

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-Aug-2023
 08-Aug-2023 12:47:55 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		07/31/2023	0.00000 %	10,829,133,709.33	0.00	82,213,256.55	0.00	10,746,936,884.99	82,213,256.55	0.00
1M-1	30711XNS9	08/24/2023	5.73349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	08/24/2023	7.38349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	08/24/2023	7.38349 %	10,959,433.56	69,680.14	1,158,971.49	0.00	9,800,462.07	1,228,651.63	0.00
1M-BH		07/31/2023	0.00000 %	46,359,587.80	0.00	4,902,574.60	0.00	41,457,013.20	4,902,574.60	0.00
1M-2C	30711XNV2	08/24/2023	7.38349 %	58,556,745.94	372,304.10	0.00	0.00	58,556,745.94	372,304.10	0.00
1M-CH		07/31/2023	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	08/24/2023	7.38349 %	69,516,179.50	441,984.24	1,158,971.49	0.00	68,357,208.01	1,600,955.73	0.00
1M-2H		07/31/2023	0.00000 %	294,061,649.86	0.00	4,902,574.60	0.00	289,159,075.26	4,902,574.60	0.00
1B-1	30711XNW0	08/24/2023	8.78349 %	51,530,558.00	389,754.51	0.00	0.00	51,530,558.00	389,754.51	0.00
1B-1H		07/31/2023	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		07/31/2023	0.00000 %	216,092,992.69	0.00	0.00	16,432.21	216,076,560.48	0.00	2,679,730.52
1A-I1	30711XNY6	08/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	08/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	08/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	08/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	08/24/2023	1.80000 %	0.00	16,987.12	0.00	0.00	0.00	16,987.12	0.00
1B-I2	30711XPJ7	08/24/2023	1.40000 %	0.00	13,212.21	0.00	0.00	0.00	13,212.21	0.00
1B-I3	30711XPL2	08/24/2023	1.00000 %	0.00	9,437.29	0.00	0.00	0.00	9,437.29	0.00
1B-I4	30711XPN8	08/24/2023	0.60000 %	0.00	5,662.37	0.00	0.00	0.00	5,662.37	0.00
1C-I1	30711XPQ1	08/24/2023	1.80000 %	0.00	90,762.96	0.00	0.00	0.00	90,762.96	0.00
1C-I2	30711XPS7	08/24/2023	1.40000 %	0.00	70,593.41	0.00	0.00	0.00	70,593.41	0.00
1C-I3	30711XPU2	08/24/2023	1.00000 %	0.00	50,423.86	0.00	0.00	0.00	50,423.86	0.00
1C-I4	30711XPW8	08/24/2023	0.60000 %	0.00	30,254.32	0.00	0.00	0.00	30,254.32	0.00
1E-A1	30711XNZ3	08/24/2023	5.58349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	08/24/2023	5.98349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	08/24/2023	6.38349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	08/24/2023	6.78349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	08/24/2023	5.58349 %	10,959,433.56	52,693.01	1,158,971.49	0.00	9,800,462.07	1,211,664.50	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 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	08/24/2023	5.98349 %	10,959,433.56	56,467.93	1,158,971.49	0.00	9,800,462.07	1,215,439.42	0.00
1E-B3	30711XPM0	08/24/2023	6.38349 %	10,959,433.56	60,242.85	1,158,971.49	0.00	9,800,462.07	1,219,214.34	0.00
1E-B4	30711XPP3	08/24/2023	6.78349 %	10,959,433.56	64,017.76	1,158,971.49	0.00	9,800,462.07	1,222,989.25	0.00
1E-C1	30711XPR9	08/24/2023	5.58349 %	58,556,745.94	281,541.14	0.00	0.00	58,556,745.94	281,541.14	0.00
1E-C2	30711XPT5	08/24/2023	5.98349 %	58,556,745.94	301,710.69	0.00	0.00	58,556,745.94	301,710.69	0.00
1E-C3	30711XPV0	08/24/2023	6.38349 %	58,556,745.94	321,880.24	0.00	0.00	58,556,745.94	321,880.24	0.00
1E-C4	30711XPX6	08/24/2023	6.78349 %	58,556,745.94	342,049.78	0.00	0.00	58,556,745.94	342,049.78	0.00
1E-D1	30711XPY4	08/24/2023	5.58349 %	10,959,433.56	52,693.01	1,158,971.49	0.00	9,800,462.07	1,211,664.50	0.00
1E-D2	30711XPZ1	08/24/2023	5.98349 %	10,959,433.56	56,467.93	1,158,971.49	0.00	9,800,462.07	1,215,439.42	0.00
1E-D3	30711XQA5	08/24/2023	6.38349 %	10,959,433.56	60,242.85	1,158,971.49	0.00	9,800,462.07	1,219,214.34	0.00
1E-D4	30711XQB3	08/24/2023	6.78349 %	10,959,433.56	64,017.76	1,158,971.49	0.00	9,800,462.07	1,222,989.25	0.00
1E-D5	30711XQC1	08/24/2023	7.38349 %	10,959,433.56	69,680.14	1,158,971.49	0.00	9,800,462.07	1,228,651.63	0.00
1E-F1	30711XQD9	08/24/2023	5.58349 %	69,516,179.50	334,234.16	1,158,971.49	0.00	68,357,208.01	1,493,205.65	0.00
1E-F2	30711XQE7	08/24/2023	5.98349 %	69,516,179.50	358,178.62	1,158,971.49	0.00	68,357,208.01	1,517,150.11	0.00
1E-F3	30711XQF4	08/24/2023	6.38349 %	69,516,179.50	382,123.08	1,158,971.49	0.00	68,357,208.01	1,541,094.57	0.00
1E-F4	30711XQG2	08/24/2023	6.78349 %	69,516,179.50	406,067.54	1,158,971.49	0.00	68,357,208.01	1,565,039.03	0.00
1E-F5	30711XQH0	08/24/2023	7.38349 %	69,516,179.50	441,984.24	1,158,971.49	0.00	68,357,208.01	1,600,955.73	0.00
1-X1	30711XQJ6	08/24/2023	1.80000 %	0.00	16,987.12	0.00	0.00	0.00	16,987.12	0.00
1-X2	30711XQK3	08/24/2023	1.40000 %	0.00	13,212.21	0.00	0.00	0.00	13,212.21	0.00
1-X3	30711XQL1	08/24/2023	1.00000 %	0.00	9,437.29	0.00	0.00	0.00	9,437.29	0.00
1-X4	30711XQM9	08/24/2023	0.60000 %	0.00	5,662.37	0.00	0.00	0.00	5,662.37	0.00
1-Y1	30711XQN7	08/24/2023	1.80000 %	0.00	107,750.08	0.00	0.00	0.00	107,750.08	0.00
1-Y2	30711XQP2	08/24/2023	1.40000 %	0.00	83,805.62	0.00	0.00	0.00	83,805.62	0.00
1-Y3	30711XQQ0	08/24/2023	1.00000 %	0.00	59,861.15	0.00	0.00	0.00	59,861.15	0.00
1-Y4	30711XQR8	08/24/2023	0.60000 %	0.00	35,916.69	0.00	0.00	0.00	35,916.69	0.00
Totals				12,671,581,435.04	5,599,981.79	110,561,949.59	16,432.21	12,561,019,485.45	116,161,931.38	2,679,730.52

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Aug-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
08-Aug-2023 12:47:55 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	10,829,133,709.33	26,766,871.75	55,446,384.81	0.00	0.00	82,213,256.55	10,746,936,884.99	0.25520749	82,213,256.55
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	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.19526096	1,158,971.49
1M-BH	212,315,938.47	46,359,587.80	1,596,173.06	3,306,401.54	0.00	0.00	4,902,574.60	41,457,013.20	0.19526096	4,902,574.60
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	69,516,179.50	377,336.24	781,635.25	0.00	0.00	1,158,971.49	68,357,208.01	0.43008193	1,158,971.49
1M-2H	672,333,939.00	294,061,649.86	1,596,173.06	3,306,401.54	0.00	0.00	4,902,574.60	289,159,075.26	0.43008252	4,902,574.60
1B-1	51,530,558.00	51,530,558.00	0.00	0.00	0.00	0.00	0.00	51,530,558.00	1.00000000	0.00
1B-1H	167,225,733.00	167,225,733.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00	1.00000000	0.00
1B-2H	218,756,291.00	216,092,992.69	0.00	0.00	0.00	16,432.21	16,432.21	216,076,560.48	0.98775016	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	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.19526096	1,158,971.49
1E-B2	50,191,611.53	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.19526096	1,158,971.49
1E-B3	50,191,611.53	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.19526096	1,158,971.49

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.19526096	1,158,971.49
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	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.09763048	1,158,971.49
1E-D2	100,383,223.06	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.09763048	1,158,971.49
1E-D3	100,383,223.06	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.09763048	1,158,971.49
1E-D4	100,383,223.06	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.09763048	1,158,971.49
1E-D5	100,383,223.06	10,959,433.56	377,336.24	781,635.25	0.00	0.00	1,158,971.49	9,800,462.07	0.09763048	1,158,971.49
1E-F1	108,748,357.47	69,516,179.50	377,336.24	781,635.25	0.00	0.00	1,158,971.49	68,357,208.01	0.62858152	1,158,971.49
1E-F2	108,748,357.47	69,516,179.50	377,336.24	781,635.25	0.00	0.00	1,158,971.49	68,357,208.01	0.62858152	1,158,971.49
1E-F3	108,748,357.47	69,516,179.50	377,336.24	781,635.25	0.00	0.00	1,158,971.49	68,357,208.01	0.62858152	1,158,971.49
1E-F4	108,748,357.47	69,516,179.50	377,336.24	781,635.25	0.00	0.00	1,158,971.49	68,357,208.01	0.62858152	1,158,971.49
1E-F5	108,748,357.47	69,516,179.50	377,336.24	781,635.25	0.00	0.00	1,158,971.49	68,357,208.01	0.62858152	1,158,971.49
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	12,671,581,435.04	35,996,597.71	74,565,351.89	0.00	16,432.21	110,578,381.80	12,561,019,485.45	0.27150772	110,561,949.59

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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Distribution Date: 25-Aug-2023
08-Aug-2023 12:47:55 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
1A-H	42,110,586,170.00	257.15941511	0.63563285	1.31668518	0.00000000	0.00000000	1.95231803	255.20748730	0.25520749	1.95231803
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	218.35189638	7.51791442	15.57302557	0.00000000	0.00000000	23.09093999	195.26095639	0.19526096	23.09093999
1M-BH	212,315,938.47	218.35189640	7.51791444	15.57302558	0.00000000	0.00000000	23.09094002	195.26095638	0.19526096	23.09094002
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	437.37380809	2.37408024	4.91780170	0.00000000	0.00000000	7.29188194	430.08192615	0.43008193	7.29188194
1M-2H	672,333,939.00	437.37439508	2.37407777	4.91779657	0.00000000	0.00000000	7.29187434	430.08252073	0.43008252	7.29187434
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	987.82527214	0.00000000	0.00000000	0.00000000	0.07511651	0.07511651	987.75015563	0.98775016	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	218.35189638	7.51791442	15.57302557	0.00000000	0.00000000	23.09093999	195.26095639	0.19526096	23.09093999
1E-B2	50,191,611.53	218.35189638	7.51791442	15.57302557	0.00000000	0.00000000	23.09093999	195.26095639	0.19526096	23.09093999
1E-B3	50,191,611.53	218.35189638	7.51791442	15.57302557	0.00000000	0.00000000	23.09093999	195.26095639	0.19526096	23.09093999

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
08-Aug-2023 12:47:55 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	50,191,611.53	218.35189638	7.51791442	15.57302557	0.00000000	0.00000000	23.09093999	195.26095639	0.19526096	23.09093999
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	109.17594819	3.75895721	7.78651279	0.00000000	0.00000000	11.54547000	97.63047819	0.09763048	11.54547000
1E-D2	100,383,223.06	109.17594819	3.75895721	7.78651279	0.00000000	0.00000000	11.54547000	97.63047819	0.09763048	11.54547000
1E-D3	100,383,223.06	109.17594819	3.75895721	7.78651279	0.00000000	0.00000000	11.54547000	97.63047819	0.09763048	11.54547000
1E-D4	100,383,223.06	109.17594819	3.75895721	7.78651279	0.00000000	0.00000000	11.54547000	97.63047819	0.09763048	11.54547000
1E-D5	100,383,223.06	109.17594819	3.75895721	7.78651279	0.00000000	0.00000000	11.54547000	97.63047819	0.09763048	11.54547000
1E-F1	108,748,357.47	639.23889167	3.46981094	7.18755913	0.00000000	0.00000000	10.65737007	628.58152160	0.62858152	10.65737007
1E-F2	108,748,357.47	639.23889167	3.46981094	7.18755913	0.00000000	0.00000000	10.65737007	628.58152160	0.62858152	10.65737007
1E-F3	108,748,357.47	639.23889167	3.46981094	7.18755913	0.00000000	0.00000000	10.65737007	628.58152160	0.62858152	10.65737007
1E-F4	108,748,357.47	639.23889167	3.46981094	7.18755913	0.00000000	0.00000000	10.65737007	628.58152160	0.62858152	10.65737007
1E-F5	108,748,357.47	639.23889167	3.46981094	7.18755913	0.00000000	0.00000000	10.65737007	628.58152160	0.62858152	10.65737007
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-Aug-2023
 08-Aug-2023 12:47:55 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 %	10,829,133,709.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,746,936,884.99
1M-1	N/A	N/A	5.73349 %	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	7.38349 %	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	07/25/23 - 08/24/23	31	7.38349 %	10,959,433.56	69,680.14	0.00	0.00	0.00	0.00	69,680.14	0.00	9,800,462.07
1M-BH	N/A	N/A	0.00000 %	46,359,587.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	41,457,013.20
1M-2C	07/25/23 - 08/24/23	31	7.38349 %	58,556,745.94	372,304.10	0.00	0.00	0.00	0.00	372,304.10	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	07/25/23 - 08/24/23	31	7.38349 %	69,516,179.50	441,984.24	0.00	0.00	0.00	0.00	441,984.24	0.00	68,357,208.01
1M-2H	N/A	N/A	0.00000 %	294,061,649.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	289,159,075.26
1B-1	07/25/23 - 08/24/23	31	8.78349 %	51,530,558.00	389,754.51	0.00	0.00	0.00	0.00	389,754.51	0.00	51,530,558.00
1B-1H	N/A	N/A	0.00000 %	167,225,733.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00
1B-2H	N/A	N/A	0.00000 %	216,092,992.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,076,560.48
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	07/25/23 - 08/24/23	31	1.80000 %	10,959,433.56	16,987.12	0.00	0.00	0.00	0.00	16,987.12	0.00	9,800,462.07
1B-I2	07/25/23 - 08/24/23	31	1.40000 %	10,959,433.56	13,212.21	0.00	0.00	0.00	0.00	13,212.21	0.00	9,800,462.07
1B-I3	07/25/23 - 08/24/23	31	1.00000 %	10,959,433.56	9,437.29	0.00	0.00	0.00	0.00	9,437.29	0.00	9,800,462.07
1B-I4	07/25/23 - 08/24/23	31	0.60000 %	10,959,433.56	5,662.37	0.00	0.00	0.00	0.00	5,662.37	0.00	9,800,462.07
1C-I1	07/25/23 - 08/24/23	31	1.80000 %	58,556,745.94	90,762.96	0.00	0.00	0.00	0.00	90,762.96	0.00	58,556,745.94
1C-I2	07/25/23 - 08/24/23	31	1.40000 %	58,556,745.94	70,593.41	0.00	0.00	0.00	0.00	70,593.41	0.00	58,556,745.94
1C-I3	07/25/23 - 08/24/23	31	1.00000 %	58,556,745.94	50,423.86	0.00	0.00	0.00	0.00	50,423.86	0.00	58,556,745.94
1C-I4	07/25/23 - 08/24/23	31	0.60000 %	58,556,745.94	30,254.32	0.00	0.00	0.00	0.00	30,254.32	0.00	58,556,745.94
1E-A1	N/A	N/A	5.58349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.98349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.38349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.78349 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/23 - 08/24/23	31	5.58349 %	10,959,433.56	52,693.01	0.00	0.00	0.00	0.00	52,693.01	0.00	9,800,462.07
1E-B2	07/25/23 - 08/24/23	31	5.98349 %	10,959,433.56	56,467.93	0.00	0.00	0.00	0.00	56,467.93	0.00	9,800,462.07

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Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/25/23 - 08/24/23	31	6.38349 %	10,959,433.56	60,242.85	0.00	0.00	0.00	0.00	60,242.85	0.00	9,800,462.07
1E-B4	07/25/23 - 08/24/23	31	6.78349 %	10,959,433.56	64,017.76	0.00	0.00	0.00	0.00	64,017.76	0.00	9,800,462.07
1E-C1	07/25/23 - 08/24/23	31	5.58349 %	58,556,745.94	281,541.14	0.00	0.00	0.00	0.00	281,541.14	0.00	58,556,745.94
1E-C2	07/25/23 - 08/24/23	31	5.98349 %	58,556,745.94	301,710.69	0.00	0.00	0.00	0.00	301,710.69	0.00	58,556,745.94
1E-C3	07/25/23 - 08/24/23	31	6.38349 %	58,556,745.94	321,880.24	0.00	0.00	0.00	0.00	321,880.24	0.00	58,556,745.94
1E-C4	07/25/23 - 08/24/23	31	6.78349 %	58,556,745.94	342,049.78	0.00	0.00	0.00	0.00	342,049.78	0.00	58,556,745.94
1E-D1	07/25/23 - 08/24/23	31	5.58349 %	10,959,433.56	52,693.01	0.00	0.00	0.00	0.00	52,693.01	0.00	9,800,462.07
1E-D2	07/25/23 - 08/24/23	31	5.98349 %	10,959,433.56	56,467.93	0.00	0.00	0.00	0.00	56,467.93	0.00	9,800,462.07
1E-D3	07/25/23 - 08/24/23	31	6.38349 %	10,959,433.56	60,242.85	0.00	0.00	0.00	0.00	60,242.85	0.00	9,800,462.07
1E-D4	07/25/23 - 08/24/23	31	6.78349 %	10,959,433.56	64,017.76	0.00	0.00	0.00	0.00	64,017.76	0.00	9,800,462.07
1E-D5	07/25/23 - 08/24/23	31	7.38349 %	10,959,433.56	69,680.14	0.00	0.00	0.00	0.00	69,680.14	0.00	9,800,462.07
1E-F1	07/25/23 - 08/24/23	31	5.58349 %	69,516,179.50	334,234.16	0.00	0.00	0.00	0.00	334,234.16	0.00	68,357,208.01
1E-F2	07/25/23 - 08/24/23	31	5.98349 %	69,516,179.50	358,178.62	0.00	0.00	0.00	0.00	358,178.62	0.00	68,357,208.01
1E-F3	07/25/23 - 08/24/23	31	6.38349 %	69,516,179.50	382,123.08	0.00	0.00	0.00	0.00	382,123.08	0.00	68,357,208.01
1E-F4	07/25/23 - 08/24/23	31	6.78349 %	69,516,179.50	406,067.54	0.00	0.00	0.00	0.00	406,067.54	0.00	68,357,208.01
1E-F5	07/25/23 - 08/24/23	31	7.38349 %	69,516,179.50	441,984.24	0.00	0.00	0.00	0.00	441,984.24	0.00	68,357,208.01
1-X1	07/25/23 - 08/24/23	31	1.80000 %	10,959,433.56	16,987.12	0.00	0.00	0.00	0.00	16,987.12	0.00	9,800,462.07
1-X2	07/25/23 - 08/24/23	31	1.40000 %	10,959,433.56	13,212.21	0.00	0.00	0.00	0.00	13,212.21	0.00	9,800,462.07
1-X3	07/25/23 - 08/24/23	31	1.00000 %	10,959,433.56	9,437.29	0.00	0.00	0.00	0.00	9,437.29	0.00	9,800,462.07
1-X4	07/25/23 - 08/24/23	31	0.60000 %	10,959,433.56	5,662.37	0.00	0.00	0.00	0.00	5,662.37	0.00	9,800,462.07
1-Y1	07/25/23 - 08/24/23	31	1.80000 %	69,516,179.50	107,750.08	0.00	0.00	0.00	0.00	107,750.08	0.00	68,357,208.01
1-Y2	07/25/23 - 08/24/23	31	1.40000 %	69,516,179.50	83,805.62	0.00	0.00	0.00	0.00	83,805.62	0.00	68,357,208.01
1-Y3	07/25/23 - 08/24/23	31	1.00000 %	69,516,179.50	59,861.15	0.00	0.00	0.00	0.00	59,861.15	0.00	68,357,208.01
1-Y4	07/25/23 - 08/24/23	31	0.60000 %	69,516,179.50	35,916.69	0.00	0.00	0.00	0.00	35,916.69	0.00	68,357,208.01
Totals					5,599,981.79	0.00	0.00	0.00	0.00	5,599,981.79	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-Aug-2023
08-Aug-2023 12:47:55 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 %	257.15941511	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	255.20748730
1M-1	353,291,000.00	5.73349 %	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	7.38349 %	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	7.38349 %	218.35189638	1.38828258	0.00000000	0.00000000	0.00000000	0.00000000	1.38828258	0.00000000	195.26095639
1M-BH	212,315,938.47	0.00000 %	218.35189640	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	195.26095638
1M-2C	58,556,745.94	7.38349 %	1000.00000000	6.35800528	0.00000000	0.00000000	0.00000000	0.00000000	6.35800528	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	7.38349 %	437.37380809	2.78082500	0.00000000	0.00000000	0.00000000	0.00000000	2.78082500	0.00000000	430.08192615
1M-2H	672,333,939.00	0.00000 %	437.37439508	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	430.08252073
1B-1	51,530,558.00	8.78349 %	1000.00000000	7.56356083	0.00000000	0.00000000	0.00000000	0.00000000	7.56356083	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 %	987.82527214	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.75015563
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 %	218.35189638	0.33844540	0.00000000	0.00000000	0.00000000	0.00000000	0.33844540	0.00000000	195.26095639
1B-I2	0.00	1.40000 %	218.35189638	0.26323542	0.00000000	0.00000000	0.00000000	0.00000000	0.26323542	0.00000000	195.26095639
1B-I3	0.00	1.00000 %	218.35189638	0.18802524	0.00000000	0.00000000	0.00000000	0.00000000	0.18802524	0.00000000	195.26095639
1B-I4	0.00	0.60000 %	218.35189638	0.11281507	0.00000000	0.00000000	0.00000000	0.00000000	0.11281507	0.00000000	195.26095639
1C-I1	0.00	1.80000 %	1000.00000000	1.55000006	0.00000000	0.00000000	0.00000000	0.00000000	1.55000006	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111103	0.00000000	0.00000000	0.00000000	0.00000000	0.86111103	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1E-A1	50,191,611.53	5.58349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	5.98349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.38349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
08-Aug-2023 12:47:55 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
1E-A4	50,191,611.53	6.78349 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.58349 %	218.35189638	1.04983698	0.00000000	0.00000000	0.00000000	0.00000000	1.04983698	0.00000000	195.26095639
1E-B2	50,191,611.53	5.98349 %	218.35189638	1.12504716	0.00000000	0.00000000	0.00000000	0.00000000	1.12504716	0.00000000	195.26095639
1E-B3	50,191,611.53	6.38349 %	218.35189638	1.20025734	0.00000000	0.00000000	0.00000000	0.00000000	1.20025734	0.00000000	195.26095639
1E-B4	50,191,611.53	6.78349 %	218.35189638	1.27546732	0.00000000	0.00000000	0.00000000	0.00000000	1.27546732	0.00000000	195.26095639
1E-C1	58,556,745.94	5.58349 %	1000.00000000	4.80800522	0.00000000	0.00000000	0.00000000	0.00000000	4.80800522	0.00000000	1000.00000000
1E-C2	58,556,745.94	5.98349 %	1000.00000000	5.15244973	0.00000000	0.00000000	0.00000000	0.00000000	5.15244973	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.38349 %	1000.00000000	5.49689425	0.00000000	0.00000000	0.00000000	0.00000000	5.49689425	0.00000000	1000.00000000
1E-C4	58,556,745.94	6.78349 %	1000.00000000	5.84133859	0.00000000	0.00000000	0.00000000	0.00000000	5.84133859	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.58349 %	109.17594819	0.52491849	0.00000000	0.00000000	0.00000000	0.00000000	0.52491849	0.00000000	97.63047819
1E-D2	100,383,223.06	5.98349 %	109.17594819	0.56252358	0.00000000	0.00000000	0.00000000	0.00000000	0.56252358	0.00000000	97.63047819
1E-D3	100,383,223.06	6.38349 %	109.17594819	0.60012867	0.00000000	0.00000000	0.00000000	0.00000000	0.60012867	0.00000000	97.63047819
1E-D4	100,383,223.06	6.78349 %	109.17594819	0.63773366	0.00000000	0.00000000	0.00000000	0.00000000	0.63773366	0.00000000	97.63047819
1E-D5	100,383,223.06	7.38349 %	109.17594819	0.69414129	0.00000000	0.00000000	0.00000000	0.00000000	0.69414129	0.00000000	97.63047819
1E-F1	108,748,357.47	5.58349 %	639.23889167	3.07346398	0.00000000	0.00000000	0.00000000	0.00000000	3.07346398	0.00000000	628.58152160
1E-F2	108,748,357.47	5.98349 %	639.23889167	3.29364625	0.00000000	0.00000000	0.00000000	0.00000000	3.29364625	0.00000000	628.58152160
1E-F3	108,748,357.47	6.38349 %	639.23889167	3.51382852	0.00000000	0.00000000	0.00000000	0.00000000	3.51382852	0.00000000	628.58152160
1E-F4	108,748,357.47	6.78349 %	639.23889167	3.73401079	0.00000000	0.00000000	0.00000000	0.00000000	3.73401079	0.00000000	628.58152160
1E-F5	108,748,357.47	7.38349 %	639.23889167	4.06428428	0.00000000	0.00000000	0.00000000	0.00000000	4.06428428	0.00000000	628.58152160
1-X1	0.00	1.80000 %	109.17594760	0.16922270	0.00000000	0.00000000	0.00000000	0.00000000	0.16922270	0.00000000	97.63047767
1-X2	0.00	1.40000 %	109.17594760	0.13161771	0.00000000	0.00000000	0.00000000	0.00000000	0.13161771	0.00000000	97.63047767
1-X3	0.00	1.00000 %	109.17594760	0.09401262	0.00000000	0.00000000	0.00000000	0.00000000	0.09401262	0.00000000	97.63047767
1-X4	0.00	0.60000 %	109.17594760	0.05640753	0.00000000	0.00000000	0.00000000	0.00000000	0.05640753	0.00000000	97.63047767
1-Y1	0.00	1.80000 %	639.23889167	0.99082030	0.00000000	0.00000000	0.00000000	0.00000000	0.99082030	0.00000000	628.58152160
1-Y2	0.00	1.40000 %	639.23889167	0.77063803	0.00000000	0.00000000	0.00000000	0.00000000	0.77063803	0.00000000	628.58152160
1-Y3	0.00	1.00000 %	639.23889167	0.55045567	0.00000000	0.00000000	0.00000000	0.00000000	0.55045567	0.00000000	628.58152160
1-Y4	0.00	0.60000 %	639.23889167	0.33027340	0.00000000	0.00000000	0.00000000	0.00000000	0.33027340	0.00000000	628.58152160

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

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,026,309.11
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(16,432.21)
Total Deposits	2,009,876.90
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,990,710.24
Total Withdrawals (Pool Distribution Amount)	2,009,876.90
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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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
08-Aug-2023 12:47:55 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	88,274,802.64
Total Principal Reduction Cumulative	32,211,972,339.66
Scheduled Principal Current	28,740,381.05
Scheduled Principal Cumulative	3,640,888,502.11
Unscheduled Principal Current	59,517,989.38
Unscheduled Principal Cumulative	28,568,404,103.53
Senior Reduction Amount	82,196,824.34
Subordinate Reduction Amount	6,061,546.09
Calculated Tranche Write-down Amount	16,432.21
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	75,151.16
Recovery Principal on Previously Liquidated Loan Current	16,432.21
Recovery Principal on Previously Liquidated Loan Cumulative	26,140.01
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	60983
Period Reference Pool Removal Loan Count	323
Period Ending Loan Count	60660
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	11,539,286,019.78
Period PIF Loan Count Current	323
PIF Loan Count Cumulative	113735
Period PIF Loan UPB Current	51,852,172.06
PIF Loan UPB Cumulative	27,489,958,797.35
Period Partial Prepayment Amount	7,896,831.08
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	179
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,120,620.38
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	15,524,066.22
Total Active Modified Loan Count	860
Total Active Modified Loan UPB	212,806,977.27
Adjusted SOFR	5.183490%

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08-Aug-2023 12:47:55 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.133322%
Subordinate Percentage	6.866678%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	6.370000 %	6.420000 %
1M-2C	0.00	0.00	1.000000 %	3.740000 %	3.770000 %
1M-2	0.00	0.00	1.000000 %	3.740000 %	3.770000 %
1M-2H	0.00	0.00	1.000000 %	3.740000 %	3.770000 %
1B-1	0.00	0.00	0.500000 %	1.860000 %	1.870000 %
1B-1H	0.00	0.00	0.500000 %	1.860000 %	1.870000 %
1B-2H	16,432.21	0.00	0.000000 %	0.000000 %	0.000000 %

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08-Aug-2023 12:47:55 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	443	82,556,322.88	0.730300 %	0.715437 %
60 Days	109	21,392,066.95	0.179690 %	0.185385 %
90 Days	55	10,841,279.67	0.090669 %	0.093951 %
120 Days	42	8,889,925.45	0.069238 %	0.077041 %
150 Days	28	6,796,192.53	0.046159 %	0.058896 %
180+ Days	197	41,796,571.07	0.324761 %	0.362211 %
Totals	874	172,272,358.55	1.440818 %	1.492920 %

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	351	95,226,717.78	75,151.16	0.078918

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	228,532.62	166.64	0.072917
Summary	0042989071	170,612.45	88.86	0.052083
Summary	0042990161	85,132.33	53.21	0.062503
Summary	0042990689	268,785.30	139.99	0.052082
Summary	0042991392	135,721.46	152.89	0.112650
Summary	0042992047	163,004.24	101.88	0.062501
Summary	0042992616	314,832.60	623.11	0.197918
Summary	0042994080	207,271.26	151.14	0.072919
Summary	0042994959	436,178.44	209.06	0.047930
Summary	0042996327	252,994.65	184.48	0.072919
Summary	0042996693	210,298.11	0.88	0.000418
Summary	0042997000	90,808.58	9.46	0.010418
Summary	0042999210	282,355.23	235.30	0.083335
Summary	0043000107	247,454.07	231.99	0.093751
Summary	0043000139	324,311.03	304.04	0.093750
Summary	0043001231	382,257.71	318.55	0.083334
Summary	0043002121	371,964.32	190.63	0.051250
Summary	0043002721	266,519.15	83.29	0.031251
Summary	0043004734	473,642.72	296.03	0.062501
Summary	0043004745	580,479.37	539.36	0.092916
Summary	0043004835	349,006.78	134.36	0.038498
Summary	0043004978	144,353.57	112.08	0.077643
Summary	0043005227	285,226.19	224.30	0.078639
Summary	0043005454	214,016.26	89.17	0.041665
Summary	0043005463	155,643.19	226.98	0.145834

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Series 2017-C05



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 08-Aug-2023 12:47:55 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005541	187,930.81	58.73	0.031251
Summary	0043007027	313,988.35	196.24	0.062499
Summary	0043007084	179,822.22	299.70	0.166665
Summary	0043007924	262,697.98	82.09	0.031249
Summary	0043007942	398,642.14	370.41	0.092918
Summary	0043008142	197,404.14	164.50	0.083332
Summary	0043008349	295,519.06	184.70	0.062500
Summary	0043008605	257,436.42	214.53	0.083333
Summary	0043008729	161,989.14	124.87	0.077085
Summary	0043009223	121,345.80	153.94	0.126861
Summary	0043009895	171,084.47	249.50	0.145834
Summary	0043010779	366,797.95	458.50	0.125001
Summary	0043010911	102,741.95	107.02	0.104164
Summary	0043011345	444,625.89	413.13	0.092916
Summary	0043011387	113,629.05	130.20	0.114583
Summary	0043011482	223,501.54	161.11	0.072085
Summary	0043012772	154,562.62	96.60	0.062499
Summary	0043013742	105,007.05	87.51	0.083337
Summary	0043013785	554,062.83	404.00	0.072916
Summary	0043013870	256,748.39	231.83	0.090295
Summary	0043014498	140,439.92	133.88	0.095329
Summary	0043014727	367,298.74	153.04	0.041666
Summary	0043014979	358,903.66	411.24	0.114582
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	571,825.89	178.70	0.031251
Summary	0043016526	524,408.63	218.50	0.041666
Summary	0043017262	111,054.97	11.57	0.010418
Summary	0043017323	197,422.47	143.95	0.072915
Summary	0043017542	188,414.29	137.39	0.072919
Summary	0043018058	293,273.02	2.51	0.000856
Summary	0043018610	388,892.27	526.62	0.135415
Summary	0043018804	395,719.24	288.55	0.072918
Summary	0043018931	185,158.83	70.21	0.037919
Summary	0043019573	354,088.35	362.03	0.102243

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020086	142,159.06	59.23	0.041665
Summary	0043020147	68,299.64	21.34	0.031245
Summary	0043020563	304,583.60	253.82	0.083333
Summary	0043021188	200,334.53	20.87	0.010418
Summary	0043021543	101,243.20	52.73	0.052083
Summary	0043021629	146,414.66	152.52	0.104170
Summary	0043021923	567,727.61	591.38	0.104166
Summary	0043022057	309,166.69	257.64	0.083334
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	101,632.62	9.74	0.009584
Summary	0043023286	348,963.15	36.35	0.010417
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043024193	126,146.05	118.26	0.093748
Summary	0043024826	158,450.25	66.02	0.041666
Summary	0043025610	585,191.13	487.66	0.083333
Summary	0043025624	371,257.90	270.71	0.072917
Summary	0043026268	408,645.04	212.84	0.052084
Summary	0043026610	353,974.31	184.36	0.052083
Summary	0043027378	416,439.12	303.65	0.072916
Summary	0043027589	378,225.90	351.21	0.092857
Summary	0043028411	357,197.24	111.62	0.031249
Summary	0043029082	354,407.88	295.34	0.083333
Summary	0043029746	406,139.67	338.45	0.083333
Summary	0043029765	265,050.70	193.27	0.072918
Summary	0043030314	603,917.18	566.17	0.093750
Summary	0043030910	201,266.27	188.69	0.093751
Summary	0043031916	238,136.25	248.06	0.104167
Summary	0043031968	555,967.84	752.87	0.135416
Summary	0043032203	162,854.12	50.89	0.031249
Summary	0043032700	81,250.69	110.03	0.135420
Summary	0043033397	186,624.68	194.40	0.104166
Summary	0043033428	146,606.30	179.56	0.122478
Summary	0043034369	203,848.22	212.34	0.104166
Summary	0043034643	124,704.00	12.99	0.010417

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Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043034961	290,671.13	60.56	0.020835
Summary	0043035160	104,581.18	90.05	0.086105
Summary	0043035796	291,721.08	182.33	0.062501
Summary	0043036420	308,221.96	385.28	0.125001
Summary	0043036460	332,375.99	31.85	0.009583
Summary	0043038606	100,406.99	93.29	0.092912
Summary	0043038991	121,542.14	202.57	0.166666
Summary	0043039420	205,795.30	428.74	0.208333
Summary	0043039466	419,442.22	39.83	0.009496
Summary	0043039642	225,332.39	265.75	0.117937
Summary	0043040508	123,184.55	114.46	0.092917
Summary	0043041335	81,302.57	135.50	0.166661
Summary	0043041782	82,603.65	120.46	0.145829
Summary	0043041783	69,954.95	102.02	0.145837
Summary	0043042239	242,493.97	227.34	0.093751
Summary	0043042445	166,413.99	34.67	0.020834
Summary	0043042501	195,010.82	142.97	0.073314
Summary	0043043033	481,276.56	250.66	0.052082
Summary	0043044023	289,024.51	90.32	0.031250
Summary	0043044078	398,408.40	166.00	0.041666
Summary	0043045670	247,017.35	154.39	0.062502
Summary	0043046513	185,129.88	289.27	0.156252
Summary	0043047008	422,298.14	219.95	0.052084
Summary	0043047450	193,010.04	100.53	0.052085
Summary	0043047618	103,346.00	129.18	0.124998
Summary	0043047907	161,872.44	33.72	0.020831
Summary	0043048569	607,708.76	443.12	0.072917
Summary	0043049357	142,189.91	103.68	0.072917
Summary	0043049816	255,190.36	159.49	0.062498
Summary	0043050296	214,339.18	267.92	0.124998
Summary	0043050510	362,276.70	264.16	0.072917
Summary	0043051737	334,277.93	139.28	0.041666
Summary	0043052038	235,962.54	73.74	0.031251
Summary	0043052177	353,803.31	18.03	0.005096

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Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052196	208,659.51	130.41	0.062499
Summary	0043052353	491,027.31	425.28	0.086610
Summary	0043052368	154,279.17	43.89	0.028448
Summary	0043052554	409,083.41	298.29	0.072917
Summary	0043052557	151,154.49	173.20	0.114585
Summary	0043053268	272,700.94	261.65	0.095948
Summary	0043054381	107,909.13	28.99	0.026865
Summary	0043054701	234,856.96	195.71	0.083332
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055485	373,599.40	155.67	0.041668
Summary	0043056714	156,095.35	81.30	0.052084
Summary	0043057136	253,136.93	270.11	0.106705
Summary	0043058838	272,107.11	170.07	0.062501
Summary	0043059118	266,928.21	250.25	0.093752
Summary	0043059200	467,928.86	292.46	0.062501
Summary	0043059790	176,260.18	18.36	0.010416
Summary	0043059994	466,487.50	534.52	0.114584
Summary	0043060003	85,927.36	62.66	0.072922
Summary	0043060406	244,882.35	76.53	0.031252
Summary	0043060764	605,404.02	1,009.01	0.166667
Summary	0043060946	377,034.67	274.92	0.072916
Summary	0043061462	447,803.17	606.40	0.135417
Summary	0043061504	343,863.80	394.01	0.114583
Summary	0043061685	198,093.68	206.35	0.104168
Summary	0043062246	129,183.60	213.66	0.165393
Summary	0043062272	152,427.62	103.52	0.067914
Summary	0043062442	105,863.52	110.27	0.104162
Summary	0043062466	242,854.52	278.27	0.114583
Summary	0043062635	143,291.75	58.51	0.040833
Summary	0043062966	202,854.59	105.65	0.052082
Summary	0043063242	183,031.94	152.53	0.083335
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	299,092.58	218.09	0.072917
Summary	0043064325	334,286.93	196.60	0.058812

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Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043066774	240,038.05	150.02	0.062498
Summary	0043068369	181,746.78	102.27	0.056271
Summary	0043068552	150,600.56	78.44	0.052085
Summary	0043068794	281,278.76	293.00	0.104167
Summary	0043069368	102,460.44	113.87	0.111136
Summary	0043069527	208,922.30	174.10	0.083332
Summary	0043069711	251,772.59	209.81	0.083333
Summary	0043070667	233,441.15	194.53	0.083331
Summary	0043070700	353,727.60	254.98	0.072084
Summary	0043070855	221,723.09	254.06	0.114584
Summary	0043070905	435,583.69	449.22	0.103131
Summary	0043070918	322,935.48	300.06	0.092916
Summary	0043070950	529,404.58	661.76	0.125001
Summary	0043070960	415,189.77	216.24	0.052082
Summary	0043071178	260,900.10	190.24	0.072917
Summary	0043071444	431,201.68	400.66	0.092917
Summary	0043071579	259,563.83	216.30	0.083332
Summary	0043071608	674,991.71	891.81	0.132122
Summary	0043073151	352,507.91	107.22	0.030416
Summary	0043074482	180,504.49	225.63	0.125000
Summary	0043075885	480,997.29	396.31	0.082393
Summary	0043076172	240,557.49	100.23	0.041666
Summary	0043076277	121,144.45	37.86	0.031252
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	385,048.83	184.20	0.047838
Summary	0043077078	596,897.23	654.03	0.109572
Summary	0043077854	377,505.53	275.26	0.072915
Summary	0043078227	338,698.72	40.60	0.011987
Summary	0043078318	200,567.91	62.68	0.031251
Summary	0043078379	95,147.95	109.02	0.114579
Summary	0043078608	141,985.36	103.53	0.072916
Summary	0043079276	229,411.52	138.60	0.060415
Summary	0043079331	321,783.58	67.04	0.020834
Summary	0043079612	166,234.78	138.53	0.083334

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Distribution Date: 25-Aug-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079623	171,955.65	161.21	0.093751
Summary	0043079628	160,476.19	100.30	0.062501
Summary	0043079677	397,287.16	620.76	0.156250
Summary	0043079745	230,945.47	168.40	0.072918
Summary	0043079811	301,849.99	188.66	0.062501
Summary	0043080065	320,406.93	400.51	0.125000
Summary	0043080372	172,157.76	107.60	0.062501
Summary	0043080435	145,987.43	121.66	0.083336
Summary	0043080750	211,815.99	220.64	0.104166
Summary	0043081009	482,436.71	452.28	0.093749
Summary	0043081348	202,415.35	274.10	0.135415
Summary	0043081492	320,749.54	167.06	0.052084
Summary	0043081522	233,521.78	218.93	0.093751
Summary	0043081856	253,497.88	290.47	0.114585
Summary	0043082289	420,759.05	350.63	0.083333
Summary	0043082426	132,278.94	137.79	0.104166
Summary	0043082671	223,278.29	93.03	0.041665
Summary	0043082928	561,218.08	584.60	0.104166
Summary	0043083275	239,149.59	249.11	0.104165
Summary	0043083515	145,213.66	105.88	0.072913
Summary	0043083559	281,746.92	205.44	0.072917
Summary	0043083724	250,786.67	9.69	0.003864
Summary	0043083911	141,386.13	57.73	0.040831
Summary	0043084083	113,661.98	162.44	0.142915
Summary	0043084150	104,355.50	119.57	0.114579
Summary	0043084236	337,005.25	210.63	0.062501
Summary	0043084262	218,019.67	295.23	0.135414
Summary	0043084926	198,192.30	185.81	0.093752
Summary	0043085195	419,635.84	262.27	0.062499
Summary	0043085210	105,483.14	87.90	0.083331
Summary	0043085287	100,214.49	18.29	0.018251
Summary	0043085295	353,042.72	205.94	0.058333
Summary	0043085405	532,067.99	277.12	0.052084
Summary	0043085994	302,872.09	31.55	0.010417

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043086036	262,307.63	136.62	0.052084
Summary	0043089192	230,257.69	119.93	0.052085
Summary	0043089487	379,246.26	352.38	0.092916
Summary	0043090825	340,876.26	213.05	0.062501
Summary	0043092160	116,145.56	24.20	0.020836
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	385,976.70	120.62	0.031251
Summary	0043092921	349,160.44	327.34	0.093751
Summary	0043095135	117,099.95	109.78	0.093749
Summary	0043095536	237,809.07	171.42	0.072083
Summary	0043096266	227,269.46	47.35	0.020834
Summary	0043096812	203,461.54	148.36	0.072918
Summary	0043096828	186,853.34	136.25	0.072918
Summary	0043096857	112,264.56	58.47	0.052082
Summary	0043097646	599,548.28	312.26	0.052083
Summary	0043099839	103,203.20	86.00	0.083331
Summary	0043100214	387,216.63	524.36	0.135418
Summary	0043101332	537,085.76	447.57	0.083333
Summary	0043102995	474,061.33	444.43	0.093749
Summary	0043103114	213,535.11	200.19	0.093750
Summary	0043103396	169,337.70	158.75	0.093748
Summary	0043103875	368,210.54	230.13	0.062500
Summary	0043104805	239,656.81	124.82	0.052083
Summary	0043105244	487,861.11	406.55	0.083333
Summary	0043105873	140,518.35	87.82	0.062497
Summary	0043107168	443,422.72	323.33	0.072917
Summary	0043107177	429,544.66	127.72	0.029734
Summary	0043107624	290,426.78	90.76	0.031251
Summary	0043108059	194,724.55	202.84	0.104168
Summary	0043108581	217,124.65	226.17	0.104166
Summary	0043109588	233,757.56	146.10	0.062501
Summary	0043109733	134,524.06	14.01	0.010414
Summary	0043109915	427,124.95	293.48	0.068711
Summary	0043110438	259,227.14	135.01	0.052082

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Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043111439	172,777.28	18.00	0.010418
Summary	0043112501	462,492.40	385.41	0.083333
Summary	0043112848	243,442.58	126.79	0.052082
Summary	0043113013	200,148.89	83.40	0.041669
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	597,406.72	933.45	0.156250
Summary	0043114421	117,508.00	110.16	0.093747
Summary	0043115246	324,411.00	322.57	0.099433
Summary	0043115561	179,674.52	112.30	0.062502
Summary	0043115750	208,895.76	48.54	0.023236
Summary	0043116297	412,179.12	434.09	0.105316
Summary	0043116336	111,879.17	11.65	0.010413
Summary	0043117562	170,982.12	157.01	0.091828
Summary	0043118861	644,332.02	1,208.12	0.187500
Summary	0043119079	219,951.80	252.03	0.114584
Summary	0043120136	387,711.47	403.87	0.104168
Summary	0043120263	237,128.29	172.91	0.072918
Summary	0043120786	400,663.34	584.30	0.145833
Summary	0043121547	149,405.18	155.63	0.104166
Summary	0043122022	134,423.95	70.01	0.052081
Summary	0043122217	302,496.56	346.61	0.114583
Summary	0043122760	154,789.61	257.98	0.166665
Summary	0043124215	373,611.07	155.67	0.041666
Summary	0043124236	78,810.71	90.30	0.114578
Summary	0043125984	301,147.08	125.48	0.041667
Summary	0043126783	182,568.63	228.21	0.125000
Summary	0043127853	372,686.05	145.54	0.039052
Summary	0043127907	233,521.78	218.93	0.093751
Summary	0043129058	122,227.38	114.59	0.093751
Summary	0043129146	497,625.27	777.54	0.156250
Summary	0043130756	322,290.41	134.29	0.041667
Summary	0043131495	135,879.93	169.85	0.125000
Summary	0043132081	595,307.53	496.09	0.083333
Summary	0043132568	307,659.62	128.19	0.041666

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Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132952	128,857.93	54.53	0.042318
Summary	0043133194	340,342.91	141.81	0.041667
Summary	0043133704	123,032.60	102.53	0.083336
Summary	0043133878	540,066.60	337.54	0.062500
Summary	0043134464	175,013.14	152.54	0.087159
Summary	0043136619	370,269.96	269.99	0.072917
Summary	0043136848	97,778.65	61.11	0.062498
Summary	0043137024	121,165.68	100.97	0.083332
Summary	0043137245	429,589.69	357.99	0.083333
Summary	0043138886	379,985.91	277.07	0.072916
Summary	0043139417	324,312.36	67.57	0.020835
Summary	0043140083	244,106.36	76.28	0.031249
Summary	0043143098	136,883.53	171.10	0.124997
Summary	0043144094	279,656.98	116.52	0.041665
Summary	0043144135	173,785.97	163.59	0.094133
Summary	0043144838	111,562.29	46.48	0.041663
Summary	0043144944	279,223.59	145.43	0.052084
Summary	0043145622	160,907.13	167.61	0.104166
Summary	0043146073	363,023.17	415.96	0.114582
Summary	0043146210	300,663.22	87.54	0.029116
Summary	0043146228	423,617.55	617.78	0.145834
Summary	0043146898	380,728.58	436.25	0.114583
Summary	0043146960	116,351.80	133.32	0.114584
Summary	0043147108	135,543.69	28.24	0.020835
Summary	0043147249	368,020.99	498.36	0.135416
Summary	0043147277	596,079.43	637.52	0.106952
Summary	0043147338	245,745.99	358.38	0.145834
Summary	0043147523	199,780.54	41.62	0.020833
Summary	0043147538	283,006.73	176.88	0.062500
Summary	0043147822	140,492.00	87.81	0.062502
Summary	0043148396	398,699.59	166.12	0.041665
Summary	0043148665	160,961.41	196.16	0.121868
Summary	0043148700	246,406.72	179.67	0.072916
Summary	0043149184	313,064.95	293.50	0.093751

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043151264	264,936.38	82.79	0.031249
Summary	0043152166	214,611.98	275.14	0.128203
Summary	0043152386	180,765.16	56.49	0.031250
Summary	0043154047	107,864.89	2.33	0.002160
Summary	0043154084	315,226.38	164.18	0.052083
Summary	0043154986	219,005.44	159.69	0.072916
Summary	0043156064	541,483.07	225.62	0.041667
Summary	0043156689	369,775.05	115.55	0.031249
Summary	0043157379	415,410.15	259.63	0.062500
Summary	0043157728	221,184.04	253.44	0.114583
Summary	0043157732	462,759.68	723.06	0.156250
Summary	0043158175	385,059.23	200.55	0.052083
Summary	0043158559	163,859.13	102.41	0.062499
Summary	0043159431	157,838.74	115.09	0.072916
Summary	0043160396	627,726.61	719.27	0.114583
Summary	0043161040	52,965.41	50.24	0.094854
Summary	0043161245	524,076.72	545.91	0.104166
Summary	0043162097	85,319.74	115.54	0.135420
Summary	0043162263	106,157.49	153.18	0.144295
Summary	0043162907	142,488.15	15.91	0.011166

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08-Aug-2023 12:47:55 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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
3	673,483.26	16,432.21	87,099.63	12.933

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043029494	283,004.28	(3,367.44)	61,561.14	21.753
0043122917	71,222.79	10,828.93	19,249.52	27.027
0043153173	319,256.19	8,970.72	6,288.97	1.970

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
98	15,524,066.22	2,679,734.02	17.262

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0042989765	104,358.15	35,669.82	34.180
0042991587	318,095.30	78,360.63	24.634
0042991761	446,801.62	94,276.12	21.100
0042996033	126,827.78	14,211.14	11.205
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	4,893.53	3.641
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,440.36	184.182
0043020294	154,034.29	774.82	0.503
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043029494	283,004.28	61,561.14	21.753
0043033165	171,425.35	3,304.47	1.928

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 08-Aug-2023 12:47:55 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043033183	182,691.78	(3,825.33)	(2.094)
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	14,073.66	10.862
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045871	122,830.98	4,488.89	3.655
0043046920	94,705.72	11,290.80	11.922
0043050682	170,632.07	49,555.11	29.042
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	79,348.65	22.898
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	31,259.05	20.649
0043060535	227,342.59	11,195.16	4.924
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062311	120,293.78	35,578.20	29.576
0043062659	57,953.12	61,437.74	106.013

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 08-Aug-2023 12:47:55 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	58,465.15	27.251
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043086905	223,045.61	4,523.76	2.028
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	83,441.12	26.552
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	19,249.52	27.027
0043128952	221,411.86	(3,432.24)	(1.550)

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Series 2017-C05



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 08-Aug-2023 12:47:55 PM

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
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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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:55 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	673,483.26	16,432.21	0.000 %	0	0.00	0.00	0.000 %	3	673,483.26	16,432.21	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	0043029494	300,000.00	4.000 %	IL	80.00	360	283,004.28	04/30/2023	(3,367.44)	61,561.14
Summary	0043122917	70,000.00	4.875 %	OH	80.00	360	71,222.79	03/31/2023	10,828.93	19,249.52
Summary	0043153173	334,000.00	3.500 %	CA	71.00	360	319,256.19	02/28/2022	8,970.72	6,288.97

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

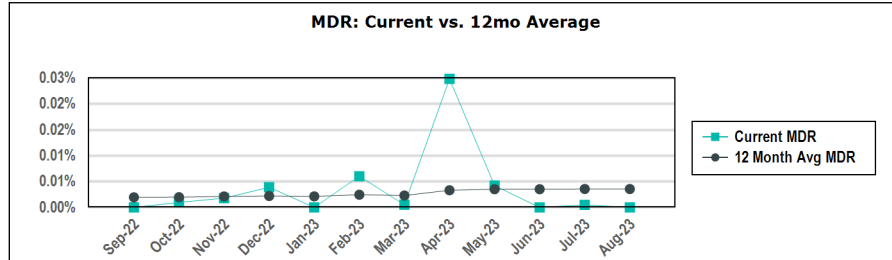
Distribution Date: 25-Aug-2023
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Realized Loss Report - Collateral

Summary

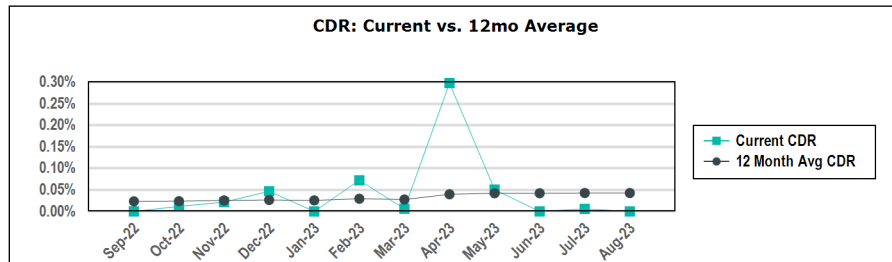
MDR

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



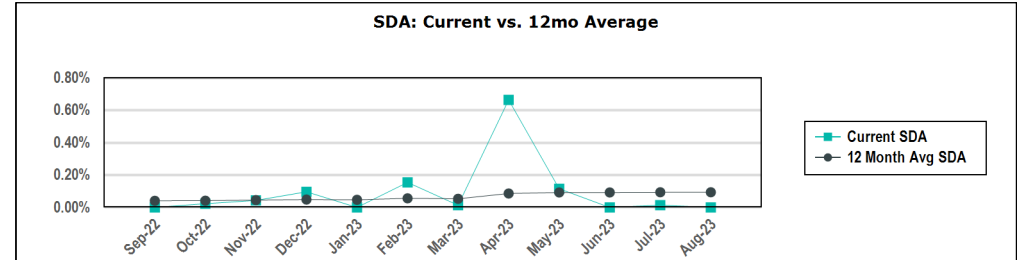
CDR

Current Month	0.000 %
3 Month Average	0.002 %
12 Month Average	0.043 %



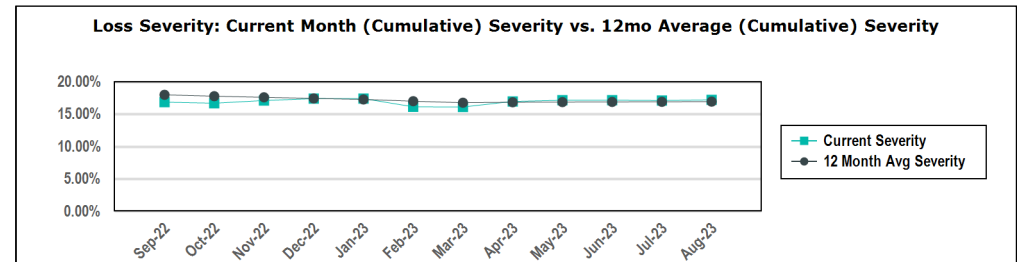
SDA

Current Month	0.000 %
3 Month Average	0.005 %
12 Month Average	0.094 %



Loss Severity

Current Month (Cumulative)	17.262 %
3 Month Average (Cumulative)	17.210 %
12 Month Average (Cumulative)	16.989 %



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.

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05

Distribution Date: 25-Aug-2023
 08-Aug-2023 12:47:56 PM

Prepayment Rates

Summary

SMM

Current Month	0.513 %
3 Month Average	0.506 %
12 Month Average	0.568 %

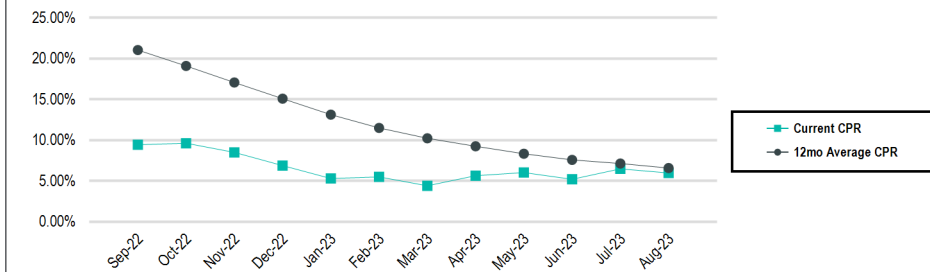
CPR

Current Month	5.988 %
3 Month Average	5.899 %
12 Month Average	6.594 %

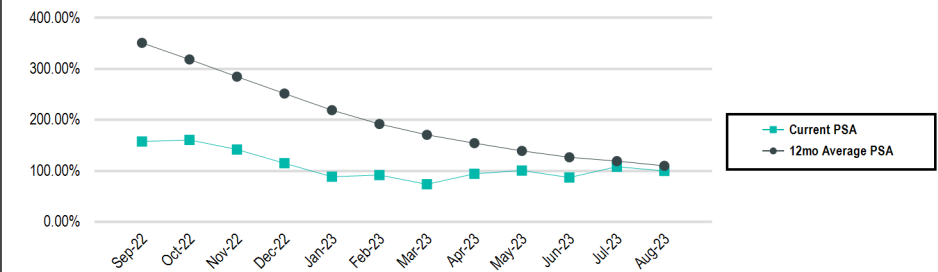
PSA

Current Month	99.807 %
3 Month Average	98.314 %
12 Month Average	109.896 %

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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 08-Aug-2023 12:47:56 PM

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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08-Aug-2023 12:47:56 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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08-Aug-2023 12:47:56 PM

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.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original 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 Face Amount	Orig Face Amt Repurchased	Revised Original 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

Credit-Linked Notes

Series 2017-C05



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>