

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: 27-Jun-2022
 07-Jun-2022 3:31:08 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		05/31/2022	0.00000 %	12,329,826,428.94	0.00	183,491,836.80	0.00	12,146,334,679.15	183,491,836.80	0.00
1M-1	30711XNS9	06/24/2022	1.55571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	06/24/2022	3.20571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	06/24/2022	3.20571 %	159,329,677.03	468,201.01	12,861,667.97	0.00	146,468,009.07	13,329,868.98	0.00
1M-BH		05/31/2022	0.00000 %	8,385,888.49	0.00	676,939.26	0.00	7,708,949.23	676,939.26	0.00
1M-2C	30711XNV2	06/24/2022	3.20571 %	290,945,000.00	854,961.52	0.00	0.00	290,945,000.00	854,961.52	0.00
1M-CH		05/31/2022	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	06/24/2022	3.20571 %	450,274,677.03	1,323,162.53	12,861,667.97	0.00	437,413,009.06	14,184,830.50	0.00
1M-2H		05/31/2022	0.00000 %	23,699,696.49	0.00	676,939.26	0.00	23,022,757.23	676,939.26	0.00
1B-1	30711XNW0	06/24/2022	4.60571 %	207,818,000.00	877,386.99	0.00	0.00	207,818,000.00	877,386.99	0.00
1B-1H		05/31/2022	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		05/31/2022	0.00000 %	217,002,869.59	0.00	0.00	87.00	217,002,782.59	0.00	1,753,508.41
1A-I1	30711XNY6	06/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	06/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	06/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	06/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	06/24/2022	1.80000 %	0.00	262,893.97	0.00	0.00	0.00	262,893.97	0.00
1B-I2	30711XPJ7	06/24/2022	1.40000 %	0.00	204,473.09	0.00	0.00	0.00	204,473.09	0.00
1B-I3	30711XPL2	06/24/2022	1.00000 %	0.00	146,052.20	0.00	0.00	0.00	146,052.20	0.00
1B-I4	30711XPN8	06/24/2022	0.60000 %	0.00	87,631.32	0.00	0.00	0.00	87,631.32	0.00
1C-I1	30711XPQ1	06/24/2022	1.80000 %	0.00	480,059.25	0.00	0.00	0.00	480,059.25	0.00
1C-I2	30711XPS7	06/24/2022	1.40000 %	0.00	373,379.42	0.00	0.00	0.00	373,379.42	0.00
1C-I3	30711XPU2	06/24/2022	1.00000 %	0.00	266,699.58	0.00	0.00	0.00	266,699.58	0.00
1C-I4	30711XPW8	06/24/2022	0.60000 %	0.00	160,019.75	0.00	0.00	0.00	160,019.75	0.00
1E-A1	30711XNZ3	06/24/2022	1.40571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	06/24/2022	1.80571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	06/24/2022	2.20571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	06/24/2022	2.60571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	06/24/2022	1.40571 %	159,329,677.03	205,307.04	12,861,667.97	0.00	146,468,009.07	13,066,975.01	0.00

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Distribution Date: 27-Jun-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPK4	06/24/2022	1.80571 %	159,329,677.03	263,727.93	12,861,667.97	0.00	146,468,009.07	13,125,395.90	0.00
1E-B3	30711XPM0	06/24/2022	2.20571 %	159,329,677.03	322,148.81	12,861,667.97	0.00	146,468,009.07	13,183,816.78	0.00
1E-B4	30711XPP3	06/24/2022	2.60571 %	159,329,677.03	380,569.69	12,861,667.97	0.00	146,468,009.07	13,242,237.66	0.00
1E-C1	30711XPR9	06/24/2022	1.40571 %	290,945,000.00	374,902.27	0.00	0.00	290,945,000.00	374,902.27	0.00
1E-C2	30711XPT5	06/24/2022	1.80571 %	290,945,000.00	481,582.10	0.00	0.00	290,945,000.00	481,582.10	0.00
1E-C3	30711XPV0	06/24/2022	2.20571 %	290,945,000.00	588,261.94	0.00	0.00	290,945,000.00	588,261.94	0.00
1E-C4	30711XPX6	06/24/2022	2.60571 %	290,945,000.00	694,941.77	0.00	0.00	290,945,000.00	694,941.77	0.00
1E-D1	30711XPY4	06/24/2022	1.40571 %	159,329,677.03	205,307.04	12,861,667.97	0.00	146,468,009.06	13,066,975.01	0.00
1E-D2	30711XPZ1	06/24/2022	1.80571 %	159,329,677.03	263,727.93	12,861,667.97	0.00	146,468,009.06	13,125,395.90	0.00
1E-D3	30711XQA5	06/24/2022	2.20571 %	159,329,677.03	322,148.81	12,861,667.97	0.00	146,468,009.06	13,183,816.78	0.00
1E-D4	30711XQB3	06/24/2022	2.60571 %	159,329,677.03	380,569.69	12,861,667.97	0.00	146,468,009.06	13,242,237.66	0.00
1E-D5	30711XQC1	06/24/2022	3.20571 %	159,329,677.03	468,201.01	12,861,667.97	0.00	146,468,009.06	13,329,868.98	0.00
1E-F1	30711XQD9	06/24/2022	1.40571 %	450,274,677.03	580,209.31	12,861,667.97	0.00	437,413,009.07	13,441,877.28	0.00
1E-F2	30711XQE7	06/24/2022	1.80571 %	450,274,677.03	745,310.03	12,861,667.97	0.00	437,413,009.07	13,606,978.00	0.00
1E-F3	30711XQF4	06/24/2022	2.20571 %	450,274,677.03	910,410.74	12,861,667.97	0.00	437,413,009.07	13,772,078.71	0.00
1E-F4	30711XQG2	06/24/2022	2.60571 %	450,274,677.03	1,075,511.46	12,861,667.97	0.00	437,413,009.07	13,937,179.43	0.00
1E-F5	30711XQH0	06/24/2022	3.20571 %	450,274,677.03	1,323,162.53	12,861,667.97	0.00	437,413,009.07	14,184,830.50	0.00
1-X1	30711XQJ6	06/24/2022	1.80000 %	0.00	262,893.97	0.00	0.00	0.00	262,893.97	0.00
1-X2	30711XQK3	06/24/2022	1.40000 %	0.00	204,473.09	0.00	0.00	0.00	204,473.09	0.00
1-X3	30711XQL1	06/24/2022	1.00000 %	0.00	146,052.20	0.00	0.00	0.00	146,052.20	0.00
1-X4	30711XQM9	06/24/2022	0.60000 %	0.00	87,631.32	0.00	0.00	0.00	87,631.32	0.00
1-Y1	30711XQN7	06/24/2022	1.80000 %	0.00	742,953.22	0.00	0.00	0.00	742,953.22	0.00
1-Y2	30711XQP2	06/24/2022	1.40000 %	0.00	577,852.50	0.00	0.00	0.00	577,852.50	0.00
1-Y3	30711XQQ0	06/24/2022	1.00000 %	0.00	412,751.79	0.00	0.00	0.00	412,751.79	0.00
1-Y4	30711XQR8	06/24/2022	0.60000 %	0.00	247,651.07	0.00	0.00	0.00	247,651.07	0.00
Totals				18,562,654,814.99	17,773,179.89	390,632,402.84	87.00	18,172,022,412.26	408,405,582.73	1,753,508.41

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Jun-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	12,329,826,428.94	26,923,831.11	156,568,005.70	0.00	0.00	183,491,836.80	12,146,334,679.15	0.28843898	183,491,836.80
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	249,382,000.00	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.07	0.58732390	12,861,667.97
1M-BH	13,125,550.00	8,385,888.49	99,327.57	577,611.69	0.00	0.00	676,939.26	7,708,949.23	0.58732390	676,939.26
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	450,274,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	437,413,009.06	0.55389138	12,861,667.97
1M-2H	41,564,908.00	23,699,696.49	99,327.57	577,611.69	0.00	0.00	676,939.26	23,022,757.23	0.55389891	676,939.26
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	217,002,869.59	0.00	0.00	0.00	87.00	87.00	217,002,782.59	0.99198419	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	249,382,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	249,382,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	249,382,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	249,382,000.00	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.07	0.58732390	12,861,667.97
1E-B2	249,382,000.00	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.07	0.58732390	12,861,667.97
1E-B3	249,382,000.00	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.07	0.58732390	12,861,667.97

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Distribution Date: 27-Jun-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	249,382,000.00	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.07	0.58732390	12,861,667.97
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	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.06	0.29366195	12,861,667.97
1E-D2	498,764,000.00	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.06	0.29366195	12,861,667.97
1E-D3	498,764,000.00	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.06	0.29366195	12,861,667.97
1E-D4	498,764,000.00	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.06	0.29366195	12,861,667.97
1E-D5	498,764,000.00	159,329,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	146,468,009.06	0.29366195	12,861,667.97
1E-F1	540,327,000.00	450,274,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	437,413,009.07	0.80953387	12,861,667.97
1E-F2	540,327,000.00	450,274,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	437,413,009.07	0.80953387	12,861,667.97
1E-F3	540,327,000.00	450,274,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	437,413,009.07	0.80953387	12,861,667.97
1E-F4	540,327,000.00	450,274,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	437,413,009.07	0.80953387	12,861,667.97
1E-F5	540,327,000.00	450,274,677.03	1,887,197.72	10,974,470.25	0.00	0.00	12,861,667.97	437,413,009.07	0.80953387	12,861,667.97
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	18,562,654,814.99	57,317,649.77	333,314,753.08	0.00	87.00	390,632,489.84	18,172,022,412.26	0.34327754	390,632,402.84

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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	292.79636192	0.63936016	3.71802010	0.00000000	0.00000000	4.35738026	288.43898373	0.28843898	4.35738026
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	13,125,550.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	249,382,000.00	638.89806413	7.56749773	44.00666548	0.00000000	0.00000000	51.57416321	587.32390096	0.58732390	51.57416321
1M-BH	13,125,550.00	638.89806446	7.56749774	44.00666563	0.00000000	0.00000000	51.57416337	587.32390109	0.58732390	51.57416337
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	570.17797319	2.38973814	13.89685346	0.00000000	0.00000000	16.28659161	553.89138158	0.55389138	16.28659161
1M-2H	41,564,908.00	570.18522668	2.38969782	13.89661899	0.00000000	0.00000000	16.28631681	553.89890987	0.55389891	16.28631681
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	991.98458978	0.00000000	0.00000000	0.00000000	0.00039770	0.00039770	991.98419208	0.99198419	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	249,382,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	249,382,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	249,382,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	249,382,000.00	638.89806413	7.56749773	44.00666548	0.00000000	0.00000000	51.57416321	587.32390096	0.58732390	51.57416321
1E-B2	249,382,000.00	638.89806413	7.56749773	44.00666548	0.00000000	0.00000000	51.57416321	587.32390096	0.58732390	51.57416321
1E-B3	249,382,000.00	638.89806413	7.56749773	44.00666548	0.00000000	0.00000000	51.57416321	587.32390096	0.58732390	51.57416321

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Jun-2022
07-Jun-2022 3:31:09 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	638.89806413	7.56749773	44.00666548	0.00000000	0.00000000	51.57416321	587.32390096	0.58732390	51.57416321
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	319.44903207	3.78374887	22.00333274	0.00000000	0.00000000	25.78708161	293.66195046	0.29366195	25.78708161
1E-D2	498,764,000.00	319.44903207	3.78374887	22.00333274	0.00000000	0.00000000	25.78708161	293.66195046	0.29366195	25.78708161
1E-D3	498,764,000.00	319.44903207	3.78374887	22.00333274	0.00000000	0.00000000	25.78708161	293.66195046	0.29366195	25.78708161
1E-D4	498,764,000.00	319.44903207	3.78374887	22.00333274	0.00000000	0.00000000	25.78708161	293.66195046	0.29366195	25.78708161
1E-D5	498,764,000.00	319.44903207	3.78374887	22.00333274	0.00000000	0.00000000	25.78708161	293.66195046	0.29366195	25.78708161
1E-F1	540,327,000.00	833.33736243	3.49269557	20.31079374	0.00000000	0.00000000	23.80348931	809.53387314	0.80953387	23.80348931
1E-F2	540,327,000.00	833.33736243	3.49269557	20.31079374	0.00000000	0.00000000	23.80348931	809.53387314	0.80953387	23.80348931
1E-F3	540,327,000.00	833.33736243	3.49269557	20.31079374	0.00000000	0.00000000	23.80348931	809.53387314	0.80953387	23.80348931
1E-F4	540,327,000.00	833.33736243	3.49269557	20.31079374	0.00000000	0.00000000	23.80348931	809.53387314	0.80953387	23.80348931
1E-F5	540,327,000.00	833.33736243	3.49269557	20.31079374	0.00000000	0.00000000	23.80348931	809.53387314	0.80953387	23.80348931
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: 27-Jun-2022
07-Jun-2022 3:31:09 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	12,329,826,428.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,146,334,679.15
1M-1	N/A	N/A	1.55571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	3.20571 %	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	05/25/22 - 06/26/22	33	3.20571 %	159,329,677.03	468,201.01	0.00	0.00	0.00	0.00	468,201.01	0.00	146,468,009.07
1M-BH	N/A	N/A	0.00000 %	8,385,888.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,708,949.23
1M-2C	05/25/22 - 06/26/22	33	3.20571 %	290,945,000.00	854,961.52	0.00	0.00	0.00	0.00	854,961.52	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	05/25/22 - 06/26/22	33	3.20571 %	450,274,677.03	1,323,162.53	0.00	0.00	0.00	0.00	1,323,162.53	0.00	437,413,009.06
1M-2H	N/A	N/A	0.00000 %	23,699,696.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	23,022,757.23
1B-1	05/25/22 - 06/26/22	33	4.60571 %	207,818,000.00	877,386.99	0.00	0.00	0.00	0.00	877,386.99	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	217,002,869.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,002,782.59
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	05/25/22 - 06/26/22	33	1.80000 %	159,329,677.03	262,893.97	0.00	0.00	0.00	0.00	262,893.97	0.00	146,468,009.07
1B-I2	05/25/22 - 06/26/22	33	1.40000 %	159,329,677.03	204,473.09	0.00	0.00	0.00	0.00	204,473.09	0.00	146,468,009.07
1B-I3	05/25/22 - 06/26/22	33	1.00000 %	159,329,677.03	146,052.20	0.00	0.00	0.00	0.00	146,052.20	0.00	146,468,009.07
1B-I4	05/25/22 - 06/26/22	33	0.60000 %	159,329,677.03	87,631.32	0.00	0.00	0.00	0.00	87,631.32	0.00	146,468,009.07
1C-I1	05/25/22 - 06/26/22	33	1.80000 %	290,945,000.00	480,059.25	0.00	0.00	0.00	0.00	480,059.25	0.00	290,945,000.00
1C-I2	05/25/22 - 06/26/22	33	1.40000 %	290,945,000.00	373,379.42	0.00	0.00	0.00	0.00	373,379.42	0.00	290,945,000.00
1C-I3	05/25/22 - 06/26/22	33	1.00000 %	290,945,000.00	266,699.58	0.00	0.00	0.00	0.00	266,699.58	0.00	290,945,000.00
1C-I4	05/25/22 - 06/26/22	33	0.60000 %	290,945,000.00	160,019.75	0.00	0.00	0.00	0.00	160,019.75	0.00	290,945,000.00
1E-A1	N/A	N/A	1.40571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	1.80571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.20571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	2.60571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/22 - 06/26/22	33	1.40571 %	159,329,677.03	205,307.04	0.00	0.00	0.00	0.00	205,307.04	0.00	146,468,009.07
1E-B2	05/25/22 - 06/26/22	33	1.80571 %	159,329,677.03	263,727.93	0.00	0.00	0.00	0.00	263,727.93	0.00	146,468,009.07

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Jun-2022
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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	05/25/22 - 06/26/22	33	2.20571 %	159,329,677.03	322,148.81	0.00	0.00	0.00	0.00	322,148.81	0.00	146,468,009.07
1E-B4	05/25/22 - 06/26/22	33	2.60571 %	159,329,677.03	380,569.69	0.00	0.00	0.00	0.00	380,569.69	0.00	146,468,009.07
1E-C1	05/25/22 - 06/26/22	33	1.40571 %	290,945,000.00	374,902.27	0.00	0.00	0.00	0.00	374,902.27	0.00	290,945,000.00
1E-C2	05/25/22 - 06/26/22	33	1.80571 %	290,945,000.00	481,582.10	0.00	0.00	0.00	0.00	481,582.10	0.00	290,945,000.00
1E-C3	05/25/22 - 06/26/22	33	2.20571 %	290,945,000.00	588,261.94	0.00	0.00	0.00	0.00	588,261.94	0.00	290,945,000.00
1E-C4	05/25/22 - 06/26/22	33	2.60571 %	290,945,000.00	694,941.77	0.00	0.00	0.00	0.00	694,941.77	0.00	290,945,000.00
1E-D1	05/25/22 - 06/26/22	33	1.40571 %	159,329,677.03	205,307.04	0.00	0.00	0.00	0.00	205,307.04	0.00	146,468,009.06
1E-D2	05/25/22 - 06/26/22	33	1.80571 %	159,329,677.03	263,727.93	0.00	0.00	0.00	0.00	263,727.93	0.00	146,468,009.06
1E-D3	05/25/22 - 06/26/22	33	2.20571 %	159,329,677.03	322,148.81	0.00	0.00	0.00	0.00	322,148.81	0.00	146,468,009.06
1E-D4	05/25/22 - 06/26/22	33	2.60571 %	159,329,677.03	380,569.69	0.00	0.00	0.00	0.00	380,569.69	0.00	146,468,009.06
1E-D5	05/25/22 - 06/26/22	33	3.20571 %	159,329,677.03	468,201.01	0.00	0.00	0.00	0.00	468,201.01	0.00	146,468,009.06
1E-F1	05/25/22 - 06/26/22	33	1.40571 %	450,274,677.03	580,209.31	0.00	0.00	0.00	0.00	580,209.31	0.00	437,413,009.07
1E-F2	05/25/22 - 06/26/22	33	1.80571 %	450,274,677.03	745,310.03	0.00	0.00	0.00	0.00	745,310.03	0.00	437,413,009.07
1E-F3	05/25/22 - 06/26/22	33	2.20571 %	450,274,677.03	910,410.74	0.00	0.00	0.00	0.00	910,410.74	0.00	437,413,009.07
1E-F4	05/25/22 - 06/26/22	33	2.60571 %	450,274,677.03	1,075,511.46	0.00	0.00	0.00	0.00	1,075,511.46	0.00	437,413,009.07
1E-F5	05/25/22 - 06/26/22	33	3.20571 %	450,274,677.03	1,323,162.53	0.00	0.00	0.00	0.00	1,323,162.53	0.00	437,413,009.07
1-X1	05/25/22 - 06/26/22	33	1.80000 %	159,329,677.03	262,893.97	0.00	0.00	0.00	0.00	262,893.97	0.00	146,468,009.07
1-X2	05/25/22 - 06/26/22	33	1.40000 %	159,329,677.03	204,473.09	0.00	0.00	0.00	0.00	204,473.09	0.00	146,468,009.07
1-X3	05/25/22 - 06/26/22	33	1.00000 %	159,329,677.03	146,052.20	0.00	0.00	0.00	0.00	146,052.20	0.00	146,468,009.07
1-X4	05/25/22 - 06/26/22	33	0.60000 %	159,329,677.03	87,631.32	0.00	0.00	0.00	0.00	87,631.32	0.00	146,468,009.07
1-Y1	05/25/22 - 06/26/22	33	1.80000 %	450,274,677.03	742,953.22	0.00	0.00	0.00	0.00	742,953.22	0.00	437,413,009.07
1-Y2	05/25/22 - 06/26/22	33	1.40000 %	450,274,677.03	577,852.50	0.00	0.00	0.00	0.00	577,852.50	0.00	437,413,009.07
1-Y3	05/25/22 - 06/26/22	33	1.00000 %	450,274,677.03	412,751.79	0.00	0.00	0.00	0.00	412,751.79	0.00	437,413,009.07
1-Y4	05/25/22 - 06/26/22	33	0.60000 %	450,274,677.03	247,651.07	0.00	0.00	0.00	0.00	247,651.07	0.00	437,413,009.07
Totals					17,773,179.89	0.00	0.00	0.00	0.00	17,773,179.89	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: 27-Jun-2022
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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 %	292.79636192	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	288.43898373
1M-1	353,291,000.00	1.55571 %	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	3.20571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	13,125,550.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	249,382,000.00	3.20571 %	638.89806413	1.87744508	0.00000000	0.00000000	0.00000000	0.00000000	1.87744508	0.00000000	587.32390096
1M-BH	13,125,550.00	0.00000 %	638.89806446	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	587.32390109
1M-2C	290,945,000.00	3.20571 %	1000.00000000	2.93856750	0.00000000	0.00000000	0.00000000	0.00000000	2.93856750	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	3.20571 %	570.17797319	1.67550646	0.00000000	0.00000000	0.00000000	0.00000000	1.67550646	0.00000000	553.89138158
1M-2H	41,564,908.00	0.00000 %	570.18522668	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	553.89890987
1B-1	207,818,000.00	4.60571 %	1000.00000000	4.22190085	0.00000000	0.00000000	0.00000000	0.00000000	4.22190085	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	991.98458978	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.98419208
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 %	638.89806413	1.05418182	0.00000000	0.00000000	0.00000000	0.00000000	1.05418182	0.00000000	587.32390096
1B-I2	0.00	1.40000 %	638.89806413	0.81991920	0.00000000	0.00000000	0.00000000	0.00000000	0.81991920	0.00000000	587.32390096
1B-I3	0.00	1.00000 %	638.89806413	0.58565654	0.00000000	0.00000000	0.00000000	0.00000000	0.58565654	0.00000000	587.32390096
1B-I4	0.00	0.60000 %	638.89806413	0.35139393	0.00000000	0.00000000	0.00000000	0.00000000	0.35139393	0.00000000	587.32390096
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333334	0.00000000	0.00000000	0.00000000	0.00000000	1.28333334	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666666	0.00000000	0.00000000	0.00000000	0.00000000	0.91666666	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	249,382,000.00	1.40571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	249,382,000.00	1.80571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	249,382,000.00	2.20571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 27-Jun-2022
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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	2.60571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	249,382,000.00	1.40571 %	638.89806413	0.82326327	0.00000000	0.00000000	0.00000000	0.00000000	0.82326327	0.00000000	587.32390096
1E-B2	249,382,000.00	1.80571 %	638.89806413	1.05752592	0.00000000	0.00000000	0.00000000	0.00000000	1.05752592	0.00000000	587.32390096
1E-B3	249,382,000.00	2.20571 %	638.89806413	1.29178854	0.00000000	0.00000000	0.00000000	0.00000000	1.29178854	0.00000000	587.32390096
1E-B4	249,382,000.00	2.60571 %	638.89806413	1.52605116	0.00000000	0.00000000	0.00000000	0.00000000	1.52605116	0.00000000	587.32390096
1E-C1	290,945,000.00	1.40571 %	1000.00000000	1.28856750	0.00000000	0.00000000	0.00000000	0.00000000	1.28856750	0.00000000	1000.00000000
1E-C2	290,945,000.00	1.80571 %	1000.00000000	1.65523415	0.00000000	0.00000000	0.00000000	0.00000000	1.65523415	0.00000000	1000.00000000
1E-C3	290,945,000.00	2.20571 %	1000.00000000	2.02190084	0.00000000	0.00000000	0.00000000	0.00000000	2.02190084	0.00000000	1000.00000000
1E-C4	290,945,000.00	2.60571 %	1000.00000000	2.38856750	0.00000000	0.00000000	0.00000000	0.00000000	2.38856750	0.00000000	1000.00000000
1E-D1	498,764,000.00	1.40571 %	319.44903207	0.41163163	0.00000000	0.00000000	0.00000000	0.00000000	0.41163163	0.00000000	293.66195046
1E-D2	498,764,000.00	1.80571 %	319.44903207	0.52876296	0.00000000	0.00000000	0.00000000	0.00000000	0.52876296	0.00000000	293.66195046
1E-D3	498,764,000.00	2.20571 %	319.44903207	0.64589427	0.00000000	0.00000000	0.00000000	0.00000000	0.64589427	0.00000000	293.66195046
1E-D4	498,764,000.00	2.60571 %	319.44903207	0.76302558	0.00000000	0.00000000	0.00000000	0.00000000	0.76302558	0.00000000	293.66195046
1E-D5	498,764,000.00	3.20571 %	319.44903207	0.93872254	0.00000000	0.00000000	0.00000000	0.00000000	0.93872254	0.00000000	293.66195046
1E-F1	540,327,000.00	1.40571 %	833.33736243	1.07381143	0.00000000	0.00000000	0.00000000	0.00000000	1.07381143	0.00000000	809.53387314
1E-F2	540,327,000.00	1.80571 %	833.33736243	1.37936848	0.00000000	0.00000000	0.00000000	0.00000000	1.37936848	0.00000000	809.53387314
1E-F3	540,327,000.00	2.20571 %	833.33736243	1.68492550	0.00000000	0.00000000	0.00000000	0.00000000	1.68492550	0.00000000	809.53387314
1E-F4	540,327,000.00	2.60571 %	833.33736243	1.99048254	0.00000000	0.00000000	0.00000000	0.00000000	1.99048254	0.00000000	809.53387314
1E-F5	540,327,000.00	3.20571 %	833.33736243	2.44881809	0.00000000	0.00000000	0.00000000	0.00000000	2.44881809	0.00000000	809.53387314
1-X1	0.00	1.80000 %	319.44903207	0.52709091	0.00000000	0.00000000	0.00000000	0.00000000	0.52709091	0.00000000	293.66195048
1-X2	0.00	1.40000 %	319.44903207	0.40995960	0.00000000	0.00000000	0.00000000	0.00000000	0.40995960	0.00000000	293.66195048
1-X3	0.00	1.00000 %	319.44903207	0.29282827	0.00000000	0.00000000	0.00000000	0.00000000	0.29282827	0.00000000	293.66195048
1-X4	0.00	0.60000 %	319.44903207	0.17569696	0.00000000	0.00000000	0.00000000	0.00000000	0.17569696	0.00000000	293.66195048
1-Y1	0.00	1.80000 %	833.33736243	1.37500665	0.00000000	0.00000000	0.00000000	0.00000000	1.37500665	0.00000000	809.53387314
1-Y2	0.00	1.40000 %	833.33736243	1.06944961	0.00000000	0.00000000	0.00000000	0.00000000	1.06944961	0.00000000	809.53387314
1-Y3	0.00	1.00000 %	833.33736243	0.76389259	0.00000000	0.00000000	0.00000000	0.00000000	0.76389259	0.00000000	809.53387314
1-Y4	0.00	0.60000 %	833.33736243	0.45833554	0.00000000	0.00000000	0.00000000	0.00000000	0.45833554	0.00000000	809.53387314

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	15,081,471.15
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(87.00)
Total Deposits	15,081,384.15
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	15,062,217.49
Total Withdrawals (Pool Distribution Amount)	15,081,384.15
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	197,030,444.03
Total Principal Reduction Cumulative	30,708,728,840.42
Scheduled Principal Current	28,910,356.40
Scheduled Principal Cumulative	3,246,289,831.85
Unscheduled Principal Current	168,120,000.63
Unscheduled Principal Cumulative	27,460,685,496.66
Senior Reduction Amount	183,491,749.80
Subordinate Reduction Amount	13,538,607.23
Calculated Tranche Write-down Amount	87.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	51,804.90
Recovery Principal on Previously Liquidated Loan Current	87.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,972.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	67274
Period Reference Pool Removal Loan Count	832
Period Ending Loan Count	66442
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	13,042,529,519.02
Period PIF Loan Count Current	832
PIF Loan Count Cumulative	107992
Period PIF Loan UPB Current	156,906,348.49
PIF Loan UPB Cumulative	26,502,848,697.51
Period Partial Prepayment Amount	11,749,184.65
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	171
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,573,965.67
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	10,367,926.95
Total Active Modified Loan Count	768
Total Active Modified Loan UPB	189,774,068.82
Libor Rate	1.005710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.128672%
Subordinate Percentage	6.871328%
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 %	5.600000 %	5.690000 %
1M-2C	0.00	0.00	1.000000 %	3.290000 %	3.340000 %
1M-2	0.00	0.00	1.000000 %	3.290000 %	3.340000 %
1M-2H	0.00	0.00	1.000000 %	3.290000 %	3.340000 %
1B-1	0.00	0.00	0.500000 %	1.640000 %	1.660000 %
1B-1H	0.00	0.00	0.500000 %	1.640000 %	1.660000 %
1B-2H	87.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	490	93,615,241.18	0.737485 %	0.717769 %
60 Days	99	22,550,601.74	0.149002 %	0.172901 %
90 Days	60	11,853,564.29	0.090304 %	0.090884 %
120 Days	56	12,137,017.10	0.084284 %	0.093057 %
150 Days	41	9,439,621.39	0.061708 %	0.072376 %
180+ Days	553	127,933,093.98	0.832305 %	0.980892 %
Totals	1299	277,529,139.68	1.955089 %	2.127878 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	219	62,822,742.31	51,804.90	0.082462

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	167,845.68	104.90	0.062498
Summary	0042994080	210,836.01	153.73	0.072914
Summary	0042996327	257,104.55	187.47	0.072916
Summary	0042996693	212,892.72	0.89	0.000418
Summary	0042997797	486,514.54	290.23	0.059655
Summary	0042999210	285,290.39	237.74	0.083333
Summary	0043002121	377,532.45	193.49	0.051251
Summary	0043004178	318,239.82	198.90	0.062500
Summary	0043004734	483,527.30	302.20	0.062499
Summary	0043004745	589,909.11	548.12	0.092916
Summary	0043004835	353,761.16	134.36	0.037980
Summary	0043004867	278,050.83	258.36	0.092918
Summary	0043004978	145,814.10	112.08	0.076865
Summary	0043005227	277,377.77	224.30	0.080864
Summary	0043005454	217,480.48	90.62	0.041668
Summary	0043005463	157,893.78	230.26	0.145832
Summary	0043005700	100,554.48	157.12	0.156254
Summary	0043007027	319,332.45	199.58	0.062499
Summary	0043007924	267,012.83	83.44	0.031249
Summary	0043008142	200,599.52	167.17	0.083335
Summary	0043009895	174,000.82	253.75	0.145833
Summary	0043011345	452,918.54	420.84	0.092917
Summary	0043011387	115,468.39	132.31	0.114585
Summary	0043012772	159,510.37	99.69	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043013742	106,888.90	89.07	0.083330
Summary	0043013785	561,951.03	409.76	0.072917
Summary	0043013788	426,577.92	88.87	0.020833
Summary	0043014727	373,268.10	155.53	0.041667
Summary	0043014975	349,720.70	324.95	0.092917
Summary	0043014979	364,734.01	417.92	0.114582
Summary	0043016037	197,033.47	205.24	0.104165
Summary	0043016526	536,027.11	223.34	0.041666
Summary	0043017323	201,362.46	146.83	0.072918
Summary	0043018058	297,533.50	2.51	0.000844
Summary	0043018804	367,489.55	267.96	0.072916
Summary	0043019573	357,806.01	285.34	0.079747
Summary	0043021447	352,491.39	352.81	0.100090
Summary	0043024193	128,180.69	120.17	0.093750
Summary	0043025624	377,253.16	275.08	0.072917
Summary	0043026610	359,704.02	187.35	0.052084
Summary	0043027378	423,730.68	308.97	0.072917
Summary	0043028411	365,557.07	114.24	0.031251
Summary	0043028983	185,709.35	154.76	0.083335
Summary	0043029082	359,826.33	299.86	0.083335
Summary	0043029746	412,701.07	343.92	0.083334
Summary	0043029765	269,341.12	196.39	0.072915
Summary	0043030352	425,697.71	99.40	0.023350
Summary	0043030910	204,535.84	191.75	0.093749
Summary	0043031916	242,276.19	252.37	0.104166
Summary	0043031968	564,304.57	764.16	0.135416
Summary	0043032700	82,565.86	111.81	0.135419
Summary	0043033397	189,656.37	197.56	0.104167
Summary	0043033428	147,691.72	179.78	0.121727
Summary	0043035160	105,557.26	90.05	0.085309
Summary	0043035970	248,800.87	181.42	0.072918
Summary	0043038991	123,550.16	205.92	0.166669
Summary	0043039466	424,857.30	39.83	0.009375
Summary	0043039642	228,937.35	269.88	0.117884

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043040508	125,178.53	116.31	0.092915
Summary	0043041329	163,205.23	272.01	0.166667
Summary	0043041335	82,630.18	137.72	0.166670
Summary	0043041782	83,953.99	122.43	0.145830
Summary	0043041783	71,113.03	103.71	0.145838
Summary	0043042445	168,693.73	35.14	0.020831
Summary	0043042501	189,827.89	79.09	0.041664
Summary	0043044023	306,487.54	95.78	0.031251
Summary	0043044078	404,891.25	168.70	0.041666
Summary	0043045670	250,734.55	156.71	0.062500
Summary	0043046513	188,137.37	293.96	0.156248
Summary	0043047008	428,630.51	223.25	0.052084
Summary	0043047450	196,168.11	102.17	0.052083
Summary	0043048569	621,740.89	453.35	0.072916
Summary	0043049357	144,352.61	105.26	0.072919
Summary	0043049700	222,625.21	231.90	0.104166
Summary	0043049816	259,900.05	162.44	0.062501
Summary	0043050296	217,808.69	272.26	0.125000
Summary	0043050510	368,120.00	268.42	0.072916
Summary	0043052038	239,047.97	74.70	0.031249
Summary	0043052177	359,430.99	18.03	0.005016
Summary	0043052196	212,025.05	132.52	0.062502
Summary	0043052368	156,457.52	43.89	0.028052
Summary	0043052372	209,455.81	152.73	0.072918
Summary	0043052557	154,316.35	176.82	0.114583
Summary	0043054381	109,309.22	28.99	0.026521
Summary	0043054701	238,378.63	198.65	0.083334
Summary	0043054857	429,541.77	596.38	0.138841
Summary	0043054915	414,403.30	345.34	0.083334
Summary	0043055485	377,650.05	157.35	0.041666
Summary	0043059994	488,751.12	560.03	0.114584
Summary	0043060003	87,318.22	63.67	0.072917
Summary	0043060764	614,548.26	1,024.25	0.166667
Summary	0043060946	383,116.70	279.36	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043061462	455,025.89	616.18	0.135416
Summary	0043061685	201,300.16	209.69	0.104168
Summary	0043062246	131,073.64	216.41	0.165106
Summary	0043062272	152,813.57	103.52	0.067743
Summary	0043062442	107,473.32	111.95	0.104165
Summary	0043062614	128,157.30	1.81	0.001412
Summary	0043062966	206,138.13	107.36	0.052082
Summary	0043063242	186,005.25	155.00	0.083331
Summary	0043063278	211,749.13	242.63	0.114584
Summary	0043063552	304,310.77	221.89	0.072916
Summary	0043064325	350,366.23	204.97	0.058502
Summary	0043066369	269,673.95	75.02	0.027819
Summary	0043066774	244,148.57	152.59	0.062499
Summary	0043068552	153,029.60	79.70	0.052081
Summary	0043068794	286,244.86	298.17	0.104166
Summary	0043069109	150,999.68	21.08	0.013960
Summary	0043069527	212,056.65	176.71	0.083332
Summary	0043069711	255,863.05	213.22	0.083334
Summary	0043070667	236,968.72	197.47	0.083332
Summary	0043070905	441,579.87	453.59	0.102720
Summary	0043070918	328,153.97	304.91	0.092917
Summary	0043070950	544,111.96	680.14	0.125000
Summary	0043071178	265,153.57	193.34	0.072916
Summary	0043071444	438,308.15	407.26	0.092916
Summary	0043071608	684,466.80	901.68	0.131735
Summary	0043071676	212,233.43	197.20	0.092917
Summary	0043074482	183,234.64	229.04	0.124998
Summary	0043076172	244,451.33	101.85	0.041665
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	390,441.82	185.89	0.047610
Summary	0043078227	342,245.19	40.60	0.011863
Summary	0043078318	204,127.24	63.79	0.031250
Summary	0043078379	96,682.63	110.78	0.114581
Summary	0043078608	143,784.80	104.84	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079276	232,864.10	140.69	0.060417
Summary	0043079612	168,925.55	140.77	0.083333
Summary	0043079623	175,698.70	164.72	0.093751
Summary	0043079628	162,916.51	101.82	0.062498
Summary	0043079677	405,295.94	633.27	0.156249
Summary	0043079743	296,336.67	246.95	0.083334
Summary	0043079745	234,457.39	170.96	0.072917
Summary	0043080065	325,611.89	407.01	0.124999
Summary	0043080117	365,327.80	136.02	0.037232
Summary	0043080435	148,387.05	123.66	0.083336
Summary	0043081009	490,301.84	459.66	0.093750
Summary	0043081348	205,691.77	278.54	0.135416
Summary	0043081492	325,959.98	169.77	0.052083
Summary	0043081522	237,088.08	222.27	0.093750
Summary	0043082289	426,053.62	355.04	0.083332
Summary	0043082671	219,001.15	91.25	0.041666
Summary	0043082928	570,982.89	594.77	0.104166
Summary	0043083196	361,861.71	452.33	0.125001
Summary	0043083559	289,187.95	210.87	0.072918
Summary	0043083724	254,621.33	9.69	0.003806
Summary	0043084262	221,548.78	300.01	0.135415
Summary	0043084926	201,164.25	188.59	0.093749
Summary	0043085195	426,017.13	266.26	0.062500
Summary	0043085210	107,190.54	89.33	0.083338
Summary	0043085287	101,241.96	18.29	0.018066
Summary	0043087513	364,862.78	33.21	0.009102
Summary	0043089487	385,434.19	358.13	0.092916
Summary	0043092896	392,246.80	122.58	0.031251
Summary	0043095135	118,795.14	111.37	0.093750
Summary	0043095327	557,447.14	348.40	0.062499
Summary	0043095536	240,049.84	173.04	0.072085
Summary	0043096812	206,754.93	150.76	0.072917
Summary	0043096828	189,877.87	138.45	0.072915
Summary	0043097646	609,218.57	317.30	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043099839	105,033.56	87.53	0.083335
Summary	0043100214	393,126.75	532.36	0.135417
Summary	0043102995	481,734.97	451.63	0.093751
Summary	0043103396	172,271.04	161.50	0.093748
Summary	0043104805	243,536.12	126.84	0.052083
Summary	0043105244	495,921.84	413.27	0.083334
Summary	0043107168	451,920.48	329.53	0.072918
Summary	0043107177	435,720.37	127.72	0.029312
Summary	0043109915	432,655.27	293.48	0.067832
Summary	0043112501	470,006.23	391.67	0.083333
Summary	0043113712	607,167.17	948.70	0.156250
Summary	0043114421	118,732.88	111.31	0.093748
Summary	0043115750	195,478.40	48.54	0.024831
Summary	0043116297	419,106.23	441.30	0.105295
Summary	0043118861	654,761.78	1,227.68	0.187500
Summary	0043119009	574,203.52	837.38	0.145833
Summary	0043119079	223,561.34	256.16	0.114582
Summary	0043120136	393,869.69	410.28	0.104166
Summary	0043120263	240,994.15	175.72	0.072915
Summary	0043120656	187,578.93	254.01	0.135415
Summary	0043121547	156,314.40	162.83	0.104168
Summary	0043122217	307,461.15	352.30	0.114584
Summary	0043124236	80,009.14	91.68	0.114587
Summary	0043126752	115,239.39	72.02	0.062496
Summary	0043126783	185,606.74	232.01	0.125001
Summary	0043127853	377,946.87	147.18	0.038942
Summary	0043127907	237,088.08	222.27	0.093750
Summary	0043129146	499,716.84	780.81	0.156250
Summary	0043132081	605,685.45	504.74	0.083334
Summary	0043132952	130,595.69	54.89	0.042030
Summary	0043133704	125,869.68	104.89	0.083332
Summary	0043137024	122,737.39	102.28	0.083332
Summary	0043137245	436,391.10	363.66	0.083334
Summary	0043138886	385,704.18	281.24	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043144135	175,258.05	163.59	0.093342
Summary	0043146073	369,059.40	422.88	0.114583
Summary	0043146210	304,467.92	87.54	0.028752
Summary	0043146898	387,371.06	443.86	0.114583
Summary	0043146960	118,088.90	135.31	0.114583
Summary	0043147249	373,956.92	506.40	0.135417
Summary	0043147538	287,611.71	179.76	0.062501
Summary	0043148700	250,409.69	182.59	0.072917
Summary	0043149184	318,213.20	298.32	0.093748
Summary	0043152166	218,036.71	279.06	0.127988
Summary	0043152386	183,701.65	57.41	0.031252
Summary	0043153824	541,105.22	238.07	0.043997
Summary	0043154047	110,637.34	2.33	0.002106
Summary	0043157379	422,134.37	263.83	0.062499
Summary	0043157728	225,042.95	257.86	0.114583
Summary	0043157732	470,250.40	734.77	0.156251
Summary	0043158175	391,430.53	203.87	0.052083
Summary	0043158516	234,398.20	91.67	0.039109
Summary	0043158559	165,735.82	103.58	0.062497
Summary	0043159431	160,384.64	116.95	0.072918
Summary	0043160396	639,311.56	732.54	0.114583
Summary	0043161925	158,161.30	214.18	0.135419
Summary	0043162263	106,704.77	153.58	0.143930
Summary	0043162907	144,309.52	15.91	0.011025

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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
1	241,152.72	87.00	119,080.46	49.380

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043057436	241,152.72	87.00	119,080.46	49.380

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
67	10,367,926.95	1,753,511.91	16.913

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042989765	104,358.15	35,669.82	34.180
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	56,869.20	51.144
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043041037	144,895.69	23,688.67	16.349

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043046920	94,705.72	11,290.80	11.922
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043057436	241,152.72	119,080.46	49.380
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043068667	206,698.30	59.53	0.029
0043070606	193,942.18	(1,627.86)	(0.839)
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043086905	223,045.61	4,523.76	2.028
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	79,545.27	25.312
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	17,275.03	5.411
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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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	1	241,152.72	87.00	0.000 %	0	0.00	0.00	0.000 %	1	241,152.72	87.00	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	0043057436	255,000.00	3.625 %	LA	80.00	360	241,152.72	04/30/2022	87.00	119,080.46

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

* This data is currently not provided for reporting.

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

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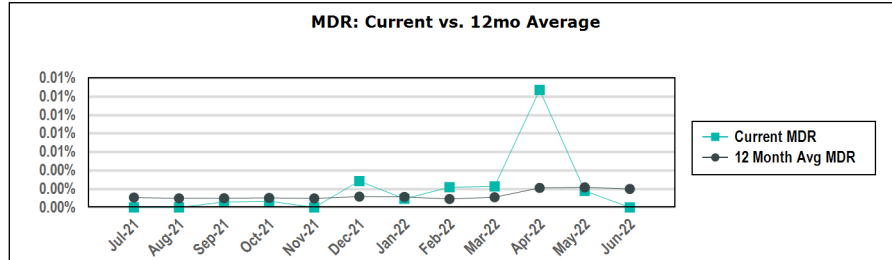
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Summary

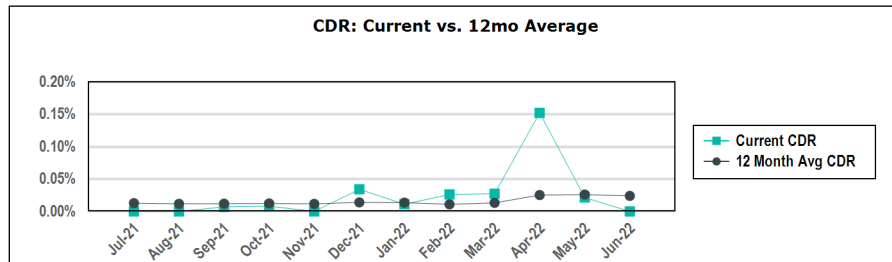
MDR

Current Month 0.000 %
3 Month Average 0.005 %
12 Month Average 0.002 %



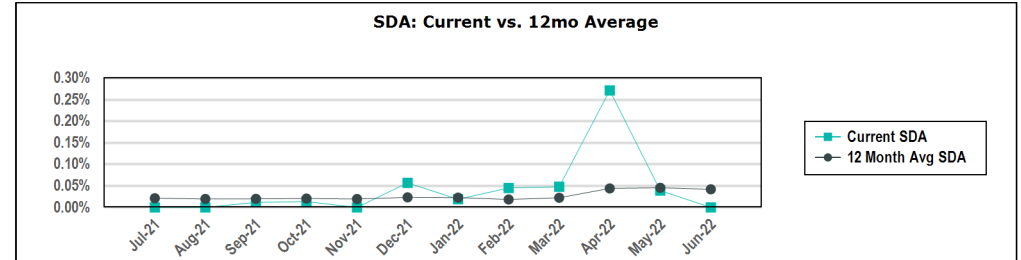
CDR

Current Month 0.000 %
3 Month Average 0.058 %
12 Month Average 0.024 %



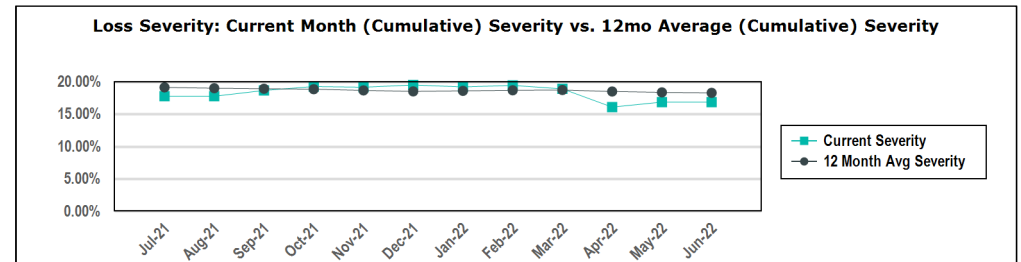
SDA

Current Month 0.000 %
3 Month Average 0.103 %
12 Month Average 0.042 %



Loss Severity

Current Month (Cumulative) 16.913 %
3 Month Average (Cumulative) 16.654 %
12 Month Average (Cumulative) 18.344 %



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	1.273 %
3 Month Average	1.464 %
12 Month Average	2.528 %

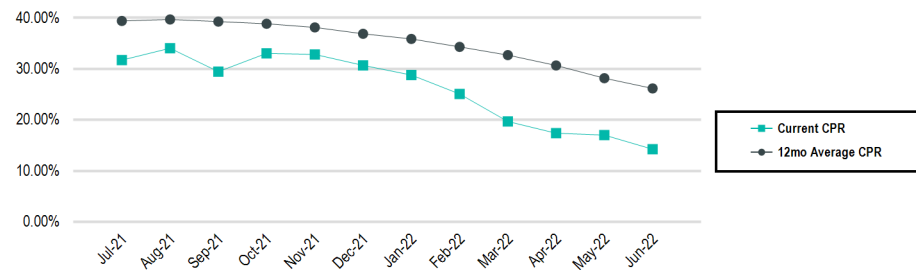
CPR

Current Month	14.246 %
3 Month Average	16.214 %
12 Month Average	26.165 %

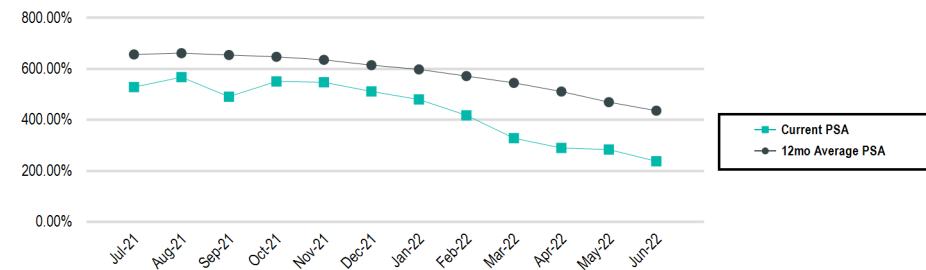
PSA

Current Month	237.442 %
3 Month Average	270.233 %
12 Month Average	436.083 %

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
171	30,573,965.67

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

Distribution Date: 27-Jun-2022
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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	

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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