 %	0.00	651,394.22	0.00	0.00	0.00	651,394.22	0.00
1-Y3	30711XQQ0	07/23/2021	1.00000 %	0.00	465,281.58	0.00	0.00	0.00	465,281.58	0.00
1-Y4	30711XQR8	07/23/2021	0.60000 %	0.00	279,168.95	0.00	0.00	0.00	279,168.95	0.00
Totals				25,098,197,650.17	15,372,803.64	619,961,103.21	0.00	24,478,236,546.86	635,333,906.85	1,240,951.99

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: 26-Jul-2021
08-Jul-2021 12:07:06 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	17,146,637,093.41	31,986,725.54	567,694,644.17	0.00	0.00	599,681,369.71	16,546,955,723.70	0.39294052	599,681,369.71
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	24,123,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	22,297,845.73	0.08941241	1,826,136.90
1M-AH	13,125,550.00	1,269,700.86	96,113.80	0.00	0.00	0.00	96,113.80	1,173,587.06	0.08941241	96,113.80
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	564,450,982.63	1,826,136.90	0.00	0.00	0.00	1,826,136.90	562,624,845.73	0.71244578	1,826,136.90
1M-2H	41,564,908.00	29,709,058.86	96,113.80	0.00	0.00	0.00	96,113.80	29,612,945.06	0.71245063	96,113.80
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	217,515,339.01	0.00	0.00	0.00	0.00	0.00	217,515,339.01	0.99432724	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	24,123,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	22,297,845.73	0.08941241	1,826,136.90
1E-A2	249,382,000.00	24,123,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	22,297,845.73	0.08941241	1,826,136.90
1E-A3	249,382,000.00	24,123,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	22,297,845.73	0.08941241	1,826,136.90
1E-A4	249,382,000.00	24,123,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	22,297,845.73	0.08941241	1,826,136.90
1E-B1	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B2	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-B3	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00

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Distribution Date: 26-Jul-2021
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	249,382,000.00	249,382,000.00	0.00	0.00	0.00	0.00	0.00	249,382,000.00	1.00000000	0.00
1E-C1	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C2	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C3	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C4	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-D1	498,764,000.00	273,505,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	271,679,845.73	0.54470621	1,826,136.90
1E-D2	498,764,000.00	273,505,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	271,679,845.73	0.54470621	1,826,136.90
1E-D3	498,764,000.00	273,505,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	271,679,845.73	0.54470621	1,826,136.90
1E-D4	498,764,000.00	273,505,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	271,679,845.73	0.54470621	1,826,136.90
1E-D5	498,764,000.00	273,505,982.64	1,826,136.90	0.00	0.00	0.00	1,826,136.90	271,679,845.73	0.54470621	1,826,136.90
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	25,098,197,650.17	52,266,459.04	567,694,644.17	0.00	0.00	619,961,103.21	24,478,236,546.86	0.46240471	619,961,103.21

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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	407.18115450	0.75958870	13.48104350	0.00000000	0.00000000	14.24063221	392.94052229	0.39294052	14.24063221
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	96.73505963	7.32264919	0.00000000	0.00000000	0.00000000	7.32264919	89.41241040	0.08941241	7.32264919
1M-AH	13,125,550.00	96.73505948	7.32264934	0.00000000	0.00000000	0.00000000	7.32264934	89.41241015	0.08941241	7.32264934
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	714.75819907	2.31241749	0.00000000	0.00000000	0.00000000	2.31241749	712.44578159	0.71244578	2.31241749
1M-2H	41,564,908.00	714.76301259	2.31237851	0.00000000	0.00000000	0.00000000	2.31237851	712.45063408	0.71245063	2.31237851
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	994.32723976	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.32723976	0.99432724	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	96.73505963	7.32264919	0.00000000	0.00000000	0.00000000	7.32264919	89.41241040	0.08941241	7.32264919
1E-A2	249,382,000.00	96.73505963	7.32264919	0.00000000	0.00000000	0.00000000	7.32264919	89.41241040	0.08941241	7.32264919
1E-A3	249,382,000.00	96.73505963	7.32264919	0.00000000	0.00000000	0.00000000	7.32264919	89.41241040	0.08941241	7.32264919
1E-A4	249,382,000.00	96.73505963	7.32264919	0.00000000	0.00000000	0.00000000	7.32264919	89.41241040	0.08941241	7.32264919
1E-B1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Jul-2021
08-Jul-2021 12:07:06 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	548.36752981	3.66132459	0.00000000	0.00000000	0.00000000	3.66132459	544.70620520	0.54470621	3.66132459
1E-D2	498,764,000.00	548.36752981	3.66132459	0.00000000	0.00000000	0.00000000	3.66132459	544.70620520	0.54470621	3.66132459
1E-D3	498,764,000.00	548.36752981	3.66132459	0.00000000	0.00000000	0.00000000	3.66132459	544.70620520	0.54470621	3.66132459
1E-D4	498,764,000.00	548.36752981	3.66132459	0.00000000	0.00000000	0.00000000	3.66132459	544.70620520	0.54470621	3.66132459
1E-D5	498,764,000.00	548.36752981	3.66132459	0.00000000	0.00000000	0.00000000	3.66132459	544.70620520	0.54470621	3.66132459
1E-F1	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Jul-2021
08-Jul-2021 12:07:06 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 %	17,146,637,093.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	16,546,955,723.70
1M-1	N/A	N/A	0.64150 %	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	06/25/21 - 07/25/21	31	2.29150 %	24,123,982.64	47,602.31	0.00	0.00	0.00	0.00	47,602.31	0.00	22,297,845.73
1M-AH	N/A	N/A	0.00000 %	1,269,700.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,173,587.06
1M-2B	06/25/21 - 07/25/21	31	2.29150 %	249,382,000.00	492,089.57	0.00	0.00	0.00	0.00	492,089.57	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	06/25/21 - 07/25/21	31	2.29150 %	290,945,000.00	574,103.18	0.00	0.00	0.00	0.00	574,103.18	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	06/25/21 - 07/25/21	31	2.29150 %	564,450,982.63	1,113,795.06	0.00	0.00	0.00	0.00	1,113,795.06	0.00	562,624,845.73
1M-2H	N/A	N/A	0.00000 %	29,709,058.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,612,945.06
1B-1	06/25/21 - 07/25/21	31	3.69150 %	207,818,000.00	660,610.13	0.00	0.00	0.00	0.00	660,610.13	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 %	217,515,339.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,515,339.01
1A-I1	06/25/21 - 07/25/21	31	1.80000 %	24,123,982.64	37,392.17	0.00	0.00	0.00	0.00	37,392.17	0.00	22,297,845.73
1A-I2	06/25/21 - 07/25/21	31	1.40000 %	24,123,982.64	29,082.80	0.00	0.00	0.00	0.00	29,082.80	0.00	22,297,845.73
1A-I3	06/25/21 - 07/25/21	31	1.00000 %	24,123,982.64	20,773.43	0.00	0.00	0.00	0.00	20,773.43	0.00	22,297,845.73
1A-I4	06/25/21 - 07/25/21	31	0.60000 %	24,123,982.64	12,464.06	0.00	0.00	0.00	0.00	12,464.06	0.00	22,297,845.73
1B-I1	06/25/21 - 07/25/21	31	1.80000 %	249,382,000.00	386,542.10	0.00	0.00	0.00	0.00	386,542.10	0.00	249,382,000.00
1B-I2	06/25/21 - 07/25/21	31	1.40000 %	249,382,000.00	300,643.86	0.00	0.00	0.00	0.00	300,643.86	0.00	249,382,000.00
1B-I3	06/25/21 - 07/25/21	31	1.00000 %	249,382,000.00	214,745.61	0.00	0.00	0.00	0.00	214,745.61	0.00	249,382,000.00
1B-I4	06/25/21 - 07/25/21	31	0.60000 %	249,382,000.00	128,847.37	0.00	0.00	0.00	0.00	128,847.37	0.00	249,382,000.00
1C-I1	06/25/21 - 07/25/21	31	1.80000 %	290,945,000.00	450,964.75	0.00	0.00	0.00	0.00	450,964.75	0.00	290,945,000.00
1C-I2	06/25/21 - 07/25/21	31	1.40000 %	290,945,000.00	350,750.36	0.00	0.00	0.00	0.00	350,750.36	0.00	290,945,000.00
1C-I3	06/25/21 - 07/25/21	31	1.00000 %	290,945,000.00	250,535.97	0.00	0.00	0.00	0.00	250,535.97	0.00	290,945,000.00
1C-I4	06/25/21 - 07/25/21	31	0.60000 %	290,945,000.00	150,321.58	0.00	0.00	0.00	0.00	150,321.58	0.00	290,945,000.00
1E-A1	06/25/21 - 07/25/21	31	0.49150 %	24,123,982.64	10,210.14	0.00	0.00	0.00	0.00	10,210.14	0.00	22,297,845.73
1E-A2	06/25/21 - 07/25/21	31	0.89150 %	24,123,982.64	18,519.51	0.00	0.00	0.00	0.00	18,519.51	0.00	22,297,845.73
1E-A3	06/25/21 - 07/25/21	31	1.29150 %	24,123,982.64	26,828.88	0.00	0.00	0.00	0.00	26,828.88	0.00	22,297,845.73
1E-A4	06/25/21 - 07/25/21	31	1.69150 %	24,123,982.64	35,138.26	0.00	0.00	0.00	0.00	35,138.26	0.00	22,297,845.73
1E-B1	06/25/21 - 07/25/21	31	0.49150 %	249,382,000.00	105,547.47	0.00	0.00	0.00	0.00	105,547.47	0.00	249,382,000.00
1E-B2	06/25/21 - 07/25/21	31	0.89150 %	249,382,000.00	191,445.71	0.00	0.00	0.00	0.00	191,445.71	0.00	249,382,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05

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Distribution Date: 26-Jul-2021
08-Jul-2021 12:07:06 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	06/25/21 - 07/25/21	31	1.29150 %	249,382,000.00	277,343.96	0.00	0.00	0.00	0.00	277,343.96	0.00	249,382,000.00
1E-B4	06/25/21 - 07/25/21	31	1.69150 %	249,382,000.00	363,242.20	0.00	0.00	0.00	0.00	363,242.20	0.00	249,382,000.00
1E-C1	06/25/21 - 07/25/21	31	0.49150 %	290,945,000.00	123,138.43	0.00	0.00	0.00	0.00	123,138.43	0.00	290,945,000.00
1E-C2	06/25/21 - 07/25/21	31	0.89150 %	290,945,000.00	223,352.82	0.00	0.00	0.00	0.00	223,352.82	0.00	290,945,000.00
1E-C3	06/25/21 - 07/25/21	31	1.29150 %	290,945,000.00	323,567.21	0.00	0.00	0.00	0.00	323,567.21	0.00	290,945,000.00
1E-C4	06/25/21 - 07/25/21	31	1.69150 %	290,945,000.00	423,781.60	0.00	0.00	0.00	0.00	423,781.60	0.00	290,945,000.00
1E-D1	06/25/21 - 07/25/21	31	0.49150 %	273,505,982.64	115,757.61	0.00	0.00	0.00	0.00	115,757.61	0.00	271,679,845.73
1E-D2	06/25/21 - 07/25/21	31	0.89150 %	273,505,982.64	209,965.22	0.00	0.00	0.00	0.00	209,965.22	0.00	271,679,845.73
1E-D3	06/25/21 - 07/25/21	31	1.29150 %	273,505,982.64	304,172.84	0.00	0.00	0.00	0.00	304,172.84	0.00	271,679,845.73
1E-D4	06/25/21 - 07/25/21	31	1.69150 %	273,505,982.64	398,380.46	0.00	0.00	0.00	0.00	398,380.46	0.00	271,679,845.73
1E-D5	06/25/21 - 07/25/21	31	2.29150 %	273,505,982.64	539,691.88	0.00	0.00	0.00	0.00	539,691.88	0.00	271,679,845.73
1E-F1	06/25/21 - 07/25/21	31	0.49150 %	540,327,000.00	228,685.90	0.00	0.00	0.00	0.00	228,685.90	0.00	540,327,000.00
1E-F2	06/25/21 - 07/25/21	31	0.89150 %	540,327,000.00	414,798.53	0.00	0.00	0.00	0.00	414,798.53	0.00	540,327,000.00
1E-F3	06/25/21 - 07/25/21	31	1.29150 %	540,327,000.00	600,911.16	0.00	0.00	0.00	0.00	600,911.16	0.00	540,327,000.00
1E-F4	06/25/21 - 07/25/21	31	1.69150 %	540,327,000.00	787,023.80	0.00	0.00	0.00	0.00	787,023.80	0.00	540,327,000.00
1E-F5	06/25/21 - 07/25/21	31	2.29150 %	540,327,000.00	1,066,192.75	0.00	0.00	0.00	0.00	1,066,192.75	0.00	540,327,000.00
1-X1	06/25/21 - 07/25/21	31	1.80000 %	273,505,982.64	423,934.27	0.00	0.00	0.00	0.00	423,934.27	0.00	271,679,845.73
1-X2	06/25/21 - 07/25/21	31	1.40000 %	273,505,982.64	329,726.66	0.00	0.00	0.00	0.00	329,726.66	0.00	271,679,845.73
1-X3	06/25/21 - 07/25/21	31	1.00000 %	273,505,982.64	235,519.04	0.00	0.00	0.00	0.00	235,519.04	0.00	271,679,845.73
1-X4	06/25/21 - 07/25/21	31	0.60000 %	273,505,982.64	141,311.42	0.00	0.00	0.00	0.00	141,311.42	0.00	271,679,845.73
1-Y1	06/25/21 - 07/25/21	31	1.80000 %	540,327,000.00	837,506.85	0.00	0.00	0.00	0.00	837,506.85	0.00	540,327,000.00
1-Y2	06/25/21 - 07/25/21	31	1.40000 %	540,327,000.00	651,394.22	0.00	0.00	0.00	0.00	651,394.22	0.00	540,327,000.00
1-Y3	06/25/21 - 07/25/21	31	1.00000 %	540,327,000.00	465,281.58	0.00	0.00	0.00	0.00	465,281.58	0.00	540,327,000.00
1-Y4	06/25/21 - 07/25/21	31	0.60000 %	540,327,000.00	279,168.95	0.00	0.00	0.00	0.00	279,168.95	0.00	540,327,000.00
Totals					15,372,803.64	0.00	0.00	0.00	0.00	15,372,803.64	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

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Distribution Date: 26-Jul-2021
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	407.18115450	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	392.94052229
1M-1	353,291,000.00	0.64150 %	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	2.29150 %	96.73505963	0.19088110	0.00000000	0.00000000	0.00000000	0.00000000	0.19088110	0.00000000	89.41241040
1M-AH	13,125,550.00	0.00000 %	96.73505948	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	89.41241015
1M-2B	249,382,000.00	2.29150 %	1000.00000000	1.97323612	0.00000000	0.00000000	0.00000000	0.00000000	1.97323612	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	2.29150 %	1000.00000000	1.97323611	0.00000000	0.00000000	0.00000000	0.00000000	1.97323611	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	2.29150 %	714.75819907	1.41038669	0.00000000	0.00000000	0.00000000	0.00000000	1.41038669	0.00000000	712.44578159
1M-2H	41,564,908.00	0.00000 %	714.76301259	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	712.45063408
1B-1	207,818,000.00	3.69150 %	1000.00000000	3.17879168	0.00000000	0.00000000	0.00000000	0.00000000	3.17879168	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 %	994.32723976	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.32723976
1A-I1	0.00	1.80000 %	96.73505963	0.14993933	0.00000000	0.00000000	0.00000000	0.00000000	0.14993933	0.00000000	89.41241040
1A-I2	0.00	1.40000 %	96.73505963	0.11661948	0.00000000	0.00000000	0.00000000	0.00000000	0.11661948	0.00000000	89.41241040
1A-I3	0.00	1.00000 %	96.73505963	0.08329964	0.00000000	0.00000000	0.00000000	0.00000000	0.08329964	0.00000000	89.41241040
1A-I4	0.00	0.60000 %	96.73505963	0.04997979	0.00000000	0.00000000	0.00000000	0.00000000	0.04997979	0.00000000	89.41241040
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555557	0.00000000	0.00000000	0.00000000	0.00000000	1.20555557	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111111	0.00000000	0.00000000	0.00000000	0.00000000	0.86111111	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666668	0.00000000	0.00000000	0.00000000	0.00000000	0.51666668	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666666	0.00000000	0.00000000	0.00000000	0.00000000	0.51666666	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.49150 %	96.73505963	0.04094177	0.00000000	0.00000000	0.00000000	0.00000000	0.04094177	0.00000000	89.41241040
1E-A2	249,382,000.00	0.89150 %	96.73505963	0.07426161	0.00000000	0.00000000	0.00000000	0.00000000	0.07426161	0.00000000	89.41241040
1E-A3	249,382,000.00	1.29150 %	96.73505963	0.10758146	0.00000000	0.00000000	0.00000000	0.00000000	0.10758146	0.00000000	89.41241040

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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	1.69150 %	96.73505963	0.14090135	0.00000000	0.00000000	0.00000000	0.00000000	0.14090135	0.00000000	89.41241040
1E-B1	249,382,000.00	0.49150 %	1000.00000000	0.42323612	0.00000000	0.00000000	0.00000000	0.00000000	0.42323612	0.00000000	1000.00000000
1E-B2	249,382,000.00	0.89150 %	1000.00000000	0.76768055	0.00000000	0.00000000	0.00000000	0.00000000	0.76768055	0.00000000	1000.00000000
1E-B3	249,382,000.00	1.29150 %	1000.00000000	1.11212501	0.00000000	0.00000000	0.00000000	0.00000000	1.11212501	0.00000000	1000.00000000
1E-B4	249,382,000.00	1.69150 %	1000.00000000	1.45656944	0.00000000	0.00000000	0.00000000	0.00000000	1.45656944	0.00000000	1000.00000000
1E-C1	290,945,000.00	0.49150 %	1000.00000000	0.42323611	0.00000000	0.00000000	0.00000000	0.00000000	0.42323611	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.89150 %	1000.00000000	0.76768056	0.00000000	0.00000000	0.00000000	0.00000000	0.76768056	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.29150 %	1000.00000000	1.11212501	0.00000000	0.00000000	0.00000000	0.00000000	1.11212501	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.69150 %	1000.00000000	1.45656945	0.00000000	0.00000000	0.00000000	0.00000000	1.45656945	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.49150 %	548.36752981	0.23208894	0.00000000	0.00000000	0.00000000	0.00000000	0.23208894	0.00000000	544.70620520
1E-D2	498,764,000.00	0.89150 %	548.36752981	0.42097108	0.00000000	0.00000000	0.00000000	0.00000000	0.42097108	0.00000000	544.70620520
1E-D3	498,764,000.00	1.29150 %	548.36752981	0.60985324	0.00000000	0.00000000	0.00000000	0.00000000	0.60985324	0.00000000	544.70620520
1E-D4	498,764,000.00	1.69150 %	548.36752981	0.79873539	0.00000000	0.00000000	0.00000000	0.00000000	0.79873539	0.00000000	544.70620520
1E-D5	498,764,000.00	2.29150 %	548.36752981	1.08205861	0.00000000	0.00000000	0.00000000	0.00000000	1.08205861	0.00000000	544.70620520
1E-F1	540,327,000.00	0.49150 %	1000.00000000	0.42323611	0.00000000	0.00000000	0.00000000	0.00000000	0.42323611	0.00000000	1000.00000000
1E-F2	540,327,000.00	0.89150 %	1000.00000000	0.76768055	0.00000000	0.00000000	0.00000000	0.00000000	0.76768055	0.00000000	1000.00000000
1E-F3	540,327,000.00	1.29150 %	1000.00000000	1.11212499	0.00000000	0.00000000	0.00000000	0.00000000	1.11212499	0.00000000	1000.00000000
1E-F4	540,327,000.00	1.69150 %	1000.00000000	1.45656945	0.00000000	0.00000000	0.00000000	0.00000000	1.45656945	0.00000000	1000.00000000
1E-F5	540,327,000.00	2.29150 %	1000.00000000	1.97323611	0.00000000	0.00000000	0.00000000	0.00000000	1.97323611	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	548.36752981	0.84996967	0.00000000	0.00000000	0.00000000	0.00000000	0.84996967	0.00000000	544.70620520
1-X2	0.00	1.40000 %	548.36752981	0.66108753	0.00000000	0.00000000	0.00000000	0.00000000	0.66108753	0.00000000	544.70620520
1-X3	0.00	1.00000 %	548.36752981	0.47220537	0.00000000	0.00000000	0.00000000	0.00000000	0.47220537	0.00000000	544.70620520
1-X4	0.00	0.60000 %	548.36752981	0.28332321	0.00000000	0.00000000	0.00000000	0.00000000	0.28332321	0.00000000	544.70620520
1-Y1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.20555556	0.00000000	0.00000000	0.00000000	0.00000000	1.20555556	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	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	3,619,708.75
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	3,619,708.75
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,600,542.09
Total Withdrawals (Pool Distribution Amount)	3,619,708.75
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	601,603,620.41
Total Principal Reduction Cumulative	26,175,793,211.44
Scheduled Principal Current	33,908,976.24
Scheduled Principal Cumulative	2,908,717,987.83
Unscheduled Principal Current	567,694,644.17
Unscheduled Principal Cumulative	23,265,834,271.62
Senior Reduction Amount	599,681,369.71
Subordinate Reduction Amount	1,922,250.70
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	5,060.39
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	87536
Period Reference Pool Removal Loan Count	2386
Period Ending Loan Count	85150
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	17,575,465,148.00
Period PIF Loan Count Current	2386
PIF Loan Count Cumulative	89299
Period PIF Loan UPB Current	554,248,195.88
PIF Loan UPB Cumulative	22,434,632,957.73
Period Partial Prepayment Amount	15,202,511.81
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	170
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,296,993.17
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	6,963,732.99
Total Active Modified Loan Count	592
Total Active Modified Loan UPB	133,964,817.28
Libor Rate	0.091500%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.331145%
Subordinate Percentage	5.668855%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	3.50

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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 %	5.670000 %	5.850000 %
1M-1	0.00	0.00	2.900000 %	5.670000 %	5.850000 %
1M-1H	0.00	0.00	2.900000 %	5.670000 %	5.850000 %
1M-2A	0.00	0.00	2.300000 %	5.530000 %	5.720000 %
1M-2B	0.00	0.00	1.700000 %	4.080000 %	4.220000 %
1M-2C	0.00	0.00	1.000000 %	2.400000 %	2.480000 %
1M-2	0.00	0.00	1.000000 %	2.400000 %	2.480000 %
1M-2H	0.00	0.00	1.000000 %	2.400000 %	2.480000 %
1B-1	0.00	0.00	0.500000 %	1.200000 %	1.240000 %
1B-1H	0.00	0.00	0.500000 %	1.200000 %	1.240000 %
1B-2H	0.00	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	596	127,455,960.54	0.699941 %	0.725193 %
60 Days	170	35,855,838.82	0.199648 %	0.204011 %
90 Days	104	24,220,100.39	0.122137 %	0.137806 %
120 Days	104	22,151,246.79	0.122137 %	0.126035 %
150 Days	131	29,969,457.44	0.153846 %	0.170519 %
180+ Days	1873	473,419,331.96	2.199648 %	2.693638 %
Totals	2978	713,071,935.94	3.497358 %	4.057201 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	54	13,774,194.49	5,060.39	0.036738

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988003	180,212.79	37.54	0.020831
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	171,167.12	106.98	0.062500
Summary	0042994551	130,695.70	1.79	0.001370
Summary	0042997797	490,382.71	290.23	0.059184
Summary	0042999210	287,027.84	239.19	0.083333
Summary	0043002055	206,138.75	36.55	0.017731
Summary	0043004835	357,173.68	134.36	0.037618
Summary	0043005227	279,263.31	224.30	0.080318
Summary	0043011843	248,577.75	6.82	0.002744
Summary	0043012772	163,234.52	102.02	0.062499
Summary	0043013073	146,542.62	3.72	0.002539
Summary	0043013788	436,249.88	90.89	0.020834
Summary	0043016037	181,619.06	189.19	0.104169
Summary	0043018058	273,384.18	2.51	0.000918
Summary	0043018804	367,489.55	267.96	0.072916
Summary	0043019732	258,213.38	6.81	0.002637
Summary	0043022301	120,788.17	62.91	0.052083
Summary	0043030352	429,149.89	99.40	0.023162
Summary	0043033428	137,634.59	74.15	0.053875
Summary	0043039466	428,943.81	39.83	0.009286
Summary	0043042445	170,407.44	35.50	0.020832
Summary	0043052177	363,705.64	18.03	0.004957
Summary	0043052368	158,101.43	43.89	0.027761
Summary	0043054381	110,361.69	28.99	0.026268

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043062614	119,520.70	1.81	0.001514
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	152,506.20	21.08	0.013822
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	394,506.40	187.16	0.047442
Summary	0043078227	346,032.96	40.60	0.011733
Summary	0043080117	368,112.81	136.02	0.036951
Summary	0043083724	257,515.17	9.69	0.003763
Summary	0043085287	102,225.54	18.29	0.017892
Summary	0043087513	369,412.78	33.21	0.008990
Summary	0043095103	297,580.58	62.00	0.020835
Summary	0043095135	120,307.91	112.79	0.093751
Summary	0043109915	414,338.73	293.48	0.070831
Summary	0043115750	195,478.40	48.54	0.024831
Summary	0043116297	376,267.73	117.58	0.031249
Summary	0043120136	398,120.48	414.71	0.104167
Summary	0043120480	220,974.13	48.31	0.021862
Summary	0043121547	160,732.62	167.43	0.104167
Summary	0043127853	382,259.28	148.53	0.038856
Summary	0043129146	454,860.71	110.77	0.024353
Summary	0043132952	131,903.70	55.16	0.041818
Summary	0043146210	307,327.98	87.54	0.028484
Summary	0043146960	119,404.94	136.82	0.114585
Summary	0043153824	512,806.51	238.07	0.046425
Summary	0043154047	112,774.06	2.33	0.002066
Summary	0043157728	212,073.75	44.18	0.020832
Summary	0043158516	235,966.15	91.67	0.038849
Summary	0043160353	237,534.11	74.23	0.031250
Summary	0043162907	145,674.94	15.91	0.010922

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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
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
53	6,963,732.99	1,240,951.99	17.820

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042989765	104,358.15	35,669.82	34.180
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043033439	47,611.26	28,502.92	59.866
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
0043041037	144,895.69	23,688.67	16.349
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
0043051781	122,657.23	72,144.73	58.818

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0043087179	70,088.71	1,149.54	1.640
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
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
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
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
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	2,986.30	1.406
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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Realized Loss Detail Report - Loans with Losses during Current Period

	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
No Losses this Period												

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)
No Losses this Period										

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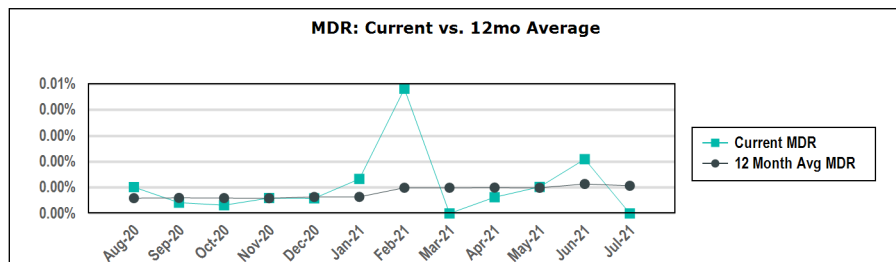
Distribution Date: 26-Jul-2021
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Realized Loss Report - Collateral

Summary

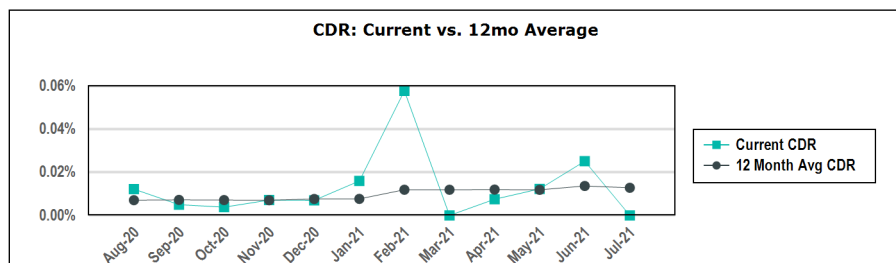
MDR

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



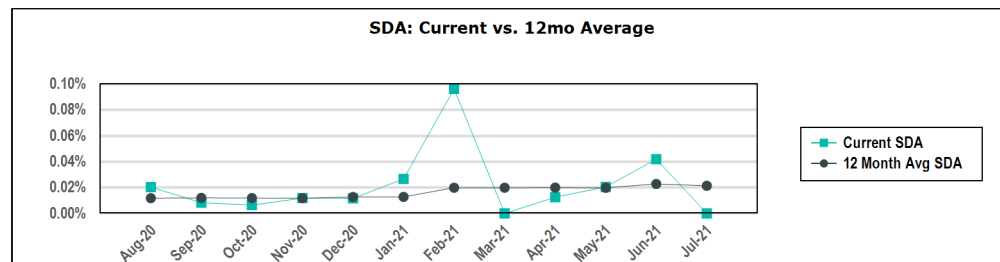
CDR

Current Month	0.000 %
3 Month Average	0.012 %
12 Month Average	0.013 %



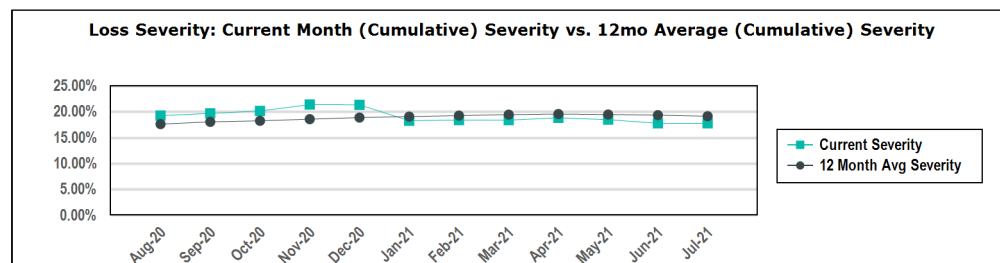
SDA

Current Month	0.000 %
3 Month Average	0.021 %
12 Month Average	0.021 %



Loss Severity

Current Month (Cumulative)	17.820 %
3 Month Average (Cumulative)	18.053 %
12 Month Average (Cumulative)	19.188 %



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

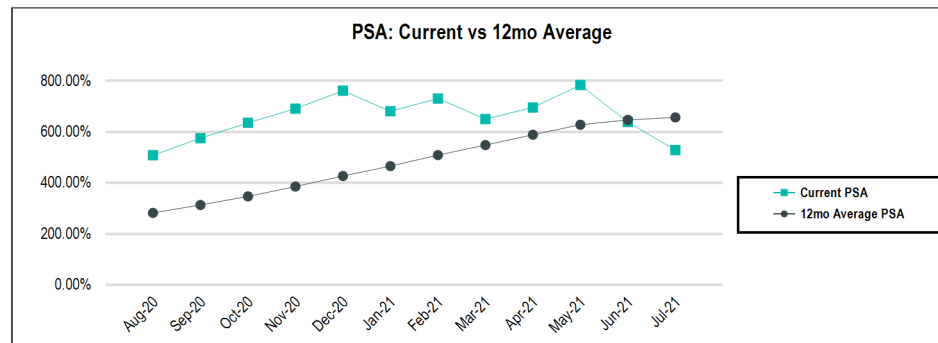
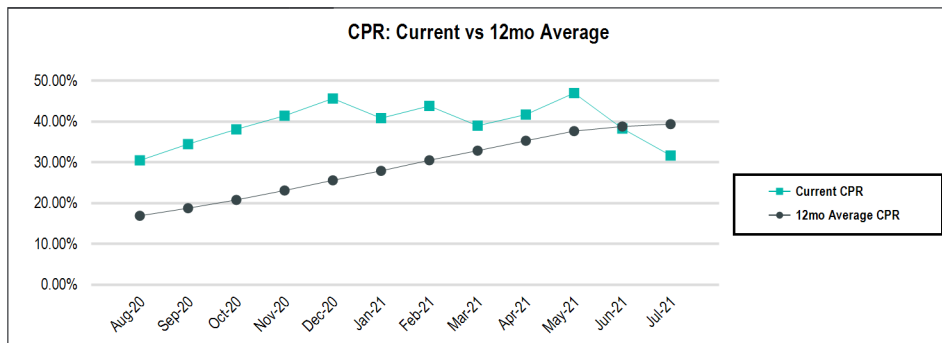
Current Month	3.129 %
3 Month Average	4.076 %
12 Month Average	4.112 %

CPR

Current Month	31.715 %
3 Month Average	39.012 %
12 Month Average	39.397 %

PSA

Current Month	528.579 %
3 Month Average	650.205 %
12 Month Average	656.609 %



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
170	30,296,993.17

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Credit-Linked Notes

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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