

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Jun-2023
08-Jun-2023 12:20:56 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		05/31/2023	0.00000 %	10,990,003,424.62	0.00	73,238,537.63	0.00	10,916,767,941.94	73,238,537.63	0.00
1M-1	30711XNS9	06/23/2023	5.68800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	06/23/2023	7.33800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	06/23/2023	7.33800 %	13,226,472.98	86,271.87	1,032,454.21	0.00	12,194,018.77	1,118,726.08	0.00
1M-BH		05/31/2023	0.00000 %	55,949,409.42	0.00	4,367,392.84	0.00	51,582,016.58	4,367,392.84	0.00
1M-2C	30711XNV2	06/23/2023	7.33800 %	58,556,745.94	381,946.13	0.00	0.00	58,556,745.94	381,946.13	0.00
1M-CH		05/31/2023	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	06/23/2023	7.33800 %	71,783,218.92	468,218.01	1,032,454.21	0.00	70,750,764.71	1,500,672.22	0.00
1M-2H		05/31/2023	0.00000 %	303,651,471.48	0.00	4,367,392.84	0.00	299,284,078.64	4,367,392.84	0.00
1B-1	30711XNW0	06/23/2023	8.73800 %	51,530,558.00	400,243.57	0.00	0.00	51,530,558.00	400,243.57	0.00
1B-1H		05/31/2023	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		05/31/2023	0.00000 %	216,097,419.26	0.00	0.00	3,054.94	216,094,364.32	0.00	2,661,926.68
1A-I1	30711XNY6	06/23/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	06/23/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	06/23/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	06/23/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	06/23/2023	1.80000 %	0.00	21,162.36	0.00	0.00	0.00	21,162.36	0.00
1B-I2	30711XPJ7	06/23/2023	1.40000 %	0.00	16,459.61	0.00	0.00	0.00	16,459.61	0.00
1B-I3	30711XPL2	06/23/2023	1.00000 %	0.00	11,756.86	0.00	0.00	0.00	11,756.86	0.00
1B-I4	30711XPN8	06/23/2023	0.60000 %	0.00	7,054.12	0.00	0.00	0.00	7,054.12	0.00
1C-I1	30711XPQ1	06/23/2023	1.80000 %	0.00	93,690.79	0.00	0.00	0.00	93,690.79	0.00
1C-I2	30711XPS7	06/23/2023	1.40000 %	0.00	72,870.62	0.00	0.00	0.00	72,870.62	0.00
1C-I3	30711XPU2	06/23/2023	1.00000 %	0.00	52,050.44	0.00	0.00	0.00	52,050.44	0.00
1C-I4	30711XPW8	06/23/2023	0.60000 %	0.00	31,230.26	0.00	0.00	0.00	31,230.26	0.00
1E-A1	30711XNZ3	06/23/2023	5.53800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	06/23/2023	5.93800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	06/23/2023	6.33800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	06/23/2023	6.73800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	06/23/2023	5.53800 %	13,226,472.98	65,109.52	1,032,454.21	0.00	12,194,018.77	1,097,563.73	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Jun-2023
 08-Jun-2023 12:20:56 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPB4	06/23/2023	5.93800 %	13,226,472.98	69,812.26	1,032,454.21	0.00	12,194,018.77	1,102,266.47	0.00
1E-B3	30711XPM0	06/23/2023	6.33800 %	13,226,472.98	74,515.01	1,032,454.21	0.00	12,194,018.77	1,106,969.22	0.00
1E-B4	30711XPP3	06/23/2023	6.73800 %	13,226,472.98	79,217.76	1,032,454.21	0.00	12,194,018.77	1,111,671.97	0.00
1E-C1	30711XPR9	06/23/2023	5.53800 %	58,556,745.94	288,255.34	0.00	0.00	58,556,745.94	288,255.34	0.00
1E-C2	30711XPT5	06/23/2023	5.93800 %	58,556,745.94	309,075.52	0.00	0.00	58,556,745.94	309,075.52	0.00
1E-C3	30711XPV0	06/23/2023	6.33800 %	58,556,745.94	329,895.69	0.00	0.00	58,556,745.94	329,895.69	0.00
1E-C4	30711XPX6	06/23/2023	6.73800 %	58,556,745.94	350,715.87	0.00	0.00	58,556,745.94	350,715.87	0.00
1E-D1	30711XPY4	06/23/2023	5.53800 %	13,226,472.98	65,109.52	1,032,454.21	0.00	12,194,018.77	1,097,563.73	0.00
1E-D2	30711XPZ1	06/23/2023	5.93800 %	13,226,472.98	69,812.26	1,032,454.21	0.00	12,194,018.77	1,102,266.47	0.00
1E-D3	30711XQA5	06/23/2023	6.33800 %	13,226,472.98	74,515.01	1,032,454.21	0.00	12,194,018.77	1,106,969.22	0.00
1E-D4	30711XQB3	06/23/2023	6.73800 %	13,226,472.98	79,217.76	1,032,454.21	0.00	12,194,018.77	1,111,671.97	0.00
1E-D5	30711XQC1	06/23/2023	7.33800 %	13,226,472.98	86,271.87	1,032,454.21	0.00	12,194,018.77	1,118,726.08	0.00
1E-F1	30711XQD9	06/23/2023	5.53800 %	71,783,218.92	353,364.86	1,032,454.21	0.00	70,750,764.71	1,385,819.07	0.00
1E-F2	30711XQE7	06/23/2023	5.93800 %	71,783,218.92	378,887.78	1,032,454.21	0.00	70,750,764.71	1,411,341.99	0.00
1E-F3	30711XQF4	06/23/2023	6.33800 %	71,783,218.92	404,410.70	1,032,454.21	0.00	70,750,764.71	1,436,864.91	0.00
1E-F4	30711XQG2	06/23/2023	6.73800 %	71,783,218.92	429,933.63	1,032,454.21	0.00	70,750,764.71	1,462,387.84	0.00
1E-F5	30711XQH0	06/23/2023	7.33800 %	71,783,218.92	468,218.01	1,032,454.21	0.00	70,750,764.71	1,500,672.22	0.00
1-X1	30711XQJ6	06/23/2023	1.80000 %	0.00	21,162.36	0.00	0.00	0.00	21,162.36	0.00
1-X2	30711XQK3	06/23/2023	1.40000 %	0.00	16,459.61	0.00	0.00	0.00	16,459.61	0.00
1-X3	30711XQL1	06/23/2023	1.00000 %	0.00	11,756.86	0.00	0.00	0.00	11,756.86	0.00
1-X4	30711XQM9	06/23/2023	0.60000 %	0.00	7,054.12	0.00	0.00	0.00	7,054.12	0.00
1-Y1	30711XQN7	06/23/2023	1.80000 %	0.00	114,853.15	0.00	0.00	0.00	114,853.15	0.00
1-Y2	30711XQP2	06/23/2023	1.40000 %	0.00	89,330.23	0.00	0.00	0.00	89,330.23	0.00
1-Y3	30711XQQ0	06/23/2023	1.00000 %	0.00	63,807.31	0.00	0.00	0.00	63,807.31	0.00
1-Y4	30711XQR8	06/23/2023	0.60000 %	0.00	38,284.38	0.00	0.00	0.00	38,284.38	0.00
Totals				12,887,907,850.86	5,982,001.03	98,492,590.67	3,054.94	12,789,415,260.20	104,474,591.70	2,661,926.68

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 26-Jun-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Jun-2023
 08-Jun-2023 12:20:56 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	10,990,003,424.62	24,393,453.49	48,845,084.15	0.00	0.00	73,238,537.63	10,916,767,941.94	0.25924047	73,238,537.63
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	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	212,315,938.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,191,611.53	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.24294934	1,032,454.21
1M-BH	212,315,938.47	55,949,409.42	1,454,641.20	2,912,751.64	0.00	0.00	4,367,392.84	51,582,016.58	0.24294934	4,367,392.84
1M-2C	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1M-CH	247,702,062.06	247,702,062.06	0.00	0.00	0.00	0.00	0.00	247,702,062.06	1.00000000	0.00
1M-2	158,939,969.00	71,783,218.92	343,878.03	688,576.18	0.00	0.00	1,032,454.21	70,750,764.71	0.44514143	1,032,454.21
1M-2H	672,333,939.00	303,651,471.48	1,454,641.20	2,912,751.64	0.00	0.00	4,367,392.84	299,284,078.64	0.44514201	4,367,392.84
1B-1	51,530,558.00	51,530,558.00	0.00	0.00	0.00	0.00	0.00	51,530,558.00	1.00000000	0.00
1B-1H	167,225,733.00	167,225,733.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00	1.00000000	0.00
1B-2H	218,756,291.00	216,097,419.26	0.00	0.00	0.00	3,054.94	3,054.94	216,094,364.32	0.98783154	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	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,191,611.53	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.24294934	1,032,454.21
1E-B2	50,191,611.53	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.24294934	1,032,454.21
1E-B3	50,191,611.53	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.24294934	1,032,454.21

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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	50,191,611.53	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.24294934	1,032,454.21
1E-C1	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C2	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C3	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C4	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-D1	100,383,223.06	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.12147467	1,032,454.21
1E-D2	100,383,223.06	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.12147467	1,032,454.21
1E-D3	100,383,223.06	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.12147467	1,032,454.21
1E-D4	100,383,223.06	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.12147467	1,032,454.21
1E-D5	100,383,223.06	13,226,472.98	343,878.03	688,576.18	0.00	0.00	1,032,454.21	12,194,018.77	0.12147467	1,032,454.21
1E-F1	108,748,357.47	71,783,218.92	343,878.03	688,576.18	0.00	0.00	1,032,454.21	70,750,764.71	0.65059157	1,032,454.21
1E-F2	108,748,357.47	71,783,218.92	343,878.03	688,576.18	0.00	0.00	1,032,454.21	70,750,764.71	0.65059157	1,032,454.21
1E-F3	108,748,357.47	71,783,218.92	343,878.03	688,576.18	0.00	0.00	1,032,454.21	70,750,764.71	0.65059157	1,032,454.21
1E-F4	108,748,357.47	71,783,218.92	343,878.03	688,576.18	0.00	0.00	1,032,454.21	70,750,764.71	0.65059157	1,032,454.21
1E-F5	108,748,357.47	71,783,218.92	343,878.03	688,576.18	0.00	0.00	1,032,454.21	70,750,764.71	0.65059157	1,032,454.21
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,263,950,042.65	12,887,907,850.86	32,804,784.37	65,687,806.31	0.00	3,054.94	98,495,645.61	12,789,415,260.20	0.27644452	98,492,590.67

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$630,769,031 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$156,287,442 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Series 2017-C05



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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	260.97958789	0.57927129	1.15992411	0.00000000	0.00000000	1.73919540	259.24046504	0.25924047	1.73919540
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	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	212,315,938.47	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,191,611.53	263.51959176	6.85130482	13.71894942	0.00000000	0.00000000	20.57025424	242.94933751	0.24294934	20.57025424
1M-BH	212,315,938.47	263.51959171	6.85130476	13.71894951	0.00000000	0.00000000	20.57025427	242.94933744	0.24294934	20.57025427
1M-2C	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	247,702,062.06	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	158,939,969.00	451.63730289	2.16357177	4.33230347	0.00000000	0.00000000	6.49587524	445.14142764	0.44514143	6.49587524
1M-2H	672,333,939.00	451.63787497	2.16356949	4.33229898	0.00000000	0.00000000	6.49586848	445.14200649	0.44514201	6.49586848
1B-1	51,530,558.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	167,225,733.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	987.84550731	0.00000000	0.00000000	0.00000000	0.01396504	0.01396504	987.83154227	0.98783154	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	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	263.51959176	6.85130482	13.71894942	0.00000000	0.00000000	20.57025424	242.94933751	0.24294934	20.57025424
1E-B2	50,191,611.53	263.51959176	6.85130482	13.71894942	0.00000000	0.00000000	20.57025424	242.94933751	0.24294934	20.57025424
1E-B3	50,191,611.53	263.51959176	6.85130482	13.71894942	0.00000000	0.00000000	20.57025424	242.94933751	0.24294934	20.57025424

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Jun-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	263.51959176	6.85130482	13.71894942	0.00000000	0.00000000	20.57025424	242.94933751	0.24294934	20.57025424
1E-C1	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,383,223.06	131.75979588	3.42565241	6.85947471	0.00000000	0.00000000	10.28512712	121.47466876	0.12147467	10.28512712
1E-D2	100,383,223.06	131.75979588	3.42565241	6.85947471	0.00000000	0.00000000	10.28512712	121.47466876	0.12147467	10.28512712
1E-D3	100,383,223.06	131.75979588	3.42565241	6.85947471	0.00000000	0.00000000	10.28512712	121.47466876	0.12147467	10.28512712
1E-D4	100,383,223.06	131.75979588	3.42565241	6.85947471	0.00000000	0.00000000	10.28512712	121.47466876	0.12147467	10.28512712
1E-D5	100,383,223.06	131.75979588	3.42565241	6.85947471	0.00000000	0.00000000	10.28512712	121.47466876	0.12147467	10.28512712
1E-F1	108,748,357.47	660.08554603	3.16214459	6.33183062	0.00000000	0.00000000	9.49397521	650.59157082	0.65059157	9.49397521
1E-F2	108,748,357.47	660.08554603	3.16214459	6.33183062	0.00000000	0.00000000	9.49397521	650.59157082	0.65059157	9.49397521
1E-F3	108,748,357.47	660.08554603	3.16214459	6.33183062	0.00000000	0.00000000	9.49397521	650.59157082	0.65059157	9.49397521
1E-F4	108,748,357.47	660.08554603	3.16214459	6.33183062	0.00000000	0.00000000	9.49397521	650.59157082	0.65059157	9.49397521
1E-F5	108,748,357.47	660.08554603	3.16214459	6.33183062	0.00000000	0.00000000	9.49397521	650.59157082	0.65059157	9.49397521
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-Jun-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	10,990,003,424.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,916,767,941.94
1M-1	N/A	N/A	5.68800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.33800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	05/25/23 - 06/25/23	32	7.33800 %	13,226,472.98	86,271.87	0.00	0.00	0.00	0.00	86,271.87	0.00	12,194,018.77
1M-BH	N/A	N/A	0.00000 %	55,949,409.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	51,582,016.58
1M-2C	05/25/23 - 06/25/23	32	7.33800 %	58,556,745.94	381,946.13	0.00	0.00	0.00	0.00	381,946.13	0.00	58,556,745.94
1M-CH	N/A	N/A	0.00000 %	247,702,062.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,702,062.06
1M-2	05/25/23 - 06/25/23	32	7.33800 %	71,783,218.92	468,218.01	0.00	0.00	0.00	0.00	468,218.01	0.00	70,750,764.71
1M-2H	N/A	N/A	0.00000 %	303,651,471.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	299,284,078.64
1B-1	05/25/23 - 06/25/23	32	8.73800 %	51,530,558.00	400,243.57	0.00	0.00	0.00	0.00	400,243.57	0.00	51,530,558.00
1B-1H	N/A	N/A	0.00000 %	167,225,733.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00
1B-2H	N/A	N/A	0.00000 %	216,097,419.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,094,364.32
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	05/25/23 - 06/25/23	32	1.80000 %	13,226,472.98	21,162.36	0.00	0.00	0.00	0.00	21,162.36	0.00	12,194,018.77
1B-I2	05/25/23 - 06/25/23	32	1.40000 %	13,226,472.98	16,459.61	0.00	0.00	0.00	0.00	16,459.61	0.00	12,194,018.77
1B-I3	05/25/23 - 06/25/23	32	1.00000 %	13,226,472.98	11,756.86	0.00	0.00	0.00	0.00	11,756.86	0.00	12,194,018.77
1B-I4	05/25/23 - 06/25/23	32	0.60000 %	13,226,472.98	7,054.12	0.00	0.00	0.00	0.00	7,054.12	0.00	12,194,018.77
1C-I1	05/25/23 - 06/25/23	32	1.80000 %	58,556,745.94	93,690.79	0.00	0.00	0.00	0.00	93,690.79	0.00	58,556,745.94
1C-I2	05/25/23 - 06/25/23	32	1.40000 %	58,556,745.94	72,870.62	0.00	0.00	0.00	0.00	72,870.62	0.00	58,556,745.94
1C-I3	05/25/23 - 06/25/23	32	1.00000 %	58,556,745.94	52,050.44	0.00	0.00	0.00	0.00	52,050.44	0.00	58,556,745.94
1C-I4	05/25/23 - 06/25/23	32	0.60000 %	58,556,745.94	31,230.26	0.00	0.00	0.00	0.00	31,230.26	0.00	58,556,745.94
1E-A1	N/A	N/A	5.53800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.93800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.33800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.73800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/23 - 06/25/23	32	5.53800 %	13,226,472.98	65,109.52	0.00	0.00	0.00	0.00	65,109.52	0.00	12,194,018.77
1E-B2	05/25/23 - 06/25/23	32	5.93800 %	13,226,472.98	69,812.26	0.00	0.00	0.00	0.00	69,812.26	0.00	12,194,018.77

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Series 2017-C05



Distribution Date: 26-Jun-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/25/23 - 06/25/23	32	6.33800 %	13,226,472.98	74,515.01	0.00	0.00	0.00	0.00	74,515.01	0.00	12,194,018.77
1E-B4	05/25/23 - 06/25/23	32	6.73800 %	13,226,472.98	79,217.76	0.00	0.00	0.00	0.00	79,217.76	0.00	12,194,018.77
1E-C1	05/25/23 - 06/25/23	32	5.53800 %	58,556,745.94	288,255.34	0.00	0.00	0.00	0.00	288,255.34	0.00	58,556,745.94
1E-C2	05/25/23 - 06/25/23	32	5.93800 %	58,556,745.94	309,075.52	0.00	0.00	0.00	0.00	309,075.52	0.00	58,556,745.94
1E-C3	05/25/23 - 06/25/23	32	6.33800 %	58,556,745.94	329,895.69	0.00	0.00	0.00	0.00	329,895.69	0.00	58,556,745.94
1E-C4	05/25/23 - 06/25/23	32	6.73800 %	58,556,745.94	350,715.87	0.00	0.00	0.00	0.00	350,715.87	0.00	58,556,745.94
1E-D1	05/25/23 - 06/25/23	32	5.53800 %	13,226,472.98	65,109.52	0.00	0.00	0.00	0.00	65,109.52	0.00	12,194,018.77
1E-D2	05/25/23 - 06/25/23	32	5.93800 %	13,226,472.98	69,812.26	0.00	0.00	0.00	0.00	69,812.26	0.00	12,194,018.77
1E-D3	05/25/23 - 06/25/23	32	6.33800 %	13,226,472.98	74,515.01	0.00	0.00	0.00	0.00	74,515.01	0.00	12,194,018.77
1E-D4	05/25/23 - 06/25/23	32	6.73800 %	13,226,472.98	79,217.76	0.00	0.00	0.00	0.00	79,217.76	0.00	12,194,018.77
1E-D5	05/25/23 - 06/25/23	32	7.33800 %	13,226,472.98	86,271.87	0.00	0.00	0.00	0.00	86,271.87	0.00	12,194,018.77
1E-F1	05/25/23 - 06/25/23	32	5.53800 %	71,783,218.92	353,364.86	0.00	0.00	0.00	0.00	353,364.86	0.00	70,750,764.71
1E-F2	05/25/23 - 06/25/23	32	5.93800 %	71,783,218.92	378,887.78	0.00	0.00	0.00	0.00	378,887.78	0.00	70,750,764.71
1E-F3	05/25/23 - 06/25/23	32	6.33800 %	71,783,218.92	404,410.70	0.00	0.00	0.00	0.00	404,410.70	0.00	70,750,764.71
1E-F4	05/25/23 - 06/25/23	32	6.73800 %	71,783,218.92	429,933.63	0.00	0.00	0.00	0.00	429,933.63	0.00	70,750,764.71
1E-F5	05/25/23 - 06/25/23	32	7.33800 %	71,783,218.92	468,218.01	0.00	0.00	0.00	0.00	468,218.01	0.00	70,750,764.71
1-X1	05/25/23 - 06/25/23	32	1.80000 %	13,226,472.98	21,162.36	0.00	0.00	0.00	0.00	21,162.36	0.00	12,194,018.77
1-X2	05/25/23 - 06/25/23	32	1.40000 %	13,226,472.98	16,459.61	0.00	0.00	0.00	0.00	16,459.61	0.00	12,194,018.77
1-X3	05/25/23 - 06/25/23	32	1.00000 %	13,226,472.98	11,756.86	0.00	0.00	0.00	0.00	11,756.86	0.00	12,194,018.77
1-X4	05/25/23 - 06/25/23	32	0.60000 %	13,226,472.98	7,054.12	0.00	0.00	0.00	0.00	7,054.12	0.00	12,194,018.77
1-Y1	05/25/23 - 06/25/23	32	1.80000 %	71,783,218.92	114,853.15	0.00	0.00	0.00	0.00	114,853.15	0.00	70,750,764.71
1-Y2	05/25/23 - 06/25/23	32	1.40000 %	71,783,218.92	89,330.23	0.00	0.00	0.00	0.00	89,330.23	0.00	70,750,764.71
1-Y3	05/25/23 - 06/25/23	32	1.00000 %	71,783,218.92	63,807.31	0.00	0.00	0.00	0.00	63,807.31	0.00	70,750,764.71
1-Y4	05/25/23 - 06/25/23	32	0.60000 %	71,783,218.92	38,284.38	0.00	0.00	0.00	0.00	38,284.38	0.00	70,750,764.71
Totals					5,982,001.03	0.00	0.00	0.00	0.00	5,982,001.03	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Jun-2023
 08-Jun-2023 12:20:57 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	260.97958789	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	259.24046504
1M-1	353,291,000.00	5.68800 %	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	50,191,611.53	7.33800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	212,315,938.47	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,191,611.53	7.33800 %	263.51959176	1.71885037	0.00000000	0.00000000	0.00000000	0.00000000	1.71885037	0.00000000	242.94933751
1M-BH	212,315,938.47	0.00000 %	263.51959171	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	242.94933744
1M-2C	58,556,745.94	7.33800 %	1000.00000000	6.52266658	0.00000000	0.00000000	0.00000000	0.00000000	6.52266658	0.00000000	1000.00000000
1M-CH	247,702,062.06	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	158,939,969.00	7.33800 %	451.63730289	2.94587959	0.00000000	0.00000000	0.00000000	0.00000000	2.94587959	0.00000000	445.14142764
1M-2H	672,333,939.00	0.00000 %	451.63787497	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	445.14200649
1B-1	51,530,558.00	8.73800 %	1000.00000000	7.76711112	0.00000000	0.00000000	0.00000000	0.00000000	7.76711112	0.00000000	1000.00000000
1B-1H	167,225,733.00	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 %	987.84550731	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.83154227
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	263.51959176	0.42163141	0.00000000	0.00000000	0.00000000	0.00000000	0.42163141	0.00000000	242.94933751
1B-I2	0.00	1.40000 %	263.51959176	0.32793548	0.00000000	0.00000000	0.00000000	0.00000000	0.32793548	0.00000000	242.94933751
1B-I3	0.00	1.00000 %	263.51959176	0.23423954	0.00000000	0.00000000	0.00000000	0.00000000	0.23423954	0.00000000	242.94933751
1B-I4	0.00	0.60000 %	263.51959176	0.14054380	0.00000000	0.00000000	0.00000000	0.00000000	0.14054380	0.00000000	242.94933751
1C-I1	0.00	1.80000 %	1000.00000000	1.59999994	0.00000000	0.00000000	0.00000000	0.00000000	1.59999994	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888887	0.00000000	0.00000000	0.00000000	0.00000000	0.88888887	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333326	0.00000000	0.00000000	0.00000000	0.00000000	0.53333326	0.00000000	1000.00000000
1E-A1	50,191,611.53	5.53800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	5.93800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.33800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,191,611.53	6.73800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.53800 %	263.51959176	1.29721916	0.00000000	0.00000000	0.00000000	0.00000000	1.29721916	0.00000000	242.94933751
1E-B2	50,191,611.53	5.93800 %	263.51959176	1.39091489	0.00000000	0.00000000	0.00000000	0.00000000	1.39091489	0.00000000	242.94933751
1E-B3	50,191,611.53	6.33800 %	263.51959176	1.48461083	0.00000000	0.00000000	0.00000000	0.00000000	1.48461083	0.00000000	242.94933751
1E-B4	50,191,611.53	6.73800 %	263.51959176	1.57830676	0.00000000	0.00000000	0.00000000	0.00000000	1.57830676	0.00000000	242.94933751
1E-C1	58,556,745.94	5.53800 %	1000.00000000	4.92266664	0.00000000	0.00000000	0.00000000	0.00000000	4.92266664	0.00000000	1000.00000000
1E-C2	58,556,745.94	5.93800 %	1000.00000000	5.27822226	0.00000000	0.00000000	0.00000000	0.00000000	5.27822226	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.33800 %	1000.00000000	5.63377771	0.00000000	0.00000000	0.00000000	0.00000000	5.63377771	0.00000000	1000.00000000
1E-C4	58,556,745.94	6.73800 %	1000.00000000	5.98933333	0.00000000	0.00000000	0.00000000	0.00000000	5.98933333	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.53800 %	131.75979588	0.64860958	0.00000000	0.00000000	0.00000000	0.00000000	0.64860958	0.00000000	121.47466876
1E-D2	100,383,223.06	5.93800 %	131.75979588	0.69545745	0.00000000	0.00000000	0.00000000	0.00000000	0.69545745	0.00000000	121.47466876
1E-D3	100,383,223.06	6.33800 %	131.75979588	0.74230541	0.00000000	0.00000000	0.00000000	0.00000000	0.74230541	0.00000000	121.47466876
1E-D4	100,383,223.06	6.73800 %	131.75979588	0.78915338	0.00000000	0.00000000	0.00000000	0.00000000	0.78915338	0.00000000	121.47466876
1E-D5	100,383,223.06	7.33800 %	131.75979588	0.85942518	0.00000000	0.00000000	0.00000000	0.00000000	0.85942518	0.00000000	121.47466876
1E-F1	108,748,357.47	5.53800 %	660.08554603	3.24938112	0.00000000	0.00000000	0.00000000	0.00000000	3.24938112	0.00000000	650.59157082
1E-F2	108,748,357.47	5.93800 %	660.08554603	3.48407819	0.00000000	0.00000000	0.00000000	0.00000000	3.48407819	0.00000000	650.59157082
1E-F3	108,748,357.47	6.33800 %	660.08554603	3.71877525	0.00000000	0.00000000	0.00000000	0.00000000	3.71877525	0.00000000	650.59157082
1E-F4	108,748,357.47	6.73800 %	660.08554603	3.95347240	0.00000000	0.00000000	0.00000000	0.00000000	3.95347240	0.00000000	650.59157082
1E-F5	108,748,357.47	7.33800 %	660.08554603	4.30551799	0.00000000	0.00000000	0.00000000	0.00000000	4.30551799	0.00000000	650.59157082
1-X1	0.00	1.80000 %	131.75979517	0.21081570	0.00000000	0.00000000	0.00000000	0.00000000	0.21081570	0.00000000	121.47466810
1-X2	0.00	1.40000 %	131.75979517	0.16396774	0.00000000	0.00000000	0.00000000	0.00000000	0.16396774	0.00000000	121.47466810
1-X3	0.00	1.00000 %	131.75979517	0.11711977	0.00000000	0.00000000	0.00000000	0.00000000	0.11711977	0.00000000	121.47466810
1-X4	0.00	0.60000 %	131.75979517	0.07027190	0.00000000	0.00000000	0.00000000	0.00000000	0.07027190	0.00000000	121.47466810
1-Y1	0.00	1.80000 %	660.08554603	1.05613687	0.00000000	0.00000000	0.00000000	0.00000000	1.05613687	0.00000000	650.59157082
1-Y2	0.00	1.40000 %	660.08554603	0.82143981	0.00000000	0.00000000	0.00000000	0.00000000	0.82143981	0.00000000	650.59157082
1-Y3	0.00	1.00000 %	660.08554603	0.58674275	0.00000000	0.00000000	0.00000000	0.00000000	0.58674275	0.00000000	650.59157082
1-Y4	0.00	0.60000 %	660.08554603	0.35204559	0.00000000	0.00000000	0.00000000	0.00000000	0.35204559	0.00000000	650.59157082

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

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

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Credit-Linked Notes

Series 2017-C05



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,923,137.39
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(3,054.94)
Total Deposits	1,920,082.45
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,900,915.79
Total Withdrawals (Pool Distribution Amount)	1,920,082.45
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	78,638,384.68
Total Principal Reduction Cumulative	32,029,604,918.78
Scheduled Principal Current	26,191,972.71
Scheduled Principal Cumulative	3,583,277,069.54
Unscheduled Principal Current	52,443,357.03
Unscheduled Principal Cumulative	28,443,665,919.06
Senior Reduction Amount	73,235,482.69
Subordinate Reduction Amount	5,399,847.05
Calculated Tranche Write-down Amount	3,054.94
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	73,990.42
Recovery Principal on Previously Liquidated Loan Current	3,054.94
Recovery Principal on Previously Liquidated Loan Cumulative	9,707.80
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	61620
Period Reference Pool Removal Loan Count	284
Period Ending Loan Count	61337
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	11,721,653,440.66
Period PIF Loan Count Current	284
PIF Loan Count Cumulative	113059
Period PIF Loan UPB Current	45,086,210.13
PIF Loan UPB Cumulative	27,381,016,084.68
Period Partial Prepayment Amount	7,524,525.20
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	179
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,120,620.38
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	15,465,792.46
Total Active Modified Loan Count	850
Total Active Modified Loan UPB	211,043,276.95
Libor Rate	5.138000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.133319%
Subordinate Percentage	6.866681%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	6.280000 %	6.320000 %
1M-2C	0.00	0.00	1.000000 %	3.690000 %	3.710000 %
1M-2	0.00	0.00	1.000000 %	3.690000 %	3.710000 %
1M-2H	0.00	0.00	1.000000 %	3.690000 %	3.710000 %
1B-1	0.00	0.00	0.500000 %	1.830000 %	1.840000 %
1B-1H	0.00	0.00	0.500000 %	1.830000 %	1.840000 %
1B-2H	3,054.94	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	610	116,801,078.45	0.994506 %	0.996456 %
60 Days	108	21,950,703.49	0.176076 %	0.187266 %
90 Days	69	15,022,066.87	0.112493 %	0.128157 %
120 Days	37	7,431,629.65	0.060322 %	0.063401 %
150 Days	27	5,223,163.75	0.044019 %	0.044560 %
180+ Days	218	48,554,320.89	0.355414 %	0.414228 %
Totals	1069	214,982,963.10	1.742831 %	1.834067 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	348	94,457,299.74	73,990.42	0.078332

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	229,033.29	167.00	0.072915
Summary	0042989071	170,986.12	89.06	0.052086
Summary	0042990161	85,319.58	53.32	0.062494
Summary	0042990689	269,413.95	140.32	0.052083
Summary	0042991392	135,854.01	152.89	0.112540
Summary	0042992047	163,709.52	102.32	0.062501
Summary	0042992616	315,960.96	625.34	0.197917
Summary	0042994080	207,755.64	151.49	0.072917
Summary	0042994959	437,835.16	209.75	0.047906
Summary	0042996327	253,590.24	184.91	0.072917
Summary	0042996693	210,674.58	0.88	0.000418
Summary	0042997000	90,954.02	9.47	0.010412
Summary	0042999210	282,949.12	235.79	0.083333
Summary	0043000107	247,946.37	232.45	0.093750
Summary	0043000139	325,230.06	304.90	0.093749
Summary	0043001231	383,147.04	319.29	0.083334
Summary	0043002121	372,836.66	191.08	0.051250
Summary	0043002721	266,945.69	83.42	0.031250
Summary	0043004734	476,373.58	297.73	0.062499
Summary	0043004745	581,845.89	540.63	0.092916
Summary	0043004835	349,742.51	134.36	0.038417
Summary	0043004978	144,552.54	112.08	0.077536
Summary	0043005227	285,669.67	224.30	0.078517
Summary	0043005454	214,518.28	89.38	0.041665
Summary	0043005463	155,831.43	227.25	0.145831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005541	188,304.69	58.85	0.031253
Summary	0043007027	314,762.32	196.73	0.062501
Summary	0043007084	180,216.05	300.36	0.166667
Summary	0043007924	263,323.27	82.29	0.031251
Summary	0043007942	398,642.14	370.41	0.092918
Summary	0043008142	197,867.20	164.89	0.083334
Summary	0043008349	296,053.98	185.03	0.062499
Summary	0043008605	258,042.47	215.04	0.083335
Summary	0043008729	162,417.17	125.20	0.077085
Summary	0043009223	121,562.54	154.12	0.126782
Summary	0043009895	171,530.19	250.15	0.145834
Summary	0043010779	367,655.31	459.57	0.125000
Summary	0043010911	102,741.95	107.02	0.104164
Summary	0043011345	446,677.25	415.04	0.092917
Summary	0043011387	113,895.60	130.51	0.114587
Summary	0043011482	223,989.22	161.46	0.072084
Summary	0043012772	155,642.96	97.28	0.062502
Summary	0043013742	105,255.48	87.71	0.083331
Summary	0043013785	555,285.72	404.90	0.072917
Summary	0043014727	368,163.80	153.40	0.041666
Summary	0043014979	359,748.57	412.21	0.114583
Summary	0043015619	288,572.07	266.78	0.092448
Summary	0043016247	573,102.31	179.09	0.031249
Summary	0043016526	525,660.69	219.03	0.041668
Summary	0043017262	111,277.63	11.59	0.010415
Summary	0043017323	197,887.79	144.29	0.072915
Summary	0043017542	188,615.14	137.53	0.072916
Summary	0043018058	293,892.73	2.51	0.000854
Summary	0043018610	389,814.01	527.87	0.135416
Summary	0043018804	396,458.50	289.08	0.072916
Summary	0043018931	185,999.63	70.52	0.037914
Summary	0043019573	354,627.77	362.19	0.102132
Summary	0043020086	142,621.40	59.43	0.041670
Summary	0043020147	68,526.04	21.41	0.031244

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020563	305,253.15	254.38	0.083334
Summary	0043021188	200,774.92	20.91	0.010415
Summary	0043021543	101,467.27	52.85	0.052086
Summary	0043021629	146,737.84	152.85	0.104165
Summary	0043021923	568,975.72	592.68	0.104166
Summary	0043022057	310,190.89	258.49	0.083333
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	101,817.34	9.76	0.009586
Summary	0043023286	349,592.22	36.42	0.010418
Summary	0043024114	53,102.01	44.25	0.083330
Summary	0043024193	126,440.90	118.54	0.093751
Summary	0043024826	158,799.96	66.17	0.041669
Summary	0043025610	586,477.53	488.73	0.083333
Summary	0043025624	372,126.72	271.34	0.072916
Summary	0043026268	409,600.22	213.33	0.052082
Summary	0043026610	354,804.64	184.79	0.052082
Summary	0043027378	417,918.45	304.73	0.072916
Summary	0043028411	357,197.24	111.62	0.031249
Summary	0043029082	354,825.89	295.69	0.083334
Summary	0043029746	407,090.53	339.24	0.083333
Summary	0043029765	265,672.45	193.72	0.072917
Summary	0043030314	605,361.79	567.53	0.093751
Summary	0043030910	201,740.08	189.13	0.093749
Summary	0043031916	238,696.86	248.64	0.104166
Summary	0043031968	556,618.38	753.75	0.135416
Summary	0043032203	163,209.48	51.00	0.031248
Summary	0043032700	81,441.28	110.29	0.135423
Summary	0043033397	187,064.02	194.86	0.104168
Summary	0043033428	146,861.36	179.61	0.122299
Summary	0043034369	204,070.10	212.57	0.104165
Summary	0043034643	124,930.70	13.01	0.010414
Summary	0043034961	291,307.75	60.69	0.020834
Summary	0043035160	104,723.24	90.05	0.085989
Summary	0043035796	292,825.68	183.02	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043036420	308,581.33	385.73	0.125001
Summary	0043036460	332,980.13	31.91	0.009583
Summary	0043038606	100,643.37	93.51	0.092912
Summary	0043038991	121,833.57	203.06	0.166670
Summary	0043039420	206,302.53	429.80	0.208335
Summary	0043039466	420,230.85	39.83	0.009478
Summary	0043039642	225,854.81	266.35	0.117930
Summary	0043040508	123,473.51	114.73	0.092919
Summary	0043041335	81,494.96	135.82	0.166661
Summary	0043041344	358,547.30	448.18	0.124999
Summary	0043041782	82,799.34	120.75	0.145834
Summary	0043041783	70,120.65	102.26	0.145834
Summary	0043042239	243,025.30	227.84	0.093752
Summary	0043042445	166,746.62	34.74	0.020834
Summary	0043042501	195,517.91	143.28	0.073282
Summary	0043043033	482,405.53	251.25	0.052083
Summary	0043044023	289,757.41	90.55	0.031250
Summary	0043044078	399,287.46	166.37	0.041667
Summary	0043045670	247,596.78	154.75	0.062501
Summary	0043046513	185,565.72	289.95	0.156252
Summary	0043047008	423,285.22	220.46	0.052083
Summary	0043047450	193,467.69	100.76	0.052081
Summary	0043047618	103,572.33	129.47	0.125004
Summary	0043047907	162,172.42	33.79	0.020836
Summary	0043048569	614,965.44	448.41	0.072916
Summary	0043049357	142,503.71	103.91	0.072917
Summary	0043049816	255,788.98	159.87	0.062501
Summary	0043050296	214,841.97	268.55	0.124999
Summary	0043050510	363,123.49	264.78	0.072917
Summary	0043051737	334,959.23	139.57	0.041668
Summary	0043052038	236,635.86	73.95	0.031251
Summary	0043052177	354,620.37	18.03	0.005084
Summary	0043052196	209,147.23	130.72	0.062501
Summary	0043052353	491,663.47	425.28	0.086498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052368	154,438.05	43.89	0.028419
Summary	0043052554	410,045.30	298.99	0.072916
Summary	0043052557	151,612.45	173.72	0.114582
Summary	0043053268	273,023.53	261.65	0.095834
Summary	0043054381	108,113.41	28.99	0.026814
Summary	0043054701	235,405.91	196.17	0.083333
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055485	373,973.03	155.82	0.041666
Summary	0043056714	156,385.43	81.45	0.052083
Summary	0043057136	253,725.67	270.72	0.106698
Summary	0043058838	272,750.22	170.47	0.062500
Summary	0043059118	267,651.82	250.92	0.093749
Summary	0043059200	468,973.05	293.11	0.062500
Summary	0043059790	176,556.22	18.39	0.010416
Summary	0043059994	487,098.93	558.13	0.114582
Summary	0043060003	86,128.92	62.80	0.072914
Summary	0043060406	245,426.70	76.70	0.031252
Summary	0043060764	606,829.24	1,011.38	0.166666
Summary	0043060946	377,916.06	275.56	0.072916
Summary	0043061462	448,849.86	607.82	0.135417
Summary	0043061504	344,671.57	394.94	0.114584
Summary	0043061685	198,558.35	206.83	0.104166
Summary	0043062246	129,457.50	214.06	0.165352
Summary	0043062272	152,621.30	103.52	0.067828
Summary	0043062442	106,097.10	110.52	0.104169
Summary	0043062466	243,388.37	278.88	0.114582
Summary	0043062635	143,291.75	58.51	0.040833
Summary	0043062966	203,330.42	105.90	0.052083
Summary	0043063242	183,462.82	152.89	0.083336
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	300,151.26	218.86	0.072917
Summary	0043064325	345,755.79	202.57	0.058588
Summary	0043066774	240,920.96	150.58	0.062502
Summary	0043068369	181,746.78	102.27	0.056271

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043068552	150,952.56	78.62	0.052083
Summary	0043068794	282,013.60	293.76	0.104165
Summary	0043069527	209,410.88	174.51	0.083334
Summary	0043069711	252,365.36	210.30	0.083332
Summary	0043070667	233,991.02	194.99	0.083332
Summary	0043070700	354,502.32	255.54	0.072084
Summary	0043070855	222,239.65	254.65	0.114584
Summary	0043070905	436,469.10	449.87	0.103070
Summary	0043070918	323,691.72	300.76	0.092916
Summary	0043070950	531,940.60	664.93	0.125001
Summary	0043070960	416,119.82	216.73	0.052084
Summary	0043071178	261,516.50	190.69	0.072917
Summary	0043071444	432,231.53	401.62	0.092918
Summary	0043071579	259,563.83	216.30	0.083332
Summary	0043071608	676,364.81	893.24	0.132065
Summary	0043073151	353,293.58	107.46	0.030417
Summary	0043074482	180,930.06	226.16	0.124999
Summary	0043075885	482,611.86	397.49	0.082362
Summary	0043076172	241,121.77	100.47	0.041668
Summary	0043076277	121,410.75	37.94	0.031249
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	385,834.72	184.45	0.047805
Summary	0043077854	378,967.60	276.33	0.072917
Summary	0043078227	338,698.72	40.60	0.011987
Summary	0043078318	200,943.99	62.79	0.031248
Summary	0043078379	95,481.15	109.41	0.114588
Summary	0043078608	142,150.91	103.65	0.072915
Summary	0043079276	229,949.70	138.93	0.060418
Summary	0043079331	322,488.33	67.19	0.020835
Summary	0043079612	166,624.71	138.85	0.083331
Summary	0043079623	172,426.23	161.65	0.093750
Summary	0043079628	160,830.27	100.52	0.062501
Summary	0043079677	398,524.58	622.69	0.156249
Summary	0043079745	231,455.04	168.77	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079811	302,513.54	189.07	0.062500
Summary	0043080065	321,161.21	401.45	0.125000
Summary	0043080372	172,722.60	107.95	0.062499
Summary	0043080435	146,523.88	122.10	0.083331
Summary	0043080750	212,311.34	221.16	0.104168
Summary	0043081009	483,576.50	453.35	0.093749
Summary	0043081348	202,890.16	274.75	0.135418
Summary	0043081492	321,504.62	167.45	0.052083
Summary	0043081522	234,039.24	219.41	0.093749
Summary	0043081856	254,088.30	291.14	0.114582
Summary	0043082289	420,759.05	350.63	0.083333
Summary	0043082426	132,522.79	138.04	0.104163
Summary	0043082671	223,782.70	93.24	0.041665
Summary	0043082928	562,594.62	586.04	0.104167
Summary	0043083275	239,671.42	249.66	0.104168
Summary	0043083515	145,553.09	106.13	0.072915
Summary	0043083559	282,760.56	206.18	0.072917
Summary	0043083724	251,345.13	9.69	0.003855
Summary	0043083911	141,668.52	57.85	0.040835
Summary	0043084083	114,092.70	162.76	0.142656
Summary	0043084150	104,584.90	119.84	0.114586
Summary	0043084236	337,618.72	211.01	0.062499
Summary	0043084262	218,531.10	295.93	0.135418
Summary	0043084926	198,424.21	186.02	0.093749
Summary	0043085195	420,561.74	262.85	0.062500
Summary	0043085210	105,730.57	88.11	0.083334
Summary	0043085287	100,475.58	18.29	0.018203
Summary	0043085295	353,042.72	205.94	0.058333
Summary	0043085405	532,067.99	277.12	0.052084
Summary	0043085994	307,967.98	32.08	0.010417
Summary	0043086036	263,471.12	137.22	0.052082
Summary	0043089192	230,768.06	120.19	0.052083
Summary	0043089487	380,142.99	353.22	0.092918
Summary	0043090825	341,994.66	213.75	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043092160	116,398.07	24.25	0.020834
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	386,885.34	120.90	0.031250
Summary	0043092921	349,925.15	328.05	0.093749
Summary	0043093410	209,934.94	131.21	0.062500
Summary	0043095135	117,364.65	110.03	0.093751
Summary	0043095536	238,333.77	171.80	0.072084
Summary	0043096266	227,685.25	47.43	0.020831
Summary	0043096812	203,938.81	148.71	0.072919
Summary	0043096828	187,291.64	136.57	0.072918
Summary	0043096857	112,468.37	58.58	0.052086
Summary	0043097646	600,949.66	312.99	0.052083
Summary	0043099839	103,447.11	86.21	0.083337
Summary	0043100214	388,074.17	525.52	0.135417
Summary	0043101332	538,350.14	448.63	0.083334
Summary	0043102995	475,173.36	445.48	0.093751
Summary	0043103114	214,037.91	200.66	0.093750
Summary	0043103396	169,734.92	159.13	0.093752
Summary	0043103875	368,649.19	230.41	0.062501
Summary	0043104805	240,219.33	125.11	0.052082
Summary	0043105244	489,029.25	407.52	0.083332
Summary	0043105873	141,038.57	88.15	0.062501
Summary	0043107168	444,465.08	324.09	0.072917
Summary	0043107177	429,544.66	127.72	0.029734
Summary	0043107624	291,304.59	91.03	0.031249
Summary	0043108059	194,911.13	203.03	0.104165
Summary	0043108581	217,601.95	226.67	0.104167
Summary	0043109588	234,222.62	146.39	0.062500
Summary	0043109733	134,768.18	14.04	0.010418
Summary	0043109915	427,726.44	293.48	0.068614
Summary	0043110438	259,799.16	135.31	0.052083
Summary	0043111439	173,122.36	18.03	0.010415
Summary	0043112501	463,581.28	386.32	0.083334
Summary	0043112848	243,969.87	127.07	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043113013	200,588.87	83.58	0.041667
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	598,113.48	934.55	0.156250
Summary	0043114421	117,784.63	110.42	0.093747
Summary	0043115246	324,818.60	322.62	0.099323
Summary	0043115561	180,063.69	112.54	0.062500
Summary	0043115750	209,078.93	48.54	0.023216
Summary	0043116297	413,586.24	435.55	0.105311
Summary	0043116336	112,102.44	11.68	0.010419
Summary	0043118021	300,802.78	94.00	0.031250
Summary	0043118861	645,843.47	1,210.96	0.187501
Summary	0043119079	220,474.88	252.63	0.114584
Summary	0043120136	388,605.70	404.80	0.104167
Summary	0043120263	237,688.52	173.31	0.072915
Summary	0043120786	401,540.84	585.58	0.145833
Summary	0043121547	150,814.75	157.10	0.104168
Summary	0043122022	134,964.17	70.29	0.052080
Summary	0043122217	303,216.02	347.44	0.114585
Summary	0043122760	155,555.69	259.26	0.166667
Summary	0043124215	375,211.60	156.34	0.041667
Summary	0043124236	78,984.60	90.50	0.114579
Summary	0043125984	301,849.16	125.77	0.041667
Summary	0043126783	183,008.90	228.76	0.124999
Summary	0043127853	373,453.16	145.78	0.039036
Summary	0043127907	234,039.24	219.41	0.093749
Summary	0043129058	122,504.70	114.85	0.093752
Summary	0043129146	498,199.33	778.44	0.156251
Summary	0043130756	323,041.05	134.60	0.041667
Summary	0043131495	137,371.21	171.71	0.124997
Summary	0043132081	597,393.31	497.83	0.083334
Summary	0043132568	308,392.08	128.50	0.041668
Summary	0043132952	129,111.32	54.58	0.042274
Summary	0043133194	340,342.91	141.81	0.041667
Summary	0043133704	124,074.01	103.40	0.083337

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043133878	541,838.51	338.65	0.062500
Summary	0043134464	175,351.49	152.54	0.086991
Summary	0043136619	371,086.94	270.58	0.072916
Summary	0043136848	99,145.96	61.97	0.062504
Summary	0043137024	121,298.54	101.08	0.083332
Summary	0043137245	430,548.06	358.79	0.083333
Summary	0043138886	380,877.26	277.72	0.072916
Summary	0043139417	324,826.81	67.67	0.020833
Summary	0043140083	245,004.77	76.56	0.031248
Summary	0043143098	137,204.61	171.51	0.125003
Summary	0043144094	280,308.34	116.80	0.041668
Summary	0043144135	174,043.46	163.59	0.093994
Summary	0043144838	111,764.24	46.57	0.041668
Summary	0043144944	280,143.11	145.91	0.052084
Summary	0043145622	161,287.93	168.01	0.104168
Summary	0043146073	363,878.29	416.94	0.114582
Summary	0043146210	301,218.34	87.54	0.029062
Summary	0043146228	424,568.07	619.16	0.145833
Summary	0043146898	382,076.22	437.80	0.114584
Summary	0043146960	116,604.31	133.61	0.114584
Summary	0043147108	135,543.69	28.24	0.020835
Summary	0043147249	368,881.20	499.53	0.135418
Summary	0043147338	246,282.23	359.16	0.145833
Summary	0043147523	200,179.54	41.70	0.020831
Summary	0043147538	283,631.16	177.27	0.062500
Summary	0043147822	140,801.98	88.00	0.062499
Summary	0043148396	399,576.03	166.49	0.041667
Summary	0043148665	161,182.78	196.25	0.121756
Summary	0043148700	246,986.81	180.09	0.072915
Summary	0043149184	313,803.09	294.19	0.093750
Summary	0043151264	265,518.78	82.97	0.031248
Summary	0043152166	215,307.23	275.93	0.128156
Summary	0043152386	181,190.71	56.62	0.031249
Summary	0043154047	108,282.14	2.33	0.002152

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043154084	315,570.75	164.36	0.052083
Summary	0043154986	219,499.53	160.05	0.072916
Summary	0043156064	542,664.61	226.11	0.041667
Summary	0043156689	369,775.05	115.55	0.031249
Summary	0043157379	416,384.60	260.24	0.062500
Summary	0043157728	221,966.94	254.34	0.114585
Summary	0043157732	463,845.20	724.76	0.156250
Summary	0043158175	385,960.39	201.02	0.052083
Summary	0043158516	249,356.31	91.67	0.036763
Summary	0043158559	164,048.83	102.53	0.062500
Summary	0043159431	158,207.68	115.36	0.072917
Summary	0043160396	628,463.74	720.11	0.114583
Summary	0043161245	525,353.04	547.24	0.104166
Summary	0043161925	156,007.00	211.26	0.135417
Summary	0043162097	85,492.97	115.77	0.135415
Summary	0043162263	106,157.49	153.18	0.144295
Summary	0043162907	142,754.19	15.91	0.011145

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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
2	298,039.09	3,054.94	101,989.70	34.220

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043061144	83,493.18	(242.81)	43,524.55	52.129
0043080027	214,545.91	3,297.75	58,465.15	27.251

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
97	15,465,792.46	2,661,930.18	17.212

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0042989765	104,358.15	35,669.82	34.180
0042991587	318,095.30	78,360.63	24.634
0042991761	446,801.62	94,276.12	21.100
0042996033	126,827.78	14,211.14	11.205
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
0043001836	134,412.35	4,893.53	3.641
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,440.36	184.182
0043020294	154,034.29	774.82	0.503
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043029494	283,004.28	64,928.58	22.943
0043033165	171,425.35	3,304.47	1.928

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043033183	182,691.78	(3,825.33)	(2.094)
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	14,073.66	10.862
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
0043045871	122,830.98	4,488.89	3.655
0043046920	94,705.72	11,290.80	11.922
0043050682	170,632.07	49,272.83	28.877
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	79,348.65	22.898
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	31,259.05	20.649
0043060535	227,342.59	11,195.16	4.924
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062311	120,293.78	34,955.87	29.059
0043062659	57,953.12	61,437.74	106.013

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043065891	247,877.35	2,945.91	1.188
0043067803	87,987.73	28,365.14	32.238
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)
0043077310	121,600.93	3,894.76	3.203
0043079788	237,995.92	(9,985.48)	(4.196)
0043080027	214,545.91	58,465.15	27.251
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043086905	223,045.61	4,523.76	2.028
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	83,441.12	26.552
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
0043122917	71,222.79	8,420.59	11.823
0043128952	221,411.86	(3,432.24)	(1.550)
0043134054	155,168.67	7,164.41	4.617

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043148988	163,915.78	24,222.07	14.777
0043152959	126,423.38	31,940.38	25.265
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	(2,681.75)	(0.840)
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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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	2	298,039.09	3,054.94	0.000 %	0	0.00	0.00	0.000 %	2	298,039.09	3,054.94	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	0043061144	88,000.00	3.875 %	MO	67.00	360	83,493.18	04/30/2023	(242.81)	43,524.55
Summary	0043080027	231,000.00	3.875 %	CA	65.00	360	214,545.91	03/31/2023	3,297.75	58,465.15

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

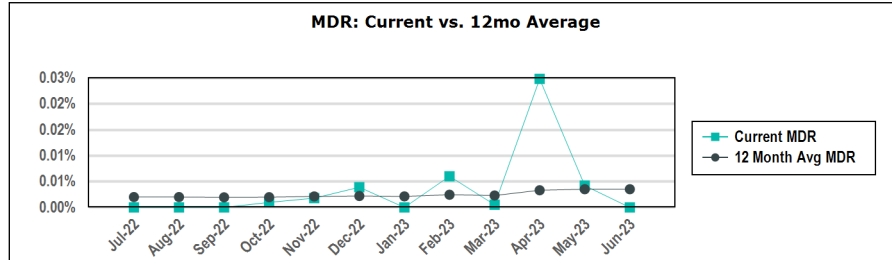
Distribution Date: 26-Jun-2023
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Realized Loss Report - Collateral

Summary

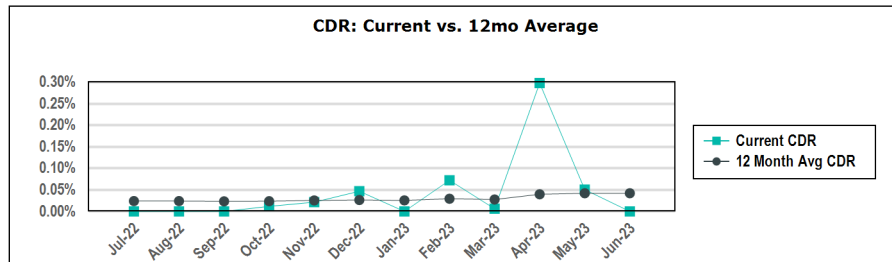
MDR

Current Month 0.000 %
3 Month Average 0.010 %
12 Month Average 0.004 %



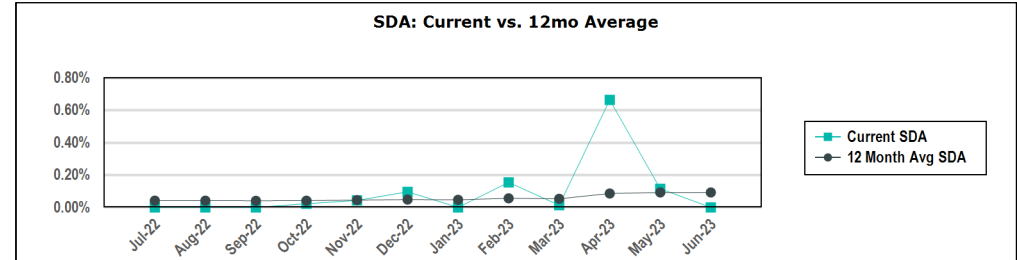
CDR

Current Month 0.000 %
3 Month Average 0.116 %
12 Month Average 0.042 %



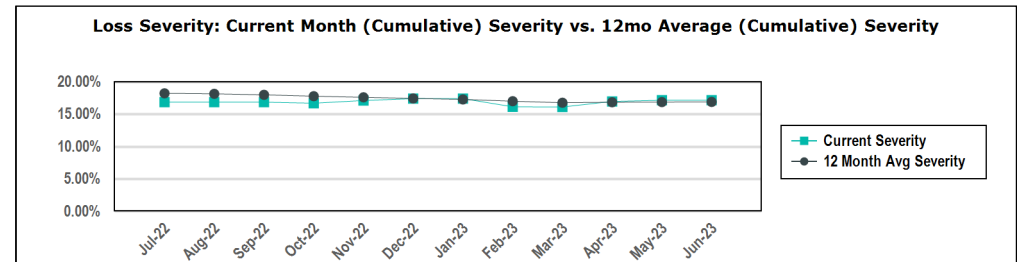
SDA

Current Month 0.000 %
3 Month Average 0.260 %
12 Month Average 0.093 %



Loss Severity

Current Month (Cumulative) 17.212 %
3 Month Average (Cumulative) 17.139 %
12 Month Average (Cumulative) 16.938 %



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	0.445 %
3 Month Average	0.482 %
12 Month Average	0.659 %

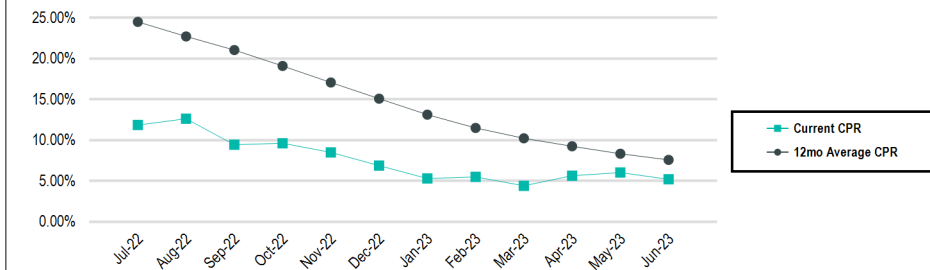
CPR

Current Month	5.216 %
3 Month Average	5.637 %
12 Month Average	7.596 %

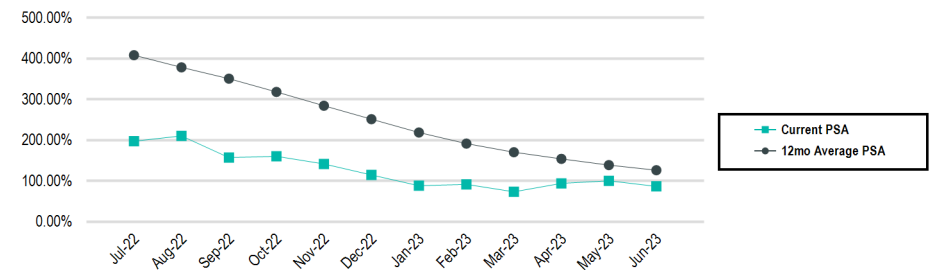
PSA

Current Month	86.937 %
3 Month Average	93.949 %
12 Month Average	126.592 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

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

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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
179	32,120,620.38

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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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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.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original	Orig Face Amt	Revised Original
		Face Amount	Repurchased	Face Amount
1M-2	30711XNX8	789,709,000	588,324,308	201,384,692
1M-2H	N/A	41,564,908	(588,324,308)	629,889,216

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

Bond Retirement Detail – Effective December 2022

Class	CUSIP	Original	Orig Face Amt	Revised Original
		Face Amount	Repurchased	Face Amount
1M-2	30711XNX8	201,384,692	42,444,723	158,939,969
1M-2H	N/A	629,889,216	(42,444,723)	672,333,939

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes>

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Supplemental Reporting

Bond Retirement Detail – Effective May 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XNW0	207,818,000	156,287,442	51,530,558
1B-1H	N/A	10,938,291	(156,287,442)	167,225,733

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes>