

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2024
 05-Jan-2024 3:45:36 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		12/29/2023	0.00000 %	10,443,295,747.09	0.00	69,587,323.15	0.00	10,373,708,423.94	69,587,323.15	0.00
1M-1	30711XNS9	01/24/2024	6.00191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	01/24/2024	7.65191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	01/24/2024	7.65191 %	5,527,527.52	35,246.79	975,085.80	0.00	4,552,441.73	1,010,332.59	0.00
1M-BH		12/29/2023	0.00000 %	23,382,038.51	0.00	4,124,718.25	0.00	19,257,320.27	4,124,718.25	0.00
1M-2C	30711XNV2	01/24/2024	7.65191 %	58,556,745.94	373,392.46	0.00	0.00	58,556,745.94	373,392.46	0.00
1M-CH		12/29/2023	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	01/24/2024	7.65191 %	64,084,273.46	408,639.24	975,085.80	0.00	63,109,187.67	1,383,725.04	0.00
1M-2H		12/29/2023	0.00000 %	271,084,100.57	0.00	4,124,718.25	0.00	266,959,382.33	4,124,718.25	0.00
1B-1	30711XNW0	01/24/2024	9.05191 %	51,530,558.00	388,708.31	0.00	0.00	51,530,558.00	388,708.31	0.00
1B-1H		12/29/2023	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		12/29/2023	0.00000 %	215,925,678.33	0.00	0.00	178,957.27	215,746,721.06	0.00	3,009,569.94
1A-I1	30711XNY6	01/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	01/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	01/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	01/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	01/24/2024	1.80000 %	0.00	8,291.29	0.00	0.00	0.00	8,291.29	0.00
1B-I2	30711XPJ7	01/24/2024	1.40000 %	0.00	6,448.78	0.00	0.00	0.00	6,448.78	0.00
1B-I3	30711XPL2	01/24/2024	1.00000 %	0.00	4,606.27	0.00	0.00	0.00	4,606.27	0.00
1B-I4	30711XPN8	01/24/2024	0.60000 %	0.00	2,763.76	0.00	0.00	0.00	2,763.76	0.00
1C-I1	30711XPQ1	01/24/2024	1.80000 %	0.00	87,835.12	0.00	0.00	0.00	87,835.12	0.00
1C-I2	30711XPS7	01/24/2024	1.40000 %	0.00	68,316.20	0.00	0.00	0.00	68,316.20	0.00
1C-I3	30711XPU2	01/24/2024	1.00000 %	0.00	48,797.29	0.00	0.00	0.00	48,797.29	0.00
1C-I4	30711XPW8	01/24/2024	0.60000 %	0.00	29,278.37	0.00	0.00	0.00	29,278.37	0.00
1E-A1	30711XNZ3	01/24/2024	5.85191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	01/24/2024	6.25191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	01/24/2024	6.65191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	01/24/2024	7.05191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	01/24/2024	5.85191 %	5,527,527.52	26,955.49	975,085.80	0.00	4,552,441.73	1,002,041.29	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2024
05-Jan-2024 3:45:36 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	01/24/2024	6.25191 %	5,527,527.52	28,798.00	975,085.80	0.00	4,552,441.73	1,003,883.80	0.00
1E-B3	30711XPM0	01/24/2024	6.65191 %	5,527,527.52	30,640.51	975,085.80	0.00	4,552,441.73	1,005,726.31	0.00
1E-B4	30711XPP3	01/24/2024	7.05191 %	5,527,527.52	32,483.02	975,085.80	0.00	4,552,441.73	1,007,568.82	0.00
1E-C1	30711XPR9	01/24/2024	5.85191 %	58,556,745.94	285,557.34	0.00	0.00	58,556,745.94	285,557.34	0.00
1E-C2	30711XPT5	01/24/2024	6.25191 %	58,556,745.94	305,076.25	0.00	0.00	58,556,745.94	305,076.25	0.00
1E-C3	30711XPV0	01/24/2024	6.65191 %	58,556,745.94	324,595.17	0.00	0.00	58,556,745.94	324,595.17	0.00
1E-C4	30711XPX6	01/24/2024	7.05191 %	58,556,745.94	344,114.09	0.00	0.00	58,556,745.94	344,114.09	0.00
1E-D1	30711XPY4	01/24/2024	5.85191 %	5,527,527.52	26,955.49	975,085.80	0.00	4,552,441.73	1,002,041.29	0.00
1E-D2	30711XPZ1	01/24/2024	6.25191 %	5,527,527.52	28,798.00	975,085.80	0.00	4,552,441.73	1,003,883.80	0.00
1E-D3	30711XQA5	01/24/2024	6.65191 %	5,527,527.52	30,640.51	975,085.80	0.00	4,552,441.73	1,005,726.31	0.00
1E-D4	30711XQB3	01/24/2024	7.05191 %	5,527,527.52	32,483.02	975,085.80	0.00	4,552,441.73	1,007,568.82	0.00
1E-D5	30711XQC1	01/24/2024	7.65191 %	5,527,527.52	35,246.79	975,085.80	0.00	4,552,441.73	1,010,332.59	0.00
1E-F1	30711XQD9	01/24/2024	5.85191 %	64,084,273.46	312,512.83	975,085.80	0.00	63,109,187.67	1,287,598.63	0.00
1E-F2	30711XQE7	01/24/2024	6.25191 %	64,084,273.46	333,874.26	975,085.80	0.00	63,109,187.67	1,308,960.06	0.00
1E-F3	30711XQF4	01/24/2024	6.65191 %	64,084,273.46	355,235.68	975,085.80	0.00	63,109,187.67	1,330,321.48	0.00
1E-F4	30711XQG2	01/24/2024	7.05191 %	64,084,273.46	376,597.11	975,085.80	0.00	63,109,187.67	1,351,682.91	0.00
1E-F5	30711XQH0	01/24/2024	7.65191 %	64,084,273.46	408,639.24	975,085.80	0.00	63,109,187.67	1,383,725.04	0.00
1-X1	30711XQJ6	01/24/2024	1.80000 %	0.00	8,291.29	0.00	0.00	0.00	8,291.29	0.00
1-X2	30711XQK3	01/24/2024	1.40000 %	0.00	6,448.78	0.00	0.00	0.00	6,448.78	0.00
1-X3	30711XQL1	01/24/2024	1.00000 %	0.00	4,606.27	0.00	0.00	0.00	4,606.27	0.00
1-X4	30711XQM9	01/24/2024	0.60000 %	0.00	2,763.76	0.00	0.00	0.00	2,763.76	0.00
1-Y1	30711XQN7	01/24/2024	1.80000 %	0.00	96,126.41	0.00	0.00	0.00	96,126.41	0.00
1-Y2	30711XQP2	01/24/2024	1.40000 %	0.00	74,764.99	0.00	0.00	0.00	74,764.99	0.00
1-Y3	30711XQQ0	01/24/2024	1.00000 %	0.00	53,403.56	0.00	0.00	0.00	53,403.56	0.00
1-Y4	30711XQR8	01/24/2024	0.60000 %	0.00	32,042.14	0.00	0.00	0.00	32,042.14	0.00
Totals				12,152,710,563.22	5,059,973.88	93,438,132.45	178,957.27	12,059,093,473.68	98,498,106.33	3,009,569.94

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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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2024
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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	10,443,295,747.09	25,675,772.21	43,911,550.94	0.00	0.00	69,587,323.15	10,373,708,423.94	0.24634443	69,587,323.15
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	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.09070125	975,085.80
1M-BH	212,315,938.47	23,382,038.51	1,530,851.43	2,593,866.82	0.00	0.00	4,124,718.25	19,257,320.27	0.09070125	4,124,718.25
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	64,084,273.46	361,894.17	613,191.63	0.00	0.00	975,085.80	63,109,187.67	0.39706304	975,085.80
1M-2H	672,333,939.00	271,084,100.57	1,530,851.43	2,593,866.82	0.00	0.00	4,124,718.25	266,959,382.33	0.39706367	4,124,718.25
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	215,925,678.33	0.00	0.00	0.00	178,957.27	178,957.27	215,746,721.06	0.98624236	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	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.09070125	975,085.80
1E-B2	50,191,611.53	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.09070125	975,085.80
1E-B3	50,191,611.53	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.09070125	975,085.80

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Series 2017-C05



Distribution Date: 25-Jan-2024
 05-Jan-2024 3:45:36 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
1E-B4	50,191,611.53	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.09070125	975,085.80
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	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.04535062	975,085.80
1E-D2	100,383,223.06	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.04535062	975,085.80
1E-D3	100,383,223.06	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.04535062	975,085.80
1E-D4	100,383,223.06	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.04535062	975,085.80
1E-D5	100,383,223.06	5,527,527.52	361,894.17	613,191.63	0.00	0.00	975,085.80	4,552,441.73	0.04535062	975,085.80
1E-F1	108,748,357.47	64,084,273.46	361,894.17	613,191.63	0.00	0.00	975,085.80	63,109,187.67	0.58032313	975,085.80
1E-F2	108,748,357.47	64,084,273.46	361,894.17	613,191.63	0.00	0.00	975,085.80	63,109,187.67	0.58032313	975,085.80
1E-F3	108,748,357.47	64,084,273.46	361,894.17	613,191.63	0.00	0.00	975,085.80	63,109,187.67	0.58032313	975,085.80
1E-F4	108,748,357.47	64,084,273.46	361,894.17	613,191.63	0.00	0.00	975,085.80	63,109,187.67	0.58032313	975,085.80
1E-F5	108,748,357.47	64,084,273.46	361,894.17	613,191.63	0.00	0.00	975,085.80	63,109,187.67	0.58032313	975,085.80
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	12,152,710,563.22	34,527,781.79	58,910,350.66	0.00	178,957.27	93,617,089.72	12,059,093,473.68	0.26065854	93,438,132.45

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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Credit-Linked Notes

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	247.99692184	0.60972251	1.04276751	0.00000000	0.00000000	1.65249001	246.34443183	0.24634443	1.65249001
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	110.12851254	7.21025205	12.21701418	0.00000000	0.00000000	19.42726624	90.70124651	0.09070125	19.42726624
1M-BH	212,315,938.47	110.12851262	7.21025205	12.21701413	0.00000000	0.00000000	19.42726618	90.70124650	0.09070125	19.42726618
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	403.19797382	2.27692362	3.85800774	0.00000000	0.00000000	6.13493136	397.06304253	0.39706304	6.13493136
1M-2H	672,333,939.00	403.19859648	2.27692125	3.85800369	0.00000000	0.00000000	6.13492494	397.06367155	0.39706367	6.13492494
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	987.06042849	0.00000000	0.00000000	0.00000000	0.81806685	0.81806685	986.24236164	0.98624236	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	110.12851254	7.21025205	12.21701418	0.00000000	0.00000000	19.42726624	90.70124651	0.09070125	19.42726624
1E-B2	50,191,611.53	110.12851254	7.21025205	12.21701418	0.00000000	0.00000000	19.42726624	90.70124651	0.09070125	19.42726624
1E-B3	50,191,611.53	110.12851254	7.21025205	12.21701418	0.00000000	0.00000000	19.42726624	90.70124651	0.09070125	19.42726624

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2024
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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	110.12851254	7.21025205	12.21701418	0.00000000	0.00000000	19.42726624	90.70124651	0.09070125	19.42726624
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	55.06425627	3.60512603	6.10850709	0.00000000	0.00000000	9.71363312	45.35062325	0.04535062	9.71363312
1E-D2	100,383,223.06	55.06425627	3.60512603	6.10850709	0.00000000	0.00000000	9.71363312	45.35062325	0.04535062	9.71363312
1E-D3	100,383,223.06	55.06425627	3.60512603	6.10850709	0.00000000	0.00000000	9.71363312	45.35062325	0.04535062	9.71363312
1E-D4	100,383,223.06	55.06425627	3.60512603	6.10850709	0.00000000	0.00000000	9.71363312	45.35062325	0.04535062	9.71363312
1E-D5	100,383,223.06	55.06425627	3.60512603	6.10850709	0.00000000	0.00000000	9.71363312	45.35062325	0.04535062	9.71363312
1E-F1	108,748,357.47	589.28957596	3.32781275	5.63862889	0.00000000	0.00000000	8.96644163	580.32313442	0.58032313	8.96644163
1E-F2	108,748,357.47	589.28957596	3.32781275	5.63862889	0.00000000	0.00000000	8.96644163	580.32313442	0.58032313	8.96644163
1E-F3	108,748,357.47	589.28957596	3.32781275	5.63862889	0.00000000	0.00000000	8.96644163	580.32313442	0.58032313	8.96644163
1E-F4	108,748,357.47	589.28957596	3.32781275	5.63862889	0.00000000	0.00000000	8.96644163	580.32313442	0.58032313	8.96644163
1E-F5	108,748,357.47	589.28957596	3.32781275	5.63862889	0.00000000	0.00000000	8.96644163	580.32313442	0.58032313	8.96644163
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2024
 05-Jan-2024 3:45:36 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 %	10,443,295,747.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,373,708,423.94
1M-1	N/A	N/A	6.00191 %	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	7.65191 %	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	12/26/23 - 01/24/24	30	7.65191 %	5,527,527.52	35,246.79	0.00	0.00	0.00	0.00	35,246.79	0.00	4,552,441.73
1M-BH	N/A	N/A	0.00000 %	23,382,038.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,257,320.27
1M-2C	12/26/23 - 01/24/24	30	7.65191 %	58,556,745.94	373,392.46	0.00	0.00	0.00	0.00	373,392.46	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	12/26/23 - 01/24/24	30	7.65191 %	64,084,273.46	408,639.24	0.00	0.00	0.00	0.00	408,639.24	0.00	63,109,187.67
1M-2H	N/A	N/A	0.00000 %	271,084,100.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	266,959,382.33
1B-1	12/26/23 - 01/24/24	30	9.05191 %	51,530,558.00	388,708.31	0.00	0.00	0.00	0.00	388,708.31	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 %	215,925,678.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,746,721.06
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	12/26/23 - 01/24/24	30	1.80000 %	5,527,527.52	8,291.29	0.00	0.00	0.00	0.00	8,291.29	0.00	4,552,441.73
1B-I2	12/26/23 - 01/24/24	30	1.40000 %	5,527,527.52	6,448.78	0.00	0.00	0.00	0.00	6,448.78	0.00	4,552,441.73
1B-I3	12/26/23 - 01/24/24	30	1.00000 %	5,527,527.52	4,606.27	0.00	0.00	0.00	0.00	4,606.27	0.00	4,552,441.73
1B-I4	12/26/23 - 01/24/24	30	0.60000 %	5,527,527.52	2,763.76	0.00	0.00	0.00	0.00	2,763.76	0.00	4,552,441.73
1C-I1	12/26/23 - 01/24/24	30	1.80000 %	58,556,745.94	87,835.12	0.00	0.00	0.00	0.00	87,835.12	0.00	58,556,745.94
1C-I2	12/26/23 - 01/24/24	30	1.40000 %	58,556,745.94	68,316.20	0.00	0.00	0.00	0.00	68,316.20	0.00	58,556,745.94
1C-I3	12/26/23 - 01/24/24	30	1.00000 %	58,556,745.94	48,797.29	0.00	0.00	0.00	0.00	48,797.29	0.00	58,556,745.94
1C-I4	12/26/23 - 01/24/24	30	0.60000 %	58,556,745.94	29,278.37	0.00	0.00	0.00	0.00	29,278.37	0.00	58,556,745.94
1E-A1	N/A	N/A	5.85191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.25191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.65191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.05191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	12/26/23 - 01/24/24	30	5.85191 %	5,527,527.52	26,955.49	0.00	0.00	0.00	0.00	26,955.49	0.00	4,552,441.73
1E-B2	12/26/23 - 01/24/24	30	6.25191 %	5,527,527.52	28,798.00	0.00	0.00	0.00	0.00	28,798.00	0.00	4,552,441.73

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jan-2024
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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	12/26/23 - 01/24/24	30	6.65191 %	5,527,527.52	30,640.51	0.00	0.00	0.00	0.00	30,640.51	0.00	4,552,441.73
1E-B4	12/26/23 - 01/24/24	30	7.05191 %	5,527,527.52	32,483.02	0.00	0.00	0.00	0.00	32,483.02	0.00	4,552,441.73
1E-C1	12/26/23 - 01/24/24	30	5.85191 %	58,556,745.94	285,557.34	0.00	0.00	0.00	0.00	285,557.34	0.00	58,556,745.94
1E-C2	12/26/23 - 01/24/24	30	6.25191 %	58,556,745.94	305,076.25	0.00	0.00	0.00	0.00	305,076.25	0.00	58,556,745.94
1E-C3	12/26/23 - 01/24/24	30	6.65191 %	58,556,745.94	324,595.17	0.00	0.00	0.00	0.00	324,595.17	0.00	58,556,745.94
1E-C4	12/26/23 - 01/24/24	30	7.05191 %	58,556,745.94	344,114.09	0.00	0.00	0.00	0.00	344,114.09	0.00	58,556,745.94
1E-D1	12/26/23 - 01/24/24	30	5.85191 %	5,527,527.52	26,955.49	0.00	0.00	0.00	0.00	26,955.49	0.00	4,552,441.73
1E-D2	12/26/23 - 01/24/24	30	6.25191 %	5,527,527.52	28,798.00	0.00	0.00	0.00	0.00	28,798.00	0.00	4,552,441.73
1E-D3	12/26/23 - 01/24/24	30	6.65191 %	5,527,527.52	30,640.51	0.00	0.00	0.00	0.00	30,640.51	0.00	4,552,441.73
1E-D4	12/26/23 - 01/24/24	30	7.05191 %	5,527,527.52	32,483.02	0.00	0.00	0.00	0.00	32,483.02	0.00	4,552,441.73
1E-D5	12/26/23 - 01/24/24	30	7.65191 %	5,527,527.52	35,246.79	0.00	0.00	0.00	0.00	35,246.79	0.00	4,552,441.73
1E-F1	12/26/23 - 01/24/24	30	5.85191 %	64,084,273.46	312,512.83	0.00	0.00	0.00	0.00	312,512.83	0.00	63,109,187.67
1E-F2	12/26/23 - 01/24/24	30	6.25191 %	64,084,273.46	333,874.26	0.00	0.00	0.00	0.00	333,874.26	0.00	63,109,187.67
1E-F3	12/26/23 - 01/24/24	30	6.65191 %	64,084,273.46	355,235.68	0.00	0.00	0.00	0.00	355,235.68	0.00	63,109,187.67
1E-F4	12/26/23 - 01/24/24	30	7.05191 %	64,084,273.46	376,597.11	0.00	0.00	0.00	0.00	376,597.11	0.00	63,109,187.67
1E-F5	12/26/23 - 01/24/24	30	7.65191 %	64,084,273.46	408,639.24	0.00	0.00	0.00	0.00	408,639.24	0.00	63,109,187.67
1-X1	12/26/23 - 01/24/24	30	1.80000 %	5,527,527.52	8,291.29	0.00	0.00	0.00	0.00	8,291.29	0.00	4,552,441.73
1-X2	12/26/23 - 01/24/24	30	1.40000 %	5,527,527.52	6,448.78	0.00	0.00	0.00	0.00	6,448.78	0.00	4,552,441.73
1-X3	12/26/23 - 01/24/24	30	1.00000 %	5,527,527.52	4,606.27	0.00	0.00	0.00	0.00	4,606.27	0.00	4,552,441.73
1-X4	12/26/23 - 01/24/24	30	0.60000 %	5,527,527.52	2,763.76	0.00	0.00	0.00	0.00	2,763.76	0.00	4,552,441.73
1-Y1	12/26/23 - 01/24/24	30	1.80000 %	64,084,273.46	96,126.41	0.00	0.00	0.00	0.00	96,126.41	0.00	63,109,187.67
1-Y2	12/26/23 - 01/24/24	30	1.40000 %	64,084,273.46	74,764.99	0.00	0.00	0.00	0.00	74,764.99	0.00	63,109,187.67
1-Y3	12/26/23 - 01/24/24	30	1.00000 %	64,084,273.46	53,403.56	0.00	0.00	0.00	0.00	53,403.56	0.00	63,109,187.67
1-Y4	12/26/23 - 01/24/24	30	0.60000 %	64,084,273.46	32,042.14	0.00	0.00	0.00	0.00	32,042.14	0.00	63,109,187.67
Totals					5,059,973.88	0.00	0.00	0.00	0.00	5,059,973.88	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Jan-2024
05-Jan-2024 3:45:36 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 %	247.99692184	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	246.34443183
1M-1	353,291,000.00	6.00191 %	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	7.65191 %	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	7.65191 %	110.12851254	0.70224464	0.00000000	0.00000000	0.00000000	0.00000000	0.70224464	0.00000000	90.70124651
1M-BH	212,315,938.47	0.00000 %	110.12851262	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	90.70124650
1M-2C	58,556,745.94	7.65191 %	1000.00000000	6.37659170	0.00000000	0.00000000	0.00000000	0.00000000	6.37659170	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	7.65191 %	403.19797382	2.57102881	0.00000000	0.00000000	0.00000000	0.00000000	2.57102881	0.00000000	397.06304253
1M-2H	672,333,939.00	0.00000 %	403.19859648	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	397.06367155
1B-1	51,530,558.00	9.05191 %	1000.00000000	7.54325831	0.00000000	0.00000000	0.00000000	0.00000000	7.54325831	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 %	987.06042849	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.24236164
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 %	110.12851254	0.16519274	0.00000000	0.00000000	0.00000000	0.00000000	0.16519274	0.00000000	90.70124651
1B-I2	0.00	1.40000 %	110.12851254	0.12848322	0.00000000	0.00000000	0.00000000	0.00000000	0.12848322	0.00000000	90.70124651
1B-I3	0.00	1.00000 %	110.12851254	0.09177370	0.00000000	0.00000000	0.00000000	0.00000000	0.09177370	0.00000000	90.70124651
1B-I4	0.00	0.60000 %	110.12851254	0.05506418	0.00000000	0.00000000	0.00000000	0.00000000	0.05506418	0.00000000	90.70124651
1C-I1	0.00	1.80000 %	1000.00000000	1.50000002	0.00000000	0.00000000	0.00000000	0.00000000	1.50000002	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666661	0.00000000	0.00000000	0.00000000	0.00000000	1.16666661	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999995	0.00000000	0.00000000	0.00000000	0.00000000	0.49999995	0.00000000	1000.00000000
1E-A1	50,191,611.53	5.85191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	6.25191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.65191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Jan-2024
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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	7.05191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.85191 %	110.12851254	0.53705169	0.00000000	0.00000000	0.00000000	0.00000000	0.53705169	0.00000000	90.70124651
1E-B2	50,191,611.53	6.25191 %	110.12851254	0.57376121	0.00000000	0.00000000	0.00000000	0.00000000	0.57376121	0.00000000	90.70124651
1E-B3	50,191,611.53	6.65191 %	110.12851254	0.61047074	0.00000000	0.00000000	0.00000000	0.00000000	0.61047074	0.00000000	90.70124651
1E-B4	50,191,611.53	7.05191 %	110.12851254	0.64718026	0.00000000	0.00000000	0.00000000	0.00000000	0.64718026	0.00000000	90.70124651
1E-C1	58,556,745.94	5.85191 %	1000.00000000	4.87659168	0.00000000	0.00000000	0.00000000	0.00000000	4.87659168	0.00000000	1000.00000000
1E-C2	58,556,745.94	6.25191 %	1000.00000000	5.20992492	0.00000000	0.00000000	0.00000000	0.00000000	5.20992492	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.65191 %	1000.00000000	5.54325833	0.00000000	0.00000000	0.00000000	0.00000000	5.54325833	0.00000000	1000.00000000
1E-C4	58,556,745.94	7.05191 %	1000.00000000	5.87659175	0.00000000	0.00000000	0.00000000	0.00000000	5.87659175	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.85191 %	55.06425627	0.26852585	0.00000000	0.00000000	0.00000000	0.00000000	0.26852585	0.00000000	45.35062325
1E-D2	100,383,223.06	6.25191 %	55.06425627	0.28688061	0.00000000	0.00000000	0.00000000	0.00000000	0.28688061	0.00000000	45.35062325
1E-D3	100,383,223.06	6.65191 %	55.06425627	0.30523537	0.00000000	0.00000000	0.00000000	0.00000000	0.30523537	0.00000000	45.35062325
1E-D4	100,383,223.06	7.05191 %	55.06425627	0.32359013	0.00000000	0.00000000	0.00000000	0.00000000	0.32359013	0.00000000	45.35062325
1E-D5	100,383,223.06	7.65191 %	55.06425627	0.35112232	0.00000000	0.00000000	0.00000000	0.00000000	0.35112232	0.00000000	45.35062325
1E-F1	108,748,357.47	5.85191 %	589.28957596	2.87372460	0.00000000	0.00000000	0.00000000	0.00000000	2.87372460	0.00000000	580.32313442
1E-F2	108,748,357.47	6.25191 %	589.28957596	3.07015451	0.00000000	0.00000000	0.00000000	0.00000000	3.07015451	0.00000000	580.32313442
1E-F3	108,748,357.47	6.65191 %	589.28957596	3.26658433	0.00000000	0.00000000	0.00000000	0.00000000	3.26658433	0.00000000	580.32313442
1E-F4	108,748,357.47	7.05191 %	589.28957596	3.46301424	0.00000000	0.00000000	0.00000000	0.00000000	3.46301424	0.00000000	580.32313442
1E-F5	108,748,357.47	7.65191 %	589.28957596	3.75765896	0.00000000	0.00000000	0.00000000	0.00000000	3.75765896	0.00000000	580.32313442
1-X1	0.00	1.80000 %	55.06425598	0.08259637	0.00000000	0.00000000	0.00000000	0.00000000	0.08259637	0.00000000	45.35062301
1-X2	0.00	1.40000 %	55.06425598	0.06424161	0.00000000	0.00000000	0.00000000	0.00000000	0.06424161	0.00000000	45.35062301
1-X3	0.00	1.00000 %	55.06425598	0.04588685	0.00000000	0.00000000	0.00000000	0.00000000	0.04588685	0.00000000	45.35062301
1-X4	0.00	0.60000 %	55.06425598	0.02753209	0.00000000	0.00000000	0.00000000	0.00000000	0.02753209	0.00000000	45.35062301
1-Y1	0.00	1.80000 %	589.28957596	0.88393436	0.00000000	0.00000000	0.00000000	0.00000000	0.88393436	0.00000000	580.32313442
1-Y2	0.00	1.40000 %	589.28957596	0.68750454	0.00000000	0.00000000	0.00000000	0.00000000	0.68750454	0.00000000	580.32313442
1-Y3	0.00	1.00000 %	589.28957596	0.49107464	0.00000000	0.00000000	0.00000000	0.00000000	0.49107464	0.00000000	580.32313442
1-Y4	0.00	0.60000 %	589.28957596	0.29464482	0.00000000	0.00000000	0.00000000	0.00000000	0.29464482	0.00000000	580.32313442

(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	1,970,557.28
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(178,957.27)
Total Deposits	1,791,600.01
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,772,433.35
Total Withdrawals (Pool Distribution Amount)	1,791,600.01
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	74,866,084.46
Total Principal Reduction Cumulative	32,612,978,353.40
Scheduled Principal Current	27,568,517.81
Scheduled Principal Cumulative	3,778,951,126.66
Unscheduled Principal Current	47,118,609.38
Unscheduled Principal Cumulative	28,831,017,653.30
Senior Reduction Amount	69,587,323.15
Subordinate Reduction Amount	5,099,804.04
Calculated Tranche Write-down Amount	178,957.27
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	75,344.67
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	56,668.98
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	59512
Period Reference Pool Removal Loan Count	267
Period Ending Loan Count	59245
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	11,138,280,006.04
Period PIF Loan Count Current	265
PIF Loan Count Cumulative	115144
Period PIF Loan UPB Current	40,307,392.56
PIF Loan UPB Cumulative	27,717,358,476.86
Period Partial Prepayment Amount	6,596,494.74
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	585,611.31
Credit Event Amount Cumulative	16,764,753.39
Total Active Modified Loan Count	881
Total Active Modified Loan UPB	216,367,454.43
Adjusted SOFR	5.451910%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.134395%
Subordinate Percentage	6.865605%
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 %	6.860000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.860000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.860000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.860000 %
1M-2B	0.00	0.00	1.700000 %	6.610000 %	6.650000 %
1M-2C	0.00	0.00	1.000000 %	3.880000 %	3.900000 %
1M-2	0.00	0.00	1.000000 %	3.880000 %	3.900000 %
1M-2H	0.00	0.00	1.000000 %	3.880000 %	3.900000 %
1B-1	0.00	0.00	0.500000 %	1.930000 %	1.940000 %
1B-1H	0.00	0.00	0.500000 %	1.930000 %	1.940000 %
1B-2H	178,957.27	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	496	97,386,015.66	0.837201 %	0.874336 %
60 Days	113	20,179,050.43	0.190733 %	0.181168 %
90 Days	62	12,412,154.72	0.104650 %	0.111437 %
120 Days	36	7,629,691.84	0.060765 %	0.068500 %
150 Days	42	7,934,479.90	0.070892 %	0.071236 %
180+ Days	182	38,650,863.22	0.307199 %	0.347009 %
Totals	931	184,192,255.77	1.571441 %	1.653687 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	354	95,393,365.01	75,344.67	0.078983

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	227,269.50	165.72	0.072918
Summary	0042989071	169,669.71	88.37	0.052084
Summary	0042990161	84,656.87	52.91	0.062499
Summary	0042990689	267,199.87	139.17	0.052085
Summary	0042991392	135,385.47	152.89	0.112929
Summary	0042992047	161,220.05	100.76	0.062498
Summary	0042994080	206,050.12	150.24	0.072914
Summary	0042994959	432,363.30	207.47	0.047985
Summary	0042996327	251,493.14	183.38	0.072917
Summary	0042996693	209,344.87	0.87	0.000416
Summary	0042997000	90,440.32	9.42	0.010416
Summary	0042999210	280,855.29	234.05	0.083335
Summary	0043000107	246,460.82	231.06	0.093751
Summary	0043000139	322,660.40	302.49	0.093749
Summary	0043001231	380,015.67	316.68	0.083333
Summary	0043002121	369,765.12	189.50	0.051249
Summary	0043002721	265,439.12	82.95	0.031250
Summary	0043004734	471,373.22	294.61	0.062500
Summary	0043004745	577,034.31	536.16	0.092916
Summary	0043004835	347,536.20	134.36	0.038661
Summary	0043004978	143,824.64	112.08	0.077928
Summary	0043005227	284,331.44	224.30	0.078887
Summary	0043005454	212,750.64	88.65	0.041668
Summary	0043005463	154,312.80	225.04	0.145834
Summary	0043005541	186,986.51	58.43	0.031248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005986	117,773.21	129.42	0.109889
Summary	0043007027	312,037.86	195.02	0.062499
Summary	0043007084	178,777.69	297.96	0.166665
Summary	0043007924	261,121.60	81.60	0.031250
Summary	0043007942	410,003.22	380.96	0.092916
Summary	0043008142	196,236.74	163.53	0.083333
Summary	0043008349	294,166.55	183.85	0.062499
Summary	0043008605	256,215.58	213.51	0.083332
Summary	0043008729	160,906.93	124.03	0.077082
Summary	0043009223	120,799.08	153.48	0.127054
Summary	0043009895	170,029.81	247.96	0.145833
Summary	0043010779	364,636.51	455.80	0.125001
Summary	0043010911	102,741.95	107.02	0.104164
Summary	0043011345	440,463.30	409.26	0.092916
Summary	0043011387	112,957.07	129.43	0.114583
Summary	0043011482	222,518.54	160.40	0.072084
Summary	0043012772	152,737.16	95.46	0.062500
Summary	0043013742	104,380.75	86.98	0.083330
Summary	0043013785	550,977.60	401.75	0.072916
Summary	0043013870	255,976.40	231.83	0.090567
Summary	0043014498	140,023.55	133.88	0.095612
Summary	0043014727	365,117.90	152.13	0.041666
Summary	0043014979	356,773.60	408.80	0.114582
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	568,605.66	177.69	0.031250
Summary	0043016526	521,252.12	217.19	0.041667
Summary	0043017262	110,492.60	11.51	0.010417
Summary	0043017323	196,249.15	143.10	0.072918
Summary	0043018058	291,707.29	2.51	0.000860
Summary	0043018610	386,568.51	523.48	0.135417
Summary	0043018931	184,989.04	70.14	0.037916
Summary	0043019573	353,273.95	361.77	0.102405
Summary	0043019839	219,645.37	188.61	0.085870
Summary	0043020086	140,992.64	58.75	0.041669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020147	67,727.21	21.16	0.031243
Summary	0043020563	305,941.73	254.95	0.083333
Summary	0043021188	199,446.84	20.78	0.010419
Summary	0043021543	100,677.88	52.44	0.052087
Summary	0043021629	145,599.32	151.67	0.104169
Summary	0043022057	307,788.60	256.49	0.083333
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	101,259.58	9.70	0.009579
Summary	0043023286	347,372.62	36.18	0.010415
Summary	0043024060	725,935.98	491.25	0.067671
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043024193	125,402.72	117.57	0.093754
Summary	0043024826	157,567.98	65.65	0.041665
Summary	0043025610	581,945.70	484.95	0.083333
Summary	0043025624	369,067.59	269.11	0.072916
Summary	0043026268	406,237.02	211.58	0.052083
Summary	0043026610	351,881.02	183.27	0.052083
Summary	0043027378	414,450.10	302.20	0.072916
Summary	0043027589	377,102.23	351.21	0.093134
Summary	0043028411	354,076.73	110.65	0.031250
Summary	0043029082	351,878.72	293.23	0.083333
Summary	0043029746	403,742.52	336.45	0.083333
Summary	0043029765	263,483.25	192.12	0.072915
Summary	0043030314	600,275.24	562.76	0.093750
Summary	0043030910	200,071.76	187.57	0.093751
Summary	0043031916	236,722.92	246.59	0.104168
Summary	0043031968	552,031.77	747.54	0.135416
Summary	0043032203	161,957.60	50.61	0.031249
Summary	0043032700	80,851.72	109.49	0.135421
Summary	0043033397	185,517.08	193.25	0.104168
Summary	0043033428	146,434.71	179.52	0.122594
Summary	0043033521	191,560.54	155.22	0.081029
Summary	0043034369	202,504.76	210.94	0.104165
Summary	0043034643	124,246.18	12.94	0.010415

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Distribution Date: 25-Jan-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043034961	289,065.01	60.22	0.020833
Summary	0043035160	104,222.11	90.05	0.086402
Summary	0043035796	288,936.34	180.59	0.062502
Summary	0043036420	306,047.58	382.56	0.125000
Summary	0043036460	331,155.97	31.74	0.009585
Summary	0043038358	354,630.95	348.23	0.098195
Summary	0043038606	99,811.08	92.74	0.092916
Summary	0043038991	120,813.45	201.36	0.166670
Summary	0043039420	204,058.47	425.12	0.208332
Summary	0043039466	417,448.26	39.83	0.009541
Summary	0043039642	224,015.34	264.24	0.117956
Summary	0043040508	122,456.06	113.78	0.092915
Summary	0043041335	80,817.54	134.70	0.166672
Summary	0043041782	82,110.31	119.74	0.145828
Summary	0043041783	69,537.20	101.41	0.145836
Summary	0043042239	241,153.48	226.08	0.093749
Summary	0043042445	165,572.06	34.49	0.020831
Summary	0043042501	193,729.15	142.17	0.073386
Summary	0043043033	478,430.40	249.18	0.052083
Summary	0043044023	287,547.23	89.86	0.031251
Summary	0043044078	396,636.50	165.27	0.041668
Summary	0043045670	245,556.59	153.47	0.062499
Summary	0043046513	184,031.13	287.55	0.156251
Summary	0043047008	419,809.68	218.65	0.052083
Summary	0043047450	191,623.87	99.80	0.052081
Summary	0043047618	102,774.98	128.47	0.125001
Summary	0043047907	161,083.88	33.56	0.020834
Summary	0043048569	606,241.28	442.05	0.072917
Summary	0043049357	141,398.23	103.10	0.072915
Summary	0043049816	253,681.20	158.55	0.062500
Summary	0043050296	213,071.62	266.34	0.125000
Summary	0043050510	360,141.92	262.60	0.072916
Summary	0043051737	332,590.91	138.58	0.041667
Summary	0043052038	235,054.25	73.45	0.031248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052177	351,741.23	18.03	0.005126
Summary	0043052196	207,429.95	129.64	0.062498
Summary	0043052353	489,743.02	425.28	0.086837
Summary	0043052554	406,658.45	296.52	0.072916
Summary	0043052557	150,242.69	172.15	0.114581
Summary	0043053268	271,884.69	261.65	0.096236
Summary	0043053477	368,477.27	313.20	0.084998
Summary	0043054701	233,473.04	194.56	0.083333
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055485	370,953.33	154.56	0.041666
Summary	0043056714	156,095.35	81.30	0.052084
Summary	0043056857	217,886.19	221.52	0.101668
Summary	0043057136	251,652.68	268.56	0.106719
Summary	0043058838	270,485.83	169.05	0.062499
Summary	0043059118	265,185.65	248.61	0.093749
Summary	0043059200	465,294.49	290.81	0.062500
Summary	0043059790	175,664.84	18.30	0.010418
Summary	0043059994	470,755.94	539.41	0.114584
Summary	0043060003	85,419.22	62.28	0.072911
Summary	0043060406	244,335.16	76.35	0.031248
Summary	0043060764	601,810.98	1,003.02	0.166667
Summary	0043060946	374,812.66	273.30	0.072916
Summary	0043061462	445,164.41	602.83	0.135417
Summary	0043061504	343,052.15	393.08	0.114583
Summary	0043061685	196,922.23	205.13	0.104168
Summary	0043062246	128,631.86	212.85	0.165472
Summary	0043062272	152,330.25	103.52	0.067958
Summary	0043062442	105,274.24	109.66	0.104166
Summary	0043062466	241,507.69	276.73	0.114584
Summary	0043062635	146,266.59	176.78	0.120862
Summary	0043062966	201,654.99	105.03	0.052084
Summary	0043063242	181,945.67	151.62	0.083333
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	297,669.14	217.05	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043064325	332,317.09	195.57	0.058850
Summary	0043066774	238,896.08	149.31	0.062500
Summary	0043068369	189,387.68	192.37	0.101575
Summary	0043068552	149,713.13	77.98	0.052086
Summary	0043068794	279,426.19	291.07	0.104167
Summary	0043069368	102,193.95	113.87	0.111425
Summary	0043069527	207,690.58	173.08	0.083336
Summary	0043069711	250,278.17	208.57	0.083335
Summary	0043070667	232,054.90	193.38	0.083334
Summary	0043070700	351,773.08	253.57	0.072083
Summary	0043070855	220,420.82	252.57	0.114585
Summary	0043070905	433,351.53	447.59	0.103286
Summary	0043070918	321,028.97	298.29	0.092917
Summary	0043070950	525,291.41	656.61	0.124999
Summary	0043070960	412,843.35	215.02	0.052083
Summary	0043071178	259,346.13	189.11	0.072918
Summary	0043071444	428,605.41	398.25	0.092918
Summary	0043071608	671,530.08	888.21	0.132267
Summary	0043073151	350,525.76	106.62	0.030417
Summary	0043074482	179,431.60	224.29	0.125000
Summary	0043075885	478,826.41	394.73	0.082437
Summary	0043076172	239,134.93	99.64	0.041667
Summary	0043076277	120,472.60	37.65	0.031252
Summary	0043076297	334,964.81	113.50	0.033884
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	382,995.87	183.56	0.047927
Summary	0043077078	595,337.32	654.03	0.109859
Summary	0043077854	375,075.62	273.49	0.072916
Summary	0043078227	334,247.50	40.60	0.012147
Summary	0043078318	199,616.69	62.38	0.031250
Summary	0043078379	94,587.26	108.38	0.114582
Summary	0043078608	147,220.68	198.26	0.134669
Summary	0043079276	228,054.74	137.78	0.060415
Summary	0043079331	320,005.59	66.67	0.020834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079612	165,251.73	137.71	0.083333
Summary	0043079623	170,902.30	160.22	0.093749
Summary	0043079628	159,582.88	99.74	0.062500
Summary	0043079677	394,317.25	616.12	0.156250
Summary	0043079745	229,659.90	167.46	0.072917
Summary	0043079811	300,175.93	187.61	0.062500
Summary	0043080065	318,828.83	398.54	0.125001
Summary	0043080372	170,822.53	106.76	0.062498
Summary	0043080435	145,266.15	121.06	0.083337
Summary	0043080750	210,567.20	219.34	0.104166
Summary	0043081009	479,563.27	449.59	0.093750
Summary	0043081348	201,218.34	272.48	0.135415
Summary	0043081492	318,845.94	166.07	0.052085
Summary	0043081522	232,216.30	217.70	0.093749
Summary	0043081856	252,013.98	288.77	0.114585
Summary	0043082289	418,798.94	349.00	0.083334
Summary	0043082426	131,786.49	137.28	0.104168
Summary	0043082671	222,006.64	92.50	0.041665
Summary	0043082928	558,445.15	581.71	0.104166
Summary	0043083275	237,833.08	247.74	0.104165
Summary	0043083515	144,357.96	105.26	0.072916
Summary	0043083559	280,384.03	204.45	0.072918
Summary	0043083724	249,374.66	9.69	0.003886
Summary	0043083911	140,672.91	57.44	0.040832
Summary	0043084083	113,488.12	162.32	0.143028
Summary	0043084150	103,776.74	118.91	0.114583
Summary	0043084236	335,278.16	209.55	0.062500
Summary	0043084262	216,730.35	293.49	0.135417
Summary	0043084926	196,789.14	184.49	0.093750
Summary	0043085195	417,299.91	260.81	0.062499
Summary	0043085210	104,859.36	87.38	0.083331
Summary	0043085287	99,594.07	18.29	0.018365
Summary	0043085295	349,878.74	204.10	0.058334
Summary	0043085405	529,138.34	275.59	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043085994	299,549.78	31.20	0.010416
Summary	0043086036	262,307.63	136.62	0.052084
Summary	0043089192	228,954.93	119.25	0.052084
Summary	0043089487	376,985.55	350.28	0.092916
Summary	0043090825	338,992.76	211.87	0.062500
Summary	0043092160	115,508.51	24.06	0.020830
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	383,685.98	119.90	0.031250
Summary	0043092921	348,391.74	326.62	0.093751
Summary	0043095135	116,431.92	109.15	0.093746
Summary	0043095536	236,485.31	170.47	0.072085
Summary	0043096266	226,429.81	47.17	0.020832
Summary	0043096812	202,258.34	147.48	0.072917
Summary	0043096828	185,748.34	135.44	0.072916
Summary	0043096857	111,743.24	58.20	0.052084
Summary	0043097646	596,015.32	310.42	0.052083
Summary	0043099839	102,537.61	85.45	0.083335
Summary	0043100214	385,053.19	521.43	0.135418
Summary	0043101332	533,898.22	444.92	0.083334
Summary	0043102995	471,257.82	441.80	0.093749
Summary	0043103114	212,267.52	199.00	0.093750
Summary	0043103396	168,537.53	158.00	0.093748
Summary	0043103875	366,167.73	228.85	0.062499
Summary	0043104805	238,238.15	124.08	0.052082
Summary	0043105244	484,916.20	404.10	0.083334
Summary	0043105873	139,444.29	87.15	0.062498
Summary	0043107168	441,322.98	321.80	0.072917
Summary	0043107177	437,347.89	127.72	0.029203
Summary	0043107624	288,478.13	90.15	0.031250
Summary	0043108059	194,724.55	202.84	0.104168
Summary	0043108581	215,920.48	224.92	0.104168
Summary	0043109588	232,582.99	145.36	0.062498
Summary	0043109733	133,907.15	13.95	0.010418
Summary	0043109915	425,578.36	293.48	0.068960

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043110438	258,074.12	134.41	0.052082
Summary	0043111439	171,905.72	17.91	0.010419
Summary	0043112501	459,747.30	383.12	0.083333
Summary	0043112848	242,112.30	126.10	0.052083
Summary	0043113013	199,038.88	82.93	0.041665
Summary	0043113549	135,630.34	141.28	0.104165
Summary	0043113712	593,130.46	926.77	0.156251
Summary	0043114421	116,810.61	109.51	0.093750
Summary	0043115246	324,000.76	322.53	0.099546
Summary	0043115561	178,692.67	111.68	0.062498
Summary	0043115750	207,784.64	48.54	0.023361
Summary	0043116297	409,809.38	431.62	0.105322
Summary	0043116336	113,745.53	11.85	0.010418
Summary	0043117562	170,466.94	157.01	0.092106
Summary	0043118861	640,521.61	1,200.98	0.187500
Summary	0043119079	218,633.09	250.52	0.114585
Summary	0043120136	385,453.81	401.51	0.104166
Summary	0043120263	235,715.94	171.88	0.072918
Summary	0043120786	398,449.51	581.07	0.145833
Summary	0043121547	147,024.40	153.15	0.104166
Summary	0043122022	133,531.85	69.55	0.052085
Summary	0043122217	300,682.80	344.53	0.114583
Summary	0043122760	152,858.28	254.76	0.166664
Summary	0043124215	372,081.27	155.03	0.041666
Summary	0043124236	78,372.01	89.80	0.114582
Summary	0043125984	299,377.11	124.74	0.041667
Summary	0043126405	268,543.83	202.72	0.075489
Summary	0043126783	181,458.68	226.82	0.124998
Summary	0043127853	370,745.09	144.93	0.039092
Summary	0043127907	232,216.30	217.70	0.093749
Summary	0043129058	121,501.06	113.91	0.093752
Summary	0043129146	496,473.01	775.74	0.156250
Summary	0043130756	320,398.03	133.50	0.041667
Summary	0043131495	132,117.60	165.15	0.125002

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132081	592,503.10	493.75	0.083333
Summary	0043132568	306,184.13	127.58	0.041668
Summary	0043132952	128,216.78	54.40	0.042428
Summary	0043133194	340,342.91	141.81	0.041667
Summary	0043133704	122,325.62	101.94	0.083335
Summary	0043134464	174,557.05	152.54	0.087387
Summary	0043136619	368,208.83	268.49	0.072918
Summary	0043136848	97,216.94	60.76	0.062499
Summary	0043137024	124,831.20	104.03	0.083337
Summary	0043137245	427,171.84	355.98	0.083334
Summary	0043138886	377,738.78	275.43	0.072915
Summary	0043139417	323,272.17	67.35	0.020834
Summary	0043140083	241,837.30	75.57	0.031248
Summary	0043143098	136,074.06	170.09	0.124998
Summary	0043144094	278,014.89	115.84	0.041667
Summary	0043144135	173,214.79	163.59	0.094443
Summary	0043144838	111,051.68	46.27	0.041665
Summary	0043144944	277,986.34	144.78	0.052082
Summary	0043145622	159,947.13	166.61	0.104166
Summary	0043146073	360,847.66	413.47	0.114583
Summary	0043146210	299,258.11	87.54	0.029252
Summary	0043146228	421,219.49	614.28	0.145834
Summary	0043146898	378,916.61	434.18	0.114585
Summary	0043146960	115,714.04	132.59	0.114584
Summary	0043147108	135,436.55	28.22	0.020836
Summary	0043147249	365,852.37	495.43	0.135418
Summary	0043147277	594,554.73	637.52	0.107226
Summary	0043147338	244,118.39	356.01	0.145835
Summary	0043147523	198,772.79	41.41	0.020833
Summary	0043147538	281,431.38	175.89	0.062498
Summary	0043147822	139,709.96	87.32	0.062501
Summary	0043148396	396,488.45	165.20	0.041666
Summary	0043148665	160,402.31	195.94	0.122155
Summary	0043148700	244,944.27	178.61	0.072919

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043149184	311,578.01	292.10	0.093749
Summary	0043149510	105,548.67	94.02	0.089077
Summary	0043151264	263,467.04	82.33	0.031249
Summary	0043152166	213,676.85	274.07	0.128264
Summary	0043152386	179,692.34	56.15	0.031248
Summary	0043154047	106,807.21	2.33	0.002182
Summary	0043154084	314,187.87	163.64	0.052083
Summary	0043154986	215,223.49	156.93	0.072915
Summary	0043156064	538,502.20	224.38	0.041667
Summary	0043156689	369,775.05	115.55	0.031249
Summary	0043157379	412,953.52	258.10	0.062501
Summary	0043157728	219,866.64	251.93	0.114583
Summary	0043157732	460,023.02	718.79	0.156251
Summary	0043158175	382,787.36	199.37	0.052084
Summary	0043158559	163,095.79	101.93	0.062497
Summary	0043159431	156,908.62	114.41	0.072915
Summary	0043160396	624,014.40	715.02	0.114584
Summary	0043161040	52,859.91	50.24	0.095044
Summary	0043161245	521,031.21	542.74	0.104167
Summary	0043161386	232,078.68	247.51	0.106649
Summary	0043162097	84,207.60	114.03	0.135415
Summary	0043162263	106,078.36	153.12	0.144346
Summary	0043162907	141,950.06	15.91	0.011208

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	585,611.31	178,957.27	30.559

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043053894	421,425.02	37,685.53	8.942
0043122183	164,186.29	141,271.74	86.044

Realized Loss Summary
Current Adjustments to Previous Dispositions

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

Realized Loss Detail
Current Adjustments to Previous Dispositions

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

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
104	16,764,753.39	3,009,573.44	17.952

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	3,688.73	2.744
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
0043011863	164,366.93	679.27	0.413
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	61,561.14	21.753

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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
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
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	49,555.11	29.042
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043053894	421,425.02	37,685.53	8.942
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043062311	120,293.78	35,578.20	29.576
0043062659	57,953.12	61,437.74	106.013
0043063121	58,273.76	467.02	0.801
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	58,606.36	27.316
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043085324	88,618.47	(1,408.68)	(1.590)
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
0043092550	122,535.86	1,012.06	0.826
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
0043106029	279,554.60	151,663.09	54.252
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	83,441.12	26.552

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122183	164,186.29	141,271.74	86.044
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	19,249.52	27.027
0043128952	221,411.86	(3,432.24)	(1.550)
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
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	6,288.97	1.970
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	585,611.31	178,957.27	0.002 %	0	0.00	0.00	0.000 %	2	585,611.31	178,957.27	0.002 %

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	0043053894	417,000.00	4.125 %	GA	80.00	360	421,425.02	12/31/2023	37,685.53	37,685.53
Summary	0043122183	172,000.00	4.625 %	TX	80.00	360	164,186.29	12/31/2023	141,271.74	141,271.74

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05

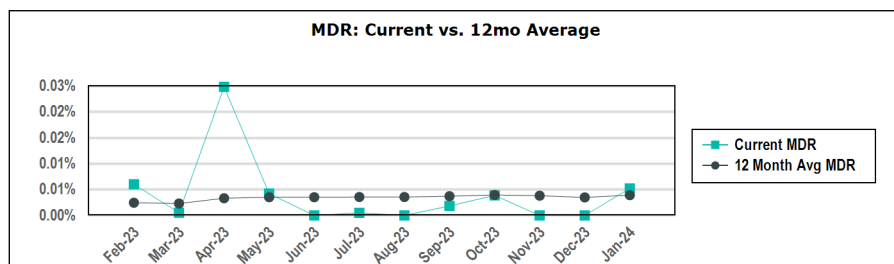
Distribution Date: 25-Jan-2024
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Realized Loss Report - Collateral

Summary

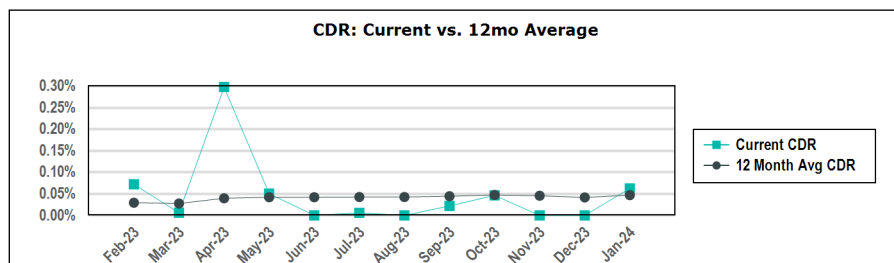
MDR

Current Month 0.005 %
 3 Month Average 0.002 %
 12 Month Average 0.004 %



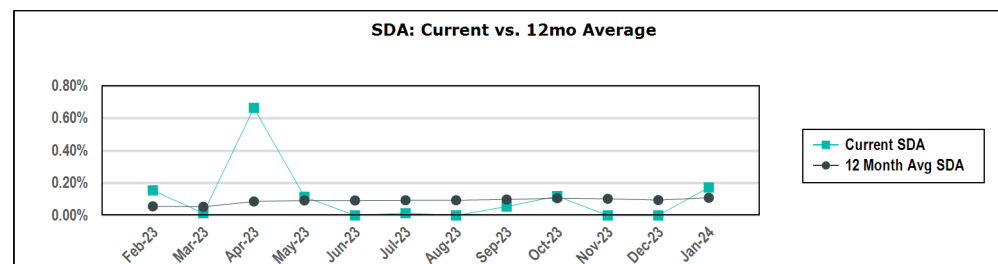
CDR

Current Month 0.063 %
 3 Month Average 0.021 %
 12 Month Average 0.047 %



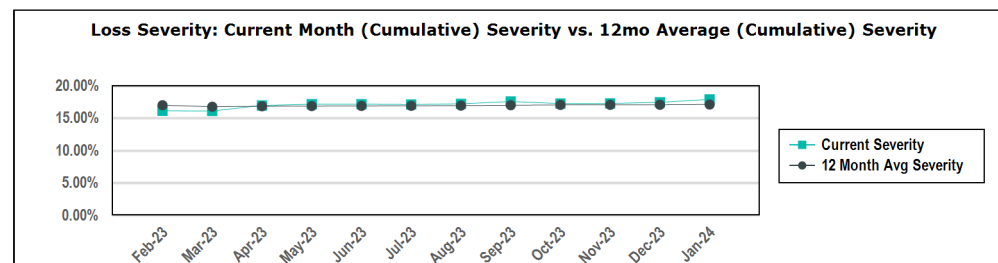
SDA

Current Month 0.173 %
 3 Month Average 0.058 %
 12 Month Average 0.109 %



Loss Severity

Current Month (Cumulative) 17.952 %
 3 Month Average (Cumulative) 17.589 %
 12 Month Average (Cumulative) 17.156 %



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	0.423 %
3 Month Average	0.439 %
12 Month Average	0.473 %

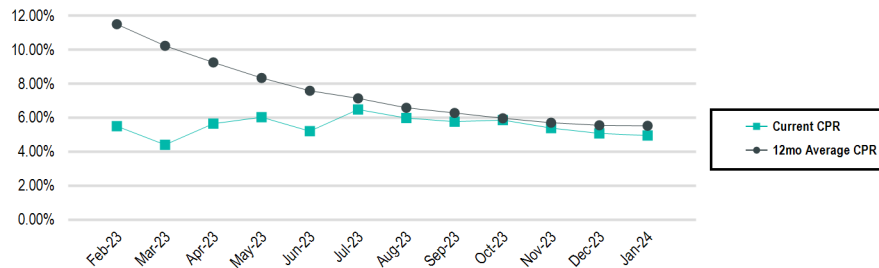
CPR

Current Month	4.958 %
3 Month Average	5.148 %
12 Month Average	5.534 %

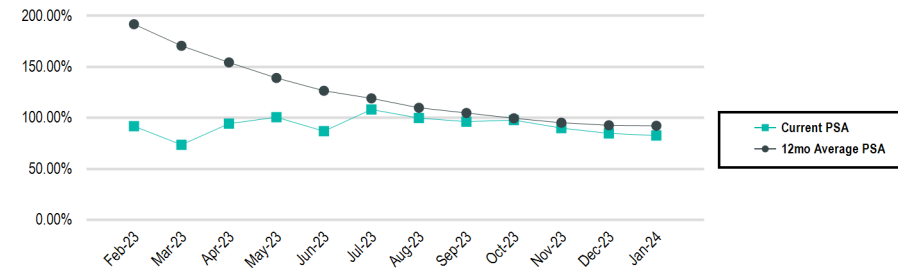
PSA

Current Month	82.630 %
3 Month Average	85.796 %
12 Month Average	92.237 %

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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Connecticut Avenue Securities
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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				