

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-2021
07-May-2021 3:49:47 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		04/30/2021	0.00000 %	18,997,361,501.41	0.00	1,069,036,117.47	0.00	17,928,325,383.96	1,069,036,117.47	0.00
1M-1	30711XNS9	05/24/2021	0.65613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2021	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	05/24/2021	2.30613 %	28,036,940.72	52,084.67	1,999,963.41	0.00	26,036,977.31	2,052,048.08	0.00
1M-AH		04/30/2021	0.00000 %	1,475,648.87	0.00	105,262.69	0.00	1,370,386.18	105,262.69	0.00
1M-2B	30711XNU4	05/24/2021	2.30613 %	249,382,000.00	463,280.89	0.00	0.00	249,382,000.00	463,280.89	0.00
1M-BH		04/30/2021	0.00000 %	13,125,550.00	0.00	0.00	0.00	13,125,550.00	0.00	0.00
1M-2C	30711XNV2	05/24/2021	2.30613 %	290,945,000.00	540,493.13	0.00	0.00	290,945,000.00	540,493.13	0.00
1M-CH		04/30/2021	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	05/24/2021	2.30613 %	568,363,940.72	1,055,858.69	1,999,963.41	0.00	566,363,977.31	3,055,822.10	0.00
1M-2H		04/30/2021	0.00000 %	29,915,006.87	0.00	105,262.69	0.00	29,809,744.18	105,262.69	0.00
1B-1	30711XNW0	05/24/2021	3.70613 %	207,818,000.00	620,439.31	0.00	0.00	207,818,000.00	620,439.31	0.00
1B-1H		04/30/2021	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		04/30/2021	0.00000 %	217,555,346.28	0.00	0.00	14,906.33	217,540,439.95	0.00	1,215,851.05
1A-I1	30711XNY6	05/24/2021	1.80000 %	0.00	40,653.56	0.00	0.00	0.00	40,653.56	0.00
1A-I2	30711XPA6	05/24/2021	1.40000 %	0.00	31,619.44	0.00	0.00	0.00	31,619.44	0.00
1A-I3	30711XPC2	05/24/2021	1.00000 %	0.00	22,585.31	0.00	0.00	0.00	22,585.31	0.00
1A-I4	30711XPE8	05/24/2021	0.60000 %	0.00	13,551.19	0.00	0.00	0.00	13,551.19	0.00
1B-I1	30711XPG3	05/24/2021	1.80000 %	0.00	361,603.90	0.00	0.00	0.00	361,603.90	0.00
1B-I2	30711XPJ7	05/24/2021	1.40000 %	0.00	281,247.48	0.00	0.00	0.00	281,247.48	0.00
1B-I3	30711XPL2	05/24/2021	1.00000 %	0.00	200,891.06	0.00	0.00	0.00	200,891.06	0.00
1B-I4	30711XPN8	05/24/2021	0.60000 %	0.00	120,534.63	0.00	0.00	0.00	120,534.63	0.00
1C-I1	30711XPQ1	05/24/2021	1.80000 %	0.00	421,870.25	0.00	0.00	0.00	421,870.25	0.00
1C-I2	30711XPS7	05/24/2021	1.40000 %	0.00	328,121.31	0.00	0.00	0.00	328,121.31	0.00
1C-I3	30711XPU2	05/24/2021	1.00000 %	0.00	234,372.36	0.00	0.00	0.00	234,372.36	0.00
1C-I4	30711XPW8	05/24/2021	0.60000 %	0.00	140,623.42	0.00	0.00	0.00	140,623.42	0.00
1E-A1	30711XNZ3	05/24/2021	0.50613 %	28,036,940.72	11,431.10	1,999,963.41	0.00	26,036,977.31	2,011,394.51	0.00
1E-A2	30711XPB4	05/24/2021	0.90613 %	28,036,940.72	20,465.23	1,999,963.41	0.00	26,036,977.31	2,020,428.64	0.00
1E-A3	30711XPD0	05/24/2021	1.30613 %	28,036,940.72	29,499.36	1,999,963.41	0.00	26,036,977.31	2,029,462.77	0.00
1E-A4	30711XPF5	05/24/2021	1.70613 %	28,036,940.72	38,533.48	1,999,963.41	0.00	26,036,977.31	2,038,496.89	0.00
1E-B1	30711XPH1	05/24/2021	0.50613 %	249,382,000.00	101,676.99	0.00	0.00	249,382,000.00	101,676.99	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-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	30711XP4	05/24/2021	0.90613 %	249,382,000.00	182,033.41	0.00	0.00	249,382,000.00	182,033.41	0.00
1E-B3	30711XPM0	05/24/2021	1.30613 %	249,382,000.00	262,389.83	0.00	0.00	249,382,000.00	262,389.83	0.00
1E-B4	30711XPP3	05/24/2021	1.70613 %	249,382,000.00	342,746.26	0.00	0.00	249,382,000.00	342,746.26	0.00
1E-C1	30711XPR9	05/24/2021	0.50613 %	290,945,000.00	118,622.88	0.00	0.00	290,945,000.00	118,622.88	0.00
1E-C2	30711XPT5	05/24/2021	0.90613 %	290,945,000.00	212,371.83	0.00	0.00	290,945,000.00	212,371.83	0.00
1E-C3	30711XPV0	05/24/2021	1.30613 %	290,945,000.00	306,120.77	0.00	0.00	290,945,000.00	306,120.77	0.00
1E-C4	30711XPX6	05/24/2021	1.70613 %	290,945,000.00	399,869.72	0.00	0.00	290,945,000.00	399,869.72	0.00
1E-D1	30711XPY4	05/24/2021	0.50613 %	277,418,940.72	113,108.09	1,999,963.41	0.00	275,418,977.31	2,113,071.50	0.00
1E-D2	30711XPZ1	05/24/2021	0.90613 %	277,418,940.72	202,498.64	1,999,963.41	0.00	275,418,977.31	2,202,462.05	0.00
1E-D3	30711XQA5	05/24/2021	1.30613 %	277,418,940.72	291,889.19	1,999,963.41	0.00	275,418,977.31	2,291,852.60	0.00
1E-D4	30711XQB3	05/24/2021	1.70613 %	277,418,940.72	381,279.74	1,999,963.41	0.00	275,418,977.31	2,381,243.15	0.00
1E-D5	30711XQC1	05/24/2021	2.30613 %	277,418,940.72	515,365.56	1,999,963.41	0.00	275,418,977.31	2,515,328.97	0.00
1E-F1	30711XQD9	05/24/2021	0.50613 %	540,327,000.00	220,299.87	0.00	0.00	540,327,000.00	220,299.87	0.00
1E-F2	30711XQE7	05/24/2021	0.90613 %	540,327,000.00	394,405.24	0.00	0.00	540,327,000.00	394,405.24	0.00
1E-F3	30711XQF4	05/24/2021	1.30613 %	540,327,000.00	568,510.61	0.00	0.00	540,327,000.00	568,510.61	0.00
1E-F4	30711XQG2	05/24/2021	1.70613 %	540,327,000.00	742,615.97	0.00	0.00	540,327,000.00	742,615.97	0.00
1E-F5	30711XQH0	05/24/2021	2.30613 %	540,327,000.00	1,003,774.02	0.00	0.00	540,327,000.00	1,003,774.02	0.00
1-X1	30711XQJ6	05/24/2021	1.80000 %	0.00	402,257.46	0.00	0.00	0.00	402,257.46	0.00
1-X2	30711XQK3	05/24/2021	1.40000 %	0.00	312,866.92	0.00	0.00	0.00	312,866.92	0.00
1-X3	30711XQL1	05/24/2021	1.00000 %	0.00	223,476.37	0.00	0.00	0.00	223,476.37	0.00
1-X4	30711XQM9	05/24/2021	0.60000 %	0.00	134,085.82	0.00	0.00	0.00	134,085.82	0.00
1-Y1	30711XQN7	05/24/2021	1.80000 %	0.00	783,474.15	0.00	0.00	0.00	783,474.15	0.00
1-Y2	30711XQP2	05/24/2021	1.40000 %	0.00	609,368.78	0.00	0.00	0.00	609,368.78	0.00
1-Y3	30711XQQ0	05/24/2021	1.00000 %	0.00	435,263.42	0.00	0.00	0.00	435,263.42	0.00
1-Y4	30711XQR8	05/24/2021	0.60000 %	0.00	261,158.05	0.00	0.00	0.00	261,158.05	0.00
Totals				26,992,416,500.35	14,551,289.36	1,091,246,240.36	14,906.33	25,901,155,353.68	1,105,797,529.72	1,215,851.05

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

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

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-2021
07-May-2021 3:49:47 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	18,997,361,501.41	38,656,587.05	1,030,379,530.42	0.00	0.00	1,069,036,117.47	17,928,325,383.96	0.42574390	1,069,036,117.47
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	28,036,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	26,036,977.31	0.10440600	1,999,963.41
1M-AH	13,125,550.00	1,475,648.87	105,262.69	0.00	0.00	0.00	105,262.69	1,370,386.18	0.10440600	105,262.69
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	568,363,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	566,363,977.31	0.71718060	1,999,963.41
1M-2H	41,564,908.00	29,915,006.87	105,262.69	0.00	0.00	0.00	105,262.69	29,809,744.18	0.71718538	105,262.69
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	217,555,346.28	0.00	0.00	0.00	14,906.33	14,906.33	217,540,439.95	0.99444198	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	28,036,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	26,036,977.31	0.10440600	1,999,963.41
1E-A2	249,382,000.00	28,036,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	26,036,977.31	0.10440600	1,999,963.41
1E-A3	249,382,000.00	28,036,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	26,036,977.31	0.10440600	1,999,963.41
1E-A4	249,382,000.00	28,036,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	26,036,977.31	0.10440600	1,999,963.41
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: 25-May-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	277,418,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	275,418,977.31	0.55220300	1,999,963.41
1E-D2	498,764,000.00	277,418,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	275,418,977.31	0.55220300	1,999,963.41
1E-D3	498,764,000.00	277,418,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	275,418,977.31	0.55220300	1,999,963.41
1E-D4	498,764,000.00	277,418,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	275,418,977.31	0.55220300	1,999,963.41
1E-D5	498,764,000.00	277,418,940.72	1,999,963.41	0.00	0.00	0.00	1,999,963.41	275,418,977.31	0.55220300	1,999,963.41
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	26,992,416,500.35	60,866,709.94	1,030,379,530.42	0.00	14,906.33	1,091,261,146.69	25,901,155,353.68	0.48928428	1,091,246,240.36

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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	451.13030307	0.91797789	24.46842051	0.00000000	0.00000000	25.38639840	425.74390467	0.42574390	25.38639840
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	112.42567916	8.01967828	0.00000000	0.00000000	0.00000000	8.01967828	104.4060087	0.10440600	8.01967828
1M-AH	13,125,550.00	112.42567892	8.01967841	0.00000000	0.00000000	0.00000000	8.01967841	104.4060051	0.10440600	8.01967841
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	719.71313575	2.53253212	0.00000000	0.00000000	0.00000000	2.53253212	717.18060363	0.71718060	2.53253212
1M-2H	41,564,908.00	719.71786561	2.53248943	0.00000000	0.00000000	0.00000000	2.53248943	717.18537618	0.71718538	2.53248943
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	994.51012488	0.00000000	0.00000000	0.00000000	0.06814126	0.06814126	994.44198361	0.99444198	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	112.42567916	8.01967828	0.00000000	0.00000000	0.00000000	8.01967828	104.4060087	0.10440600	8.01967828
1E-A2	249,382,000.00	112.42567916	8.01967828	0.00000000	0.00000000	0.00000000	8.01967828	104.4060087	0.10440600	8.01967828
1E-A3	249,382,000.00	112.42567916	8.01967828	0.00000000	0.00000000	0.00000000	8.01967828	104.4060087	0.10440600	8.01967828
1E-A4	249,382,000.00	112.42567916	8.01967828	0.00000000	0.00000000	0.00000000	8.01967828	104.4060087	0.10440600	8.01967828
1E-B1	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	249,382,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-2021
07-May-2021 3:49:47 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	556.21283958	4.00983914	0.00000000	0.00000000	0.00000000	4.00983914	552.20300044	0.55220300	4.00983914
1E-D2	498,764,000.00	556.21283958	4.00983914	0.00000000	0.00000000	0.00000000	4.00983914	552.20300044	0.55220300	4.00983914
1E-D3	498,764,000.00	556.21283958	4.00983914	0.00000000	0.00000000	0.00000000	4.00983914	552.20300044	0.55220300	4.00983914
1E-D4	498,764,000.00	556.21283958	4.00983914	0.00000000	0.00000000	0.00000000	4.00983914	552.20300044	0.55220300	4.00983914
1E-D5	498,764,000.00	556.21283958	4.00983914	0.00000000	0.00000000	0.00000000	4.00983914	552.20300044	0.55220300	4.00983914
1E-F1	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	540,327,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-2021
07-May-2021 3:49:47 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 %	18,997,361,501.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	17,928,325,383.96
1M-1	N/A	N/A	0.65613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	04/26/21 - 05/24/21	29	2.30613 %	28,036,940.72	52,084.67	0.00	0.00	0.00	0.00	52,084.67	0.00	26,036,977.31
1M-AH	N/A	N/A	0.00000 %	1,475,648.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,370,386.18
1M-2B	04/26/21 - 05/24/21	29	2.30613 %	249,382,000.00	463,280.89	0.00	0.00	0.00	0.00	463,280.89	0.00	249,382,000.00
1M-BH	N/A	N/A	0.00000 %	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,125,550.00
1M-2C	04/26/21 - 05/24/21	29	2.30613 %	290,945,000.00	540,493.13	0.00	0.00	0.00	0.00	540,493.13	0.00	290,945,000.00
1M-CH	N/A	N/A	0.00000 %	15,313,808.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00
1M-2	04/26/21 - 05/24/21	29	2.30613 %	568,363,940.72	1,055,858.69	0.00	0.00	0.00	0.00	1,055,858.69	0.00	566,363,977.31
1M-2H	N/A	N/A	0.00000 %	29,915,006.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,809,744.18
1B-1	04/26/21 - 05/24/21	29	3.70613 %	207,818,000.00	620,439.31	0.00	0.00	0.00	0.00	620,439.31	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 %	217,555,346.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,540,439.95
1A-I1	04/26/21 - 05/24/21	29	1.80000 %	28,036,940.72	40,653.56	0.00	0.00	0.00	0.00	40,653.56	0.00	26,036,977.31
1A-I2	04/26/21 - 05/24/21	29	1.40000 %	28,036,940.72	31,619.44	0.00	0.00	0.00	0.00	31,619.44	0.00	26,036,977.31
1A-I3	04/26/21 - 05/24/21	29	1.00000 %	28,036,940.72	22,585.31	0.00	0.00	0.00	0.00	22,585.31	0.00	26,036,977.31
1A-I4	04/26/21 - 05/24/21	29	0.60000 %	28,036,940.72	13,551.19	0.00	0.00	0.00	0.00	13,551.19	0.00	26,036,977.31
1B-I1	04/26/21 - 05/24/21	29	1.80000 %	249,382,000.00	361,603.90	0.00	0.00	0.00	0.00	361,603.90	0.00	249,382,000.00
1B-I2	04/26/21 - 05/24/21	29	1.40000 %	249,382,000.00	281,247.48	0.00	0.00	0.00	0.00	281,247.48	0.00	249,382,000.00
1B-I3	04/26/21 - 05/24/21	29	1.00000 %	249,382,000.00	200,891.06	0.00	0.00	0.00	0.00	200,891.06	0.00	249,382,000.00
1B-I4	04/26/21 - 05/24/21	29	0.60000 %	249,382,000.00	120,534.63	0.00	0.00	0.00	0.00	120,534.63	0.00	249,382,000.00
1C-I1	04/26/21 - 05/24/21	29	1.80000 %	290,945,000.00	421,870.25	0.00	0.00	0.00	0.00	421,870.25	0.00	290,945,000.00
1C-I2	04/26/21 - 05/24/21	29	1.40000 %	290,945,000.00	328,121.31	0.00	0.00	0.00	0.00	328,121.31	0.00	290,945,000.00
1C-I3	04/26/21 - 05/24/21	29	1.00000 %	290,945,000.00	234,372.36	0.00	0.00	0.00	0.00	234,372.36	0.00	290,945,000.00
1C-I4	04/26/21 - 05/24/21	29	0.60000 %	290,945,000.00	140,623.42	0.00	0.00	0.00	0.00	140,623.42	0.00	290,945,000.00
1E-A1	04/26/21 - 05/24/21	29	0.50613 %	28,036,940.72	11,431.10	0.00	0.00	0.00	0.00	11,431.10	0.00	26,036,977.31
1E-A2	04/26/21 - 05/24/21	29	0.90613 %	28,036,940.72	20,465.23	0.00	0.00	0.00	0.00	20,465.23	0.00	26,036,977.31
1E-A3	04/26/21 - 05/24/21	29	1.30613 %	28,036,940.72	29,499.36	0.00	0.00	0.00	0.00	29,499.36	0.00	26,036,977.31
1E-A4	04/26/21 - 05/24/21	29	1.70613 %	28,036,940.72	38,533.48	0.00	0.00	0.00	0.00	38,533.48	0.00	26,036,977.31
1E-B1	04/26/21 - 05/24/21	29	0.50613 %	249,382,000.00	101,676.99	0.00	0.00	0.00	0.00	101,676.99	0.00	249,382,000.00
1E-B2	04/26/21 - 05/24/21	29	0.90613 %	249,382,000.00	182,033.41	0.00	0.00	0.00	0.00	182,033.41	0.00	249,382,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-2021
07-May-2021 3:49:47 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	04/26/21 - 05/24/21	29	1.30613 %	249,382,000.00	262,389.83	0.00	0.00	0.00	0.00	262,389.83	0.00	249,382,000.00
1E-B4	04/26/21 - 05/24/21	29	1.70613 %	249,382,000.00	342,746.26	0.00	0.00	0.00	0.00	342,746.26	0.00	249,382,000.00
1E-C1	04/26/21 - 05/24/21	29	0.50613 %	290,945,000.00	118,622.88	0.00	0.00	0.00	0.00	118,622.88	0.00	290,945,000.00
1E-C2	04/26/21 - 05/24/21	29	0.90613 %	290,945,000.00	212,371.83	0.00	0.00	0.00	0.00	212,371.83	0.00	290,945,000.00
1E-C3	04/26/21 - 05/24/21	29	1.30613 %	290,945,000.00	306,120.77	0.00	0.00	0.00	0.00	306,120.77	0.00	290,945,000.00
1E-C4	04/26/21 - 05/24/21	29	1.70613 %	290,945,000.00	399,869.72	0.00	0.00	0.00	0.00	399,869.72	0.00	290,945,000.00
1E-D1	04/26/21 - 05/24/21	29	0.50613 %	277,418,940.72	113,108.09	0.00	0.00	0.00	0.00	113,108.09	0.00	275,418,977.31
1E-D2	04/26/21 - 05/24/21	29	0.90613 %	277,418,940.72	202,498.64	0.00	0.00	0.00	0.00	202,498.64	0.00	275,418,977.31
1E-D3	04/26/21 - 05/24/21	29	1.30613 %	277,418,940.72	291,889.19	0.00	0.00	0.00	0.00	291,889.19	0.00	275,418,977.31
1E-D4	04/26/21 - 05/24/21	29	1.70613 %	277,418,940.72	381,279.74	0.00	0.00	0.00	0.00	381,279.74	0.00	275,418,977.31
1E-D5	04/26/21 - 05/24/21	29	2.30613 %	277,418,940.72	515,365.56	0.00	0.00	0.00	0.00	515,365.56	0.00	275,418,977.31
1E-F1	04/26/21 - 05/24/21	29	0.50613 %	540,327,000.00	220,299.87	0.00	0.00	0.00	0.00	220,299.87	0.00	540,327,000.00
1E-F2	04/26/21 - 05/24/21	29	0.90613 %	540,327,000.00	394,405.24	0.00	0.00	0.00	0.00	394,405.24	0.00	540,327,000.00
1E-F3	04/26/21 - 05/24/21	29	1.30613 %	540,327,000.00	568,510.61	0.00	0.00	0.00	0.00	568,510.61	0.00	540,327,000.00
1E-F4	04/26/21 - 05/24/21	29	1.70613 %	540,327,000.00	742,615.97	0.00	0.00	0.00	0.00	742,615.97	0.00	540,327,000.00
1E-F5	04/26/21 - 05/24/21	29	2.30613 %	540,327,000.00	1,003,774.02	0.00	0.00	0.00	0.00	1,003,774.02	0.00	540,327,000.00
1-X1	04/26/21 - 05/24/21	29	1.80000 %	277,418,940.72	402,257.46	0.00	0.00	0.00	0.00	402,257.46	0.00	275,418,977.31
1-X2	04/26/21 - 05/24/21	29	1.40000 %	277,418,940.72	312,866.92	0.00	0.00	0.00	0.00	312,866.92	0.00	275,418,977.31
1-X3	04/26/21 - 05/24/21	29	1.00000 %	277,418,940.72	223,476.37	0.00	0.00	0.00	0.00	223,476.37	0.00	275,418,977.31
1-X4	04/26/21 - 05/24/21	29	0.60000 %	277,418,940.72	134,085.82	0.00	0.00	0.00	0.00	134,085.82	0.00	275,418,977.31
1-Y1	04/26/21 - 05/24/21	29	1.80000 %	540,327,000.00	783,474.15	0.00	0.00	0.00	0.00	783,474.15	0.00	540,327,000.00
1-Y2	04/26/21 - 05/24/21	29	1.40000 %	540,327,000.00	609,368.78	0.00	0.00	0.00	0.00	609,368.78	0.00	540,327,000.00
1-Y3	04/26/21 - 05/24/21	29	1.00000 %	540,327,000.00	435,263.42	0.00	0.00	0.00	0.00	435,263.42	0.00	540,327,000.00
1-Y4	04/26/21 - 05/24/21	29	0.60000 %	540,327,000.00	261,158.05	0.00	0.00	0.00	0.00	261,158.05	0.00	540,327,000.00
Totals					14,551,289.36	0.00	0.00	0.00	0.00	14,551,289.36	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-May-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 %	451.13030307	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	425.74390467
1M-1	353,291,000.00	0.65613 %	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	2.30613 %	112.42567916	0.20885497	0.00000000	0.00000000	0.00000000	0.00000000	0.20885497	0.00000000	104.40600087
1M-AH	13,125,550.00	0.00000 %	112.42567892	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	104.40600051
1M-2B	249,382,000.00	2.30613 %	1000.00000000	1.85771583	0.00000000	0.00000000	0.00000000	0.00000000	1.85771583	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	2.30613 %	1000.00000000	1.85771582	0.00000000	0.00000000	0.00000000	0.00000000	1.85771582	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	2.30613 %	719.71313575	1.33702249	0.00000000	0.00000000	0.00000000	0.00000000	1.33702249	0.00000000	717.18060363
1M-2H	41,564,908.00	0.00000 %	719.71786561	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	717.18537618
1B-1	207,818,000.00	3.70613 %	1000.00000000	2.98549360	0.00000000	0.00000000	0.00000000	0.00000000	2.98549360	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 %	994.51012488	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.44198361
1A-I1	0.00	1.80000 %	112.42567916	0.16301722	0.00000000	0.00000000	0.00000000	0.00000000	0.16301722	0.00000000	104.40600087
1A-I2	0.00	1.40000 %	112.42567916	0.12679119	0.00000000	0.00000000	0.00000000	0.00000000	0.12679119	0.00000000	104.40600087
1A-I3	0.00	1.00000 %	112.42567916	0.09056512	0.00000000	0.00000000	0.00000000	0.00000000	0.09056512	0.00000000	104.40600087
1A-I4	0.00	0.60000 %	112.42567916	0.05433909	0.00000000	0.00000000	0.00000000	0.00000000	0.05433909	0.00000000	104.40600087
1B-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.80555557	0.00000000	0.00000000	0.00000000	0.00000000	0.80555557	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.48333332	0.00000000	0.00000000	0.00000000	0.00000000	0.48333332	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777779	0.00000000	0.00000000	0.00000000	0.00000000	1.12777779	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555555	0.00000000	0.00000000	0.00000000	0.00000000	0.80555555	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333334	0.00000000	0.00000000	0.00000000	0.00000000	0.48333334	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.50613 %	112.42567916	0.04583771	0.00000000	0.00000000	0.00000000	0.00000000	0.04583771	0.00000000	104.40600087
1E-A2	249,382,000.00	0.90613 %	112.42567916	0.08206378	0.00000000	0.00000000	0.00000000	0.00000000	0.08206378	0.00000000	104.40600087
1E-A3	249,382,000.00	1.30613 %	112.42567916	0.11828985	0.00000000	0.00000000	0.00000000	0.00000000	0.11828985	0.00000000	104.40600087

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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	1.70613 %	112.42567916	0.15451588	0.00000000	0.00000000	0.00000000	0.00000000	0.15451588	0.00000000	104.40600087
1E-B1	249,382,000.00	0.50613 %	1000.00000000	0.40771583	0.00000000	0.00000000	0.00000000	0.00000000	0.40771583	0.00000000	1000.00000000
1E-B2	249,382,000.00	0.90613 %	1000.00000000	0.72993805	0.00000000	0.00000000	0.00000000	0.00000000	0.72993805	0.00000000	1000.00000000
1E-B3	249,382,000.00	1.30613 %	1000.00000000	1.05216026	0.00000000	0.00000000	0.00000000	0.00000000	1.05216026	0.00000000	1000.00000000
1E-B4	249,382,000.00	1.70613 %	1000.00000000	1.37438251	0.00000000	0.00000000	0.00000000	0.00000000	1.37438251	0.00000000	1000.00000000
1E-C1	290,945,000.00	0.50613 %	1000.00000000	0.40771582	0.00000000	0.00000000	0.00000000	0.00000000	0.40771582	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.90613 %	1000.00000000	0.72993806	0.00000000	0.00000000	0.00000000	0.00000000	0.72993806	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.30613 %	1000.00000000	1.05216027	0.00000000	0.00000000	0.00000000	0.00000000	1.05216027	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.70613 %	1000.00000000	1.37438251	0.00000000	0.00000000	0.00000000	0.00000000	1.37438251	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.50613 %	556.21283958	0.22677677	0.00000000	0.00000000	0.00000000	0.00000000	0.22677677	0.00000000	552.20300044
1E-D2	498,764,000.00	0.90613 %	556.21283958	0.40600091	0.00000000	0.00000000	0.00000000	0.00000000	0.40600091	0.00000000	552.20300044
1E-D3	498,764,000.00	1.30613 %	556.21283958	0.58522506	0.00000000	0.00000000	0.00000000	0.00000000	0.58522506	0.00000000	552.20300044
1E-D4	498,764,000.00	1.70613 %	556.21283958	0.76444920	0.00000000	0.00000000	0.00000000	0.00000000	0.76444920	0.00000000	552.20300044
1E-D5	498,764,000.00	2.30613 %	556.21283958	1.03328540	0.00000000	0.00000000	0.00000000	0.00000000	1.03328540	0.00000000	552.20300044
1E-F1	540,327,000.00	0.50613 %	1000.00000000	0.40771583	0.00000000	0.00000000	0.00000000	0.00000000	0.40771583	0.00000000	1000.00000000
1E-F2	540,327,000.00	0.90613 %	1000.00000000	0.72993806	0.00000000	0.00000000	0.00000000	0.00000000	0.72993806	0.00000000	1000.00000000
1E-F3	540,327,000.00	1.30613 %	1000.00000000	1.05216028	0.00000000	0.00000000	0.00000000	0.00000000	1.05216028	0.00000000	1000.00000000
1E-F4	540,327,000.00	1.70613 %	1000.00000000	1.37438249	0.00000000	0.00000000	0.00000000	0.00000000	1.37438249	0.00000000	1000.00000000
1E-F5	540,327,000.00	2.30613 %	1000.00000000	1.85771583	0.00000000	0.00000000	0.00000000	0.00000000	1.85771583	0.00000000	1000.00000000
1-X1	0.00	1.80000 %	556.21283958	0.80650861	0.00000000	0.00000000	0.00000000	0.00000000	0.80650861	0.00000000	552.20300044
1-X2	0.00	1.40000 %	556.21283958	0.62728449	0.00000000	0.00000000	0.00000000	0.00000000	0.62728449	0.00000000	552.20300044
1-X3	0.00	1.00000 %	556.21283958	0.44806035	0.00000000	0.00000000	0.00000000	0.00000000	0.44806035	0.00000000	552.20300044
1-X4	0.00	0.60000 %	556.21283958	0.26883620	0.00000000	0.00000000	0.00000000	0.00000000	0.26883620	0.00000000	552.20300044
1-Y1	0.00	1.80000 %	1000.00000000	1.45000000	0.00000000	0.00000000	0.00000000	0.00000000	1.45000000	0.00000000	1000.00000000
1-Y2	0.00	1.40000 %	1000.00000000	1.12777777	0.00000000	0.00000000	0.00000000	0.00000000	1.12777777	0.00000000	1000.00000000
1-Y3	0.00	1.00000 %	1000.00000000	0.80555556	0.00000000	0.00000000	0.00000000	0.00000000	0.80555556	0.00000000	1000.00000000
1-Y4	0.00	0.60000 %	1000.00000000	0.48333333	0.00000000	0.00000000	0.00000000	0.00000000	0.48333333	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	3,710,334.40
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(14,906.33)
Total Deposits	3,695,428.07
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,676,261.41
Total Withdrawals (Pool Distribution Amount)	3,695,428.07
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	1,071,156,249.89
Total Principal Reduction Cumulative	24,790,462,519.56
Scheduled Principal Current	40,761,813.14
Scheduled Principal Cumulative	2,837,828,800.50
Unscheduled Principal Current	1,030,379,530.42
Unscheduled Principal Cumulative	21,951,417,868.01
Senior Reduction Amount	1,069,036,117.47
Subordinate Reduction Amount	2,105,226.09
Calculated Tranche Write-down Amount	14,906.33
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	5,099.86
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	94722
Period Reference Pool Removal Loan Count	4132
Period Ending Loan Count	90590
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	18,960,795,839.88
Period PIF Loan Count Current	4131
PIF Loan Count Cumulative	83861
Period PIF Loan UPB Current	1,016,121,462.32
PIF Loan UPB Cumulative	21,149,179,649.62
Period Partial Prepayment Amount	17,220,734.32
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	205,555.34
Credit Event Amount Cumulative	6,566,059.10
Total Active Modified Loan Count	581
Total Active Modified Loan UPB	131,937,650.33
Libor Rate	0.106130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	94.835298%
Subordinate Percentage	5.164702%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	5.160000 %	5.450000 %
1M-1	0.00	0.00	2.900000 %	5.160000 %	5.450000 %
1M-1H	0.00	0.00	2.900000 %	5.160000 %	5.450000 %
1M-2A	0.00	0.00	2.300000 %	5.020000 %	5.300000 %
1M-2B	0.00	0.00	1.700000 %	3.710000 %	3.920000 %
1M-2C	0.00	0.00	1.000000 %	2.180000 %	2.300000 %
1M-2	0.00	0.00	1.000000 %	2.180000 %	2.300000 %
1M-2H	0.00	0.00	1.000000 %	2.180000 %	2.300000 %
1B-1	0.00	0.00	0.500000 %	1.090000 %	1.150000 %
1B-1H	0.00	0.00	0.500000 %	1.090000 %	1.150000 %
1B-2H	14,906.33	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	442	93,807,993.58	0.487913 %	0.494747 %
60 Days	204	42,950,093.84	0.225190 %	0.226521 %
90 Days	166	39,659,326.84	0.183243 %	0.209165 %
120 Days	176	38,898,743.12	0.194282 %	0.205154 %
150 Days	121	26,059,243.34	0.133569 %	0.137437 %
180+ Days	2162	549,478,916.69	2.386577 %	2.897974 %
Totals	3271	790,854,317.41	3.610774 %	4.170997 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	55	13,885,651.21	5,099.86	0.036728

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	172,142.19	107.59	0.062501
Summary	0042994551	131,216.53	1.79	0.001364
Summary	0042997797	491,071.40	290.23	0.059101
Summary	0042999210	287,896.55	239.91	0.083332
Summary	0043002055	206,539.97	36.55	0.017696
Summary	0043004835	357,780.87	134.36	0.037554
Summary	0043005227	279,675.65	224.30	0.080200
Summary	0043011843	249,511.42	6.82	0.002733
Summary	0043012772	163,896.67	102.44	0.062503
Summary	0043013073	146,817.88	3.72	0.002534
Summary	0043013788	437,970.70	91.24	0.020832
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	0043020334	94,044.53	32.99	0.035079
Summary	0043022301	121,013.25	63.03	0.052085
Summary	0043030352	429,528.11	99.40	0.023142
Summary	0043033428	137,634.59	74.15	0.053875
Summary	0043039466	429,671.37	39.83	0.009270
Summary	0043042445	170,711.93	35.56	0.020830
Summary	0043052177	364,087.97	18.03	0.004952
Summary	0043052368	158,539.73	43.89	0.027684

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043054381	110,548.68	28.99	0.026224
Summary	0043062614	119,520.70	1.81	0.001514
Summary	0043066369	249,829.02	75.02	0.030029
Summary	0043069109	148,240.92	21.08	0.014220
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	395,229.56	187.38	0.047410
Summary	0043078227	346,709.17	40.60	0.011710
Summary	0043080117	368,606.97	136.02	0.036901
Summary	0043083724	258,030.38	9.69	0.003755
Summary	0043085287	102,305.58	18.29	0.017878
Summary	0043087513	369,412.78	33.21	0.008990
Summary	0043095103	298,555.60	62.20	0.020834
Summary	0043095135	120,555.30	113.02	0.093750
Summary	0043109915	414,338.73	293.48	0.070831
Summary	0043115750	195,478.40	48.54	0.024831
Summary	0043116297	378,264.99	118.21	0.031251
Summary	0043120136	398,956.41	415.58	0.104167
Summary	0043120480	220,974.13	48.31	0.021862
Summary	0043121547	162,029.67	168.78	0.104166
Summary	0043127853	382,610.70	148.64	0.038849
Summary	0043129146	454,860.71	110.77	0.024353
Summary	0043132952	132,136.26	55.21	0.041783
Summary	0043146210	307,836.14	87.54	0.028437
Summary	0043146960	119,639.72	137.09	0.114586
Summary	0043153824	512,806.51	238.07	0.046425
Summary	0043154047	113,230.22	2.33	0.002058
Summary	0043157728	212,073.75	44.18	0.020832
Summary	0043158516	236,307.08	91.67	0.038793
Summary	0043160353	238,415.86	74.50	0.031248
Summary	0043162907	145,796.30	15.91	0.010912

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	205,555.34	5,180.53	2.520

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043142120	205,555.34	5,180.53	2.520

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	339,930.30	9,725.80	36,506.04	10.739

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043042700	208,550.95	(1,780.49)	(28,177.32)	(13.511)
0043114904	131,379.35	11,506.29	64,683.36	49.234

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
51	6,566,059.10	1,215,851.05	18.517

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	(28,177.32)	(13.511)
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
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	36,676.43	30.554
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	64,683.36	49.234
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
0043161504	65,499.84	38,618.73	58.960

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	545,485.64	14,906.33	0.000 %	0	0.00	0.00	0.000 %	3	545,485.64	14,906.33	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	0043042700	217,000.00	3.990 %	NC	74.00	360	208,550.95	01/31/2021	(1,780.49)	(28,177.32)
Summary	0043114904	138,000.00	4.125 %	LA	80.00	360	131,379.35	03/31/2021	11,506.29	64,683.36
Summary	0043142120	217,000.00	3.625 %	CA	75.00	360	205,555.34	04/30/2021	5,180.53	5,180.53

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



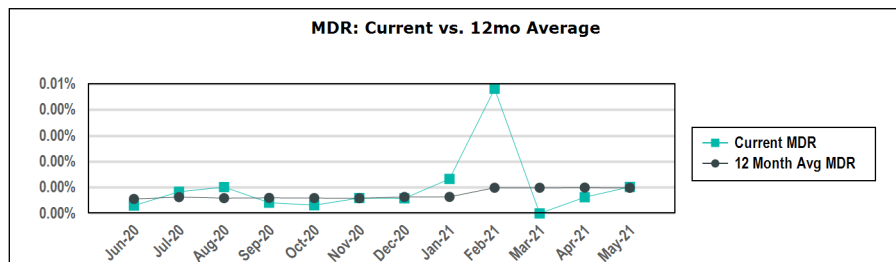
Distribution Date: 25-May-2021
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Realized Loss Report - Collateral

Summary

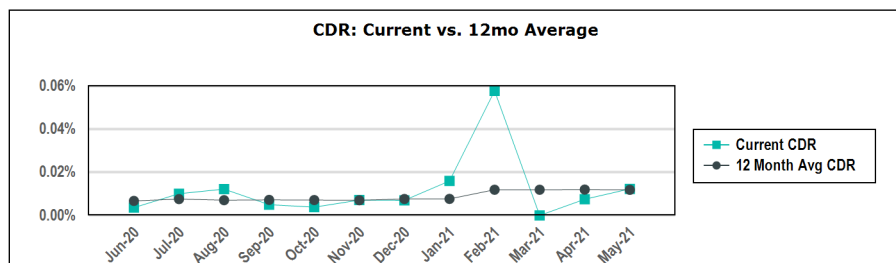
MDR

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



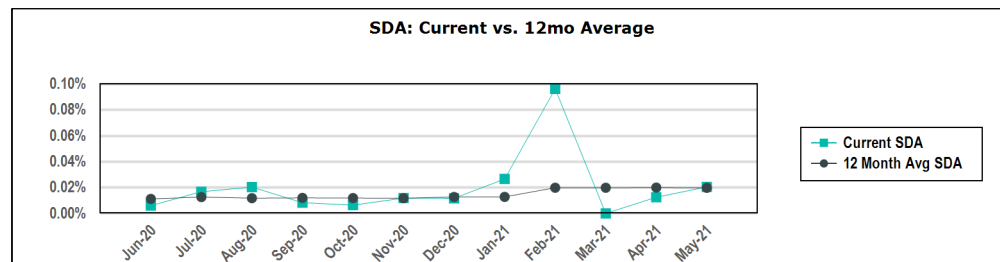
CDR

Current Month 0.012 %
3 Month Average 0.007 %
12 Month Average 0.012 %



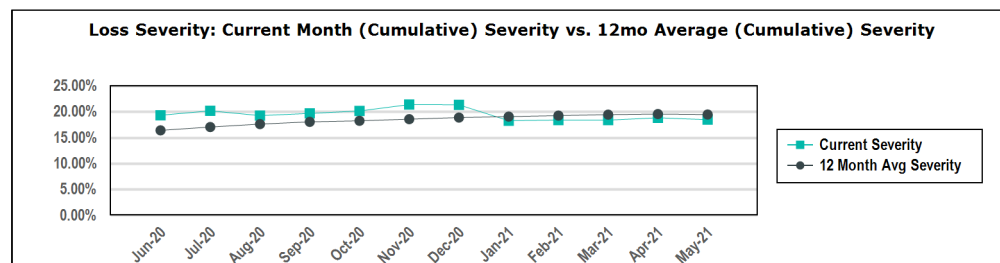
SDA

Current Month 0.021 %
3 Month Average 0.011 %
12 Month Average 0.020 %



Loss Severity

Current Month (Cumulative) 18.517 %
3 Month Average (Cumulative) 18.608 %
12 Month Average (Cumulative) 19.518 %



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

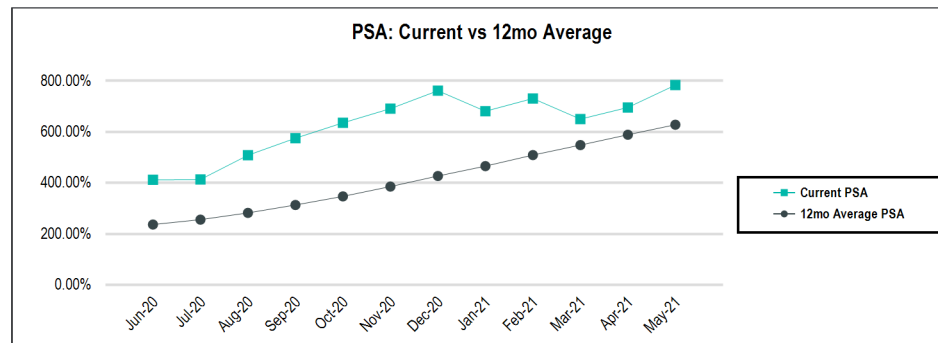
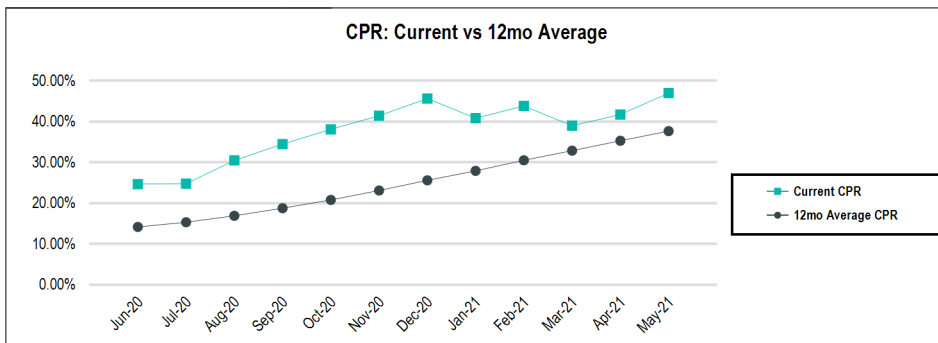
Current Month	5.154 %
3 Month Average	4.531 %
12 Month Average	3.912 %

CPR

Current Month	47.007 %
3 Month Average	42.584 %
12 Month Average	37.686 %

PSA

Current Month	783.457 %
3 Month Average	709.729 %
12 Month Average	628.094 %



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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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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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.