

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:52 AM

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		01/31/2023	0.00000 %	11,301,345,828.45	0.00	80,149,835.37	0.00	11,221,195,993.07	80,149,835.37	0.00
1M-1	30711XNS9	02/24/2023	5.05586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	02/24/2023	6.70586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	02/24/2023	6.70586 %	17,567,272.17	107,986.70	1,119,860.29	0.00	16,447,411.88	1,227,846.99	0.00
1M-BH		01/31/2023	0.00000 %	74,311,458.91	0.00	4,737,130.01	0.00	69,574,328.90	4,737,130.01	0.00
1M-2C	30711XNV2	02/24/2023	6.70586 %	58,556,745.94	359,950.56	0.00	0.00	58,556,745.94	359,950.56	0.00
1M-CH		01/31/2023	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	02/24/2023	6.70586 %	76,124,018.11	467,937.26	1,119,860.29	0.00	75,004,157.82	1,587,797.55	0.00
1M-2H		01/31/2023	0.00000 %	322,013,520.97	0.00	4,737,130.01	0.00	317,276,390.96	4,737,130.01	0.00
1B-1	30711XNW0	02/24/2023	8.10586 %	207,818,000.00	1,544,164.98	0.00	0.00	207,818,000.00	1,544,164.98	0.00
1B-1H		01/31/2023	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		01/31/2023	0.00000 %	216,803,200.65	0.00	0.00	(22,799.57)	216,826,000.22	0.00	1,930,290.78
1A-I1	30711XNY6	02/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	02/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	02/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	02/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	02/24/2023	1.80000 %	0.00	28,986.00	0.00	0.00	0.00	28,986.00	0.00
1B-I2	30711XPJ7	02/24/2023	1.40000 %	0.00	22,544.67	0.00	0.00	0.00	22,544.67	0.00
1B-I3	30711XPL2	02/24/2023	1.00000 %	0.00	16,103.33	0.00	0.00	0.00	16,103.33	0.00
1B-I4	30711XPN8	02/24/2023	0.60000 %	0.00	9,662.00	0.00	0.00	0.00	9,662.00	0.00
1C-I1	30711XPQ1	02/24/2023	1.80000 %	0.00	96,618.63	0.00	0.00	0.00	96,618.63	0.00
1C-I2	30711XPS7	02/24/2023	1.40000 %	0.00	75,147.82	0.00	0.00	0.00	75,147.82	0.00
1C-I3	30711XPU2	02/24/2023	1.00000 %	0.00	53,677.02	0.00	0.00	0.00	53,677.02	0.00
1C-I4	30711XPW8	02/24/2023	0.60000 %	0.00	32,206.21	0.00	0.00	0.00	32,206.21	0.00
1E-A1	30711XNZ3	02/24/2023	4.90586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	02/24/2023	5.30586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	02/24/2023	5.70586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	02/24/2023	6.10586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	02/24/2023	4.90586 %	17,567,272.17	79,000.70	1,119,860.29	0.00	16,447,411.88	1,198,860.99	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:52 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPK4	02/24/2023	5.30586 %	17,567,272.17	85,442.03	1,119,860.29	0.00	16,447,411.88	1,205,302.32	0.00
1E-B3	30711XPM0	02/24/2023	5.70586 %	17,567,272.17	91,883.36	1,119,860.29	0.00	16,447,411.88	1,211,743.65	0.00
1E-B4	30711XPP3	02/24/2023	6.10586 %	17,567,272.17	98,324.70	1,119,860.29	0.00	16,447,411.88	1,218,184.99	0.00
1E-C1	30711XPR9	02/24/2023	4.90586 %	58,556,745.94	263,331.93	0.00	0.00	58,556,745.94	263,331.93	0.00
1E-C2	30711XPT5	02/24/2023	5.30586 %	58,556,745.94	284,802.74	0.00	0.00	58,556,745.94	284,802.74	0.00
1E-C3	30711XPV0	02/24/2023	5.70586 %	58,556,745.94	306,273.54	0.00	0.00	58,556,745.94	306,273.54	0.00
1E-C4	30711XPX6	02/24/2023	6.10586 %	58,556,745.94	327,744.35	0.00	0.00	58,556,745.94	327,744.35	0.00
1E-D1	30711XPY4	02/24/2023	4.90586 %	17,567,272.17	79,000.70	1,119,860.29	0.00	16,447,411.88	1,198,860.99	0.00
1E-D2	30711XPZ1	02/24/2023	5.30586 %	17,567,272.17	85,442.03	1,119,860.29	0.00	16,447,411.88	1,205,302.32	0.00
1E-D3	30711XQA5	02/24/2023	5.70586 %	17,567,272.17	91,883.36	1,119,860.29	0.00	16,447,411.88	1,211,743.65	0.00
1E-D4	30711XQB3	02/24/2023	6.10586 %	17,567,272.17	98,324.70	1,119,860.29	0.00	16,447,411.88	1,218,184.99	0.00
1E-D5	30711XQC1	02/24/2023	6.70586 %	17,567,272.17	107,986.70	1,119,860.29	0.00	16,447,411.88	1,227,846.99	0.00
1E-F1	30711XQD9	02/24/2023	4.90586 %	76,124,018.11	342,332.63	1,119,860.29	0.00	75,004,157.82	1,462,192.92	0.00
1E-F2	30711XQE7	02/24/2023	5.30586 %	76,124,018.11	370,244.77	1,119,860.29	0.00	75,004,157.82	1,490,105.06	0.00
1E-F3	30711XQF4	02/24/2023	5.70586 %	76,124,018.11	398,156.91	1,119,860.29	0.00	75,004,157.82	1,518,017.20	0.00
1E-F4	30711XQG2	02/24/2023	6.10586 %	76,124,018.11	426,069.05	1,119,860.29	0.00	75,004,157.82	1,545,929.34	0.00
1E-F5	30711XQH0	02/24/2023	6.70586 %	76,124,018.11	467,937.26	1,119,860.29	0.00	75,004,157.82	1,587,797.55	0.00
1-X1	30711XQJ6	02/24/2023	1.80000 %	0.00	28,986.00	0.00	0.00	0.00	28,986.00	0.00
1-X2	30711XQK3	02/24/2023	1.40000 %	0.00	22,544.67	0.00	0.00	0.00	22,544.67	0.00
1-X3	30711XQL1	02/24/2023	1.00000 %	0.00	16,103.33	0.00	0.00	0.00	16,103.33	0.00
1-X4	30711XQM9	02/24/2023	0.60000 %	0.00	9,662.00	0.00	0.00	0.00	9,662.00	0.00
1-Y1	30711XQN7	02/24/2023	1.80000 %	0.00	125,604.63	0.00	0.00	0.00	125,604.63	0.00
1-Y2	30711XQP2	02/24/2023	1.40000 %	0.00	97,692.49	0.00	0.00	0.00	97,692.49	0.00
1-Y3	30711XQQ0	02/24/2023	1.00000 %	0.00	69,780.35	0.00	0.00	0.00	69,780.35	0.00
1-Y4	30711XQR8	02/24/2023	0.60000 %	0.00	41,868.21	0.00	0.00	0.00	41,868.21	0.00
Totals				13,306,132,922.10	7,231,408.32	107,541,860.03	(22,799.57)	13,198,613,861.63	114,773,268.35	1,930,290.78

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:52 AM

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	11,301,345,828.45	26,959,902.31	53,189,933.05	0.00	0.00	80,149,835.37	11,221,195,993.07	0.26646972	80,149,835.37
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	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.32769244	1,119,860.29
1M-BH	212,315,938.47	74,311,458.91	1,608,559.77	3,128,570.24	0.00	0.00	4,737,130.01	69,574,328.90	0.32769244	4,737,130.01
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	76,124,018.11	380,264.47	739,595.83	0.00	0.00	1,119,860.29	75,004,157.82	0.47190243	1,119,860.29
1M-2H	672,333,939.00	322,013,520.97	1,608,559.77	3,128,570.24	0.00	0.00	4,737,130.01	317,276,390.96	0.47190298	4,737,130.01
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	216,803,200.65	0.00	0.00	0.00	(22,799.57)	(22,799.57)	216,826,000.22	0.99117607	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	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.32769244	1,119,860.29
1E-B2	50,191,611.53	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.32769244	1,119,860.29
1E-B3	50,191,611.53	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.32769244	1,119,860.29

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:52 AM

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	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.32769244	1,119,860.29
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	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.16384622	1,119,860.29
1E-D2	100,383,223.06	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.16384622	1,119,860.29
1E-D3	100,383,223.06	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.16384622	1,119,860.29
1E-D4	100,383,223.06	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.16384622	1,119,860.29
1E-D5	100,383,223.06	17,567,272.17	380,264.47	739,595.83	0.00	0.00	1,119,860.29	16,447,411.88	0.16384622	1,119,860.29
1E-F1	108,748,357.47	76,124,018.11	380,264.47	739,595.83	0.00	0.00	1,119,860.29	75,004,157.82	0.68970382	1,119,860.29
1E-F2	108,748,357.47	76,124,018.11	380,264.47	739,595.83	0.00	0.00	1,119,860.29	75,004,157.82	0.68970382	1,119,860.29
1E-F3	108,748,357.47	76,124,018.11	380,264.47	739,595.83	0.00	0.00	1,119,860.29	75,004,157.82	0.68970382	1,119,860.29
1E-F4	108,748,357.47	76,124,018.11	380,264.47	739,595.83	0.00	0.00	1,119,860.29	75,004,157.82	0.68970382	1,119,860.29
1E-F5	108,748,357.47	76,124,018.11	380,264.47	739,595.83	0.00	0.00	1,119,860.29	75,004,157.82	0.68970382	1,119,860.29
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	13,306,132,922.10	36,261,253.37	71,280,606.81	0.00	(22,799.57)	107,519,060.46	13,198,613,861.63	0.28528939	107,541,860.03

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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:52 AM

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	268.37303529	0.64021674	1.26310123	0.00000000	0.00000000	1.90331797	266.46971732	0.26646972	1.90331797
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	350.00414680	7.57625544	14.73544697	0.00000000	0.00000000	22.31170221	327.69244459	0.32769244	22.31170221
1M-BH	212,315,938.47	350.00414686	7.57625537	14.73544691	0.00000000	0.00000000	22.31170229	327.69244458	0.32769244	22.31170229
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	478.94823806	2.39250374	4.65330297	0.00000000	0.00000000	7.04580665	471.90243141	0.47190243	7.04580665
1M-2H	672,333,939.00	478.94878169	2.39250122	4.65329810	0.00000000	0.00000000	7.04579932	471.90298237	0.47190298	7.04579932
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	991.07184373	0.00000000	0.00000000	0.00000000	(0.10422361)	(0.10422361)	991.17606734	0.99117607	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	350.00414680	7.57625544	14.73544697	0.00000000	0.00000000	22.31170221	327.69244459	0.32769244	22.31170221
1E-B2	50,191,611.53	350.00414680	7.57625544	14.73544697	0.00000000	0.00000000	22.31170221	327.69244459	0.32769244	22.31170221
1E-B3	50,191,611.53	350.00414680	7.57625544	14.73544697	0.00000000	0.00000000	22.31170221	327.69244459	0.32769244	22.31170221

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:52 AM

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	350.00414680	7.57625544	14.73544697	0.00000000	0.00000000	22.31170221	327.69244459	0.32769244	22.31170221
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	175.00207340	3.78812772	7.36772348	0.00000000	0.00000000	11.15585111	163.84622229	0.16384622	11.15585111
1E-D2	100,383,223.06	175.00207340	3.78812772	7.36772348	0.00000000	0.00000000	11.15585111	163.84622229	0.16384622	11.15585111
1E-D3	100,383,223.06	175.00207340	3.78812772	7.36772348	0.00000000	0.00000000	11.15585111	163.84622229	0.16384622	11.15585111
1E-D4	100,383,223.06	175.00207340	3.78812772	7.36772348	0.00000000	0.00000000	11.15585111	163.84622229	0.16384622	11.15585111
1E-D5	100,383,223.06	175.00207340	3.78812772	7.36772348	0.00000000	0.00000000	11.15585111	163.84622229	0.16384622	11.15585111
1E-F1	108,748,357.47	700.00154376	3.49673760	6.80098392	0.00000000	0.00000000	10.29772142	689.70382234	0.68970382	10.29772142
1E-F2	108,748,357.47	700.00154376	3.49673760	6.80098392	0.00000000	0.00000000	10.29772142	689.70382234	0.68970382	10.29772142
1E-F3	108,748,357.47	700.00154376	3.49673760	6.80098392	0.00000000	0.00000000	10.29772142	689.70382234	0.68970382	10.29772142
1E-F4	108,748,357.47	700.00154376	3.49673760	6.80098392	0.00000000	0.00000000	10.29772142	689.70382234	0.68970382	10.29772142
1E-F5	108,748,357.47	700.00154376	3.49673760	6.80098392	0.00000000	0.00000000	10.29772142	689.70382234	0.68970382	10.29772142
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.

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:52 AM

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 %	11,301,345,828.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,221,195,993.07
1M-1	N/A	N/A	5.05586 %	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	6.70586 %	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	01/25/23 - 02/26/23	33	6.70586 %	17,567,272.17	107,986.70	0.00	0.00	0.00	0.00	107,986.70	0.00	16,447,411.88
1M-BH	N/A	N/A	0.00000 %	74,311,458.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	69,574,328.90
1M-2C	01/25/23 - 02/26/23	33	6.70586 %	58,556,745.94	359,950.56	0.00	0.00	0.00	0.00	359,950.56	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	01/25/23 - 02/26/23	33	6.70586 %	76,124,018.11	467,937.26	0.00	0.00	0.00	0.00	467,937.26	0.00	75,004,157.82
1M-2H	N/A	N/A	0.00000 %	322,013,520.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	317,276,390.96
1B-1	01/25/23 - 02/26/23	33	8.10586 %	207,818,000.00	1,544,164.98	0.00	0.00	0.00	0.00	1,544,164.98	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	216,803,200.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,826,000.22
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	01/25/23 - 02/26/23	33	1.80000 %	17,567,272.17	28,986.00	0.00	0.00	0.00	0.00	28,986.00	0.00	16,447,411.88
1B-I2	01/25/23 - 02/26/23	33	1.40000 %	17,567,272.17	22,544.67	0.00	0.00	0.00	0.00	22,544.67	0.00	16,447,411.88
1B-I3	01/25/23 - 02/26/23	33	1.00000 %	17,567,272.17	16,103.33	0.00	0.00	0.00	0.00	16,103.33	0.00	16,447,411.88
1B-I4	01/25/23 - 02/26/23	33	0.60000 %	17,567,272.17	9,662.00	0.00	0.00	0.00	0.00	9,662.00	0.00	16,447,411.88
1C-I1	01/25/23 - 02/26/23	33	1.80000 %	58,556,745.94	96,618.63	0.00	0.00	0.00	0.00	96,618.63	0.00	58,556,745.94
1C-I2	01/25/23 - 02/26/23	33	1.40000 %	58,556,745.94	75,147.82	0.00	0.00	0.00	0.00	75,147.82	0.00	58,556,745.94
1C-I3	01/25/23 - 02/26/23	33	1.00000 %	58,556,745.94	53,677.02	0.00	0.00	0.00	0.00	53,677.02	0.00	58,556,745.94
1C-I4	01/25/23 - 02/26/23	33	0.60000 %	58,556,745.94	32,206.21	0.00	0.00	0.00	0.00	32,206.21	0.00	58,556,745.94
1E-A1	N/A	N/A	4.90586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.30586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.70586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.10586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	01/25/23 - 02/26/23	33	4.90586 %	17,567,272.17	79,000.70	0.00	0.00	0.00	0.00	79,000.70	0.00	16,447,411.88
1E-B2	01/25/23 - 02/26/23	33	5.30586 %	17,567,272.17	85,442.03	0.00	0.00	0.00	0.00	85,442.03	0.00	16,447,411.88

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:52 AM

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	01/25/23 - 02/26/23	33	5.70586 %	17,567,272.17	91,883.36	0.00	0.00	0.00	0.00	91,883.36	0.00	16,447,411.88
1E-B4	01/25/23 - 02/26/23	33	6.10586 %	17,567,272.17	98,324.70	0.00	0.00	0.00	0.00	98,324.70	0.00	16,447,411.88
1E-C1	01/25/23 - 02/26/23	33	4.90586 %	58,556,745.94	263,331.93	0.00	0.00	0.00	0.00	263,331.93	0.00	58,556,745.94
1E-C2	01/25/23 - 02/26/23	33	5.30586 %	58,556,745.94	284,802.74	0.00	0.00	0.00	0.00	284,802.74	0.00	58,556,745.94
1E-C3	01/25/23 - 02/26/23	33	5.70586 %	58,556,745.94	306,273.54	0.00	0.00	0.00	0.00	306,273.54	0.00	58,556,745.94
1E-C4	01/25/23 - 02/26/23	33	6.10586 %	58,556,745.94	327,744.35	0.00	0.00	0.00	0.00	327,744.35	0.00	58,556,745.94
1E-D1	01/25/23 - 02/26/23	33	4.90586 %	17,567,272.17	79,000.70	0.00	0.00	0.00	0.00	79,000.70	0.00	16,447,411.88
1E-D2	01/25/23 - 02/26/23	33	5.30586 %	17,567,272.17	85,442.03	0.00	0.00	0.00	0.00	85,442.03	0.00	16,447,411.88
1E-D3	01/25/23 - 02/26/23	33	5.70586 %	17,567,272.17	91,883.36	0.00	0.00	0.00	0.00	91,883.36	0.00	16,447,411.88
1E-D4	01/25/23 - 02/26/23	33	6.10586 %	17,567,272.17	98,324.70	0.00	0.00	0.00	0.00	98,324.70	0.00	16,447,411.88
1E-D5	01/25/23 - 02/26/23	33	6.70586 %	17,567,272.17	107,986.70	0.00	0.00	0.00	0.00	107,986.70	0.00	16,447,411.88
1E-F1	01/25/23 - 02/26/23	33	4.90586 %	76,124,018.11	342,332.63	0.00	0.00	0.00	0.00	342,332.63	0.00	75,004,157.82
1E-F2	01/25/23 - 02/26/23	33	5.30586 %	76,124,018.11	370,244.77	0.00	0.00	0.00	0.00	370,244.77	0.00	75,004,157.82
1E-F3	01/25/23 - 02/26/23	33	5.70586 %	76,124,018.11	398,156.91	0.00	0.00	0.00	0.00	398,156.91	0.00	75,004,157.82
1E-F4	01/25/23 - 02/26/23	33	6.10586 %	76,124,018.11	426,069.05	0.00	0.00	0.00	0.00	426,069.05	0.00	75,004,157.82
1E-F5	01/25/23 - 02/26/23	33	6.70586 %	76,124,018.11	467,937.26	0.00	0.00	0.00	0.00	467,937.26	0.00	75,004,157.82
1-X1	01/25/23 - 02/26/23	33	1.80000 %	17,567,272.17	28,986.00	0.00	0.00	0.00	0.00	28,986.00	0.00	16,447,411.88
1-X2	01/25/23 - 02/26/23	33	1.40000 %	17,567,272.17	22,544.67	0.00	0.00	0.00	0.00	22,544.67	0.00	16,447,411.88
1-X3	01/25/23 - 02/26/23	33	1.00000 %	17,567,272.17	16,103.33	0.00	0.00	0.00	0.00	16,103.33	0.00	16,447,411.88
1-X4	01/25/23 - 02/26/23	33	0.60000 %	17,567,272.17	9,662.00	0.00	0.00	0.00	0.00	9,662.00	0.00	16,447,411.88
1-Y1	01/25/23 - 02/26/23	33	1.80000 %	76,124,018.11	125,604.63	0.00	0.00	0.00	0.00	125,604.63	0.00	75,004,157.82
1-Y2	01/25/23 - 02/26/23	33	1.40000 %	76,124,018.11	97,692.49	0.00	0.00	0.00	0.00	97,692.49	0.00	75,004,157.82
1-Y3	01/25/23 - 02/26/23	33	1.00000 %	76,124,018.11	69,780.35	0.00	0.00	0.00	0.00	69,780.35	0.00	75,004,157.82
1-Y4	01/25/23 - 02/26/23	33	0.60000 %	76,124,018.11	41,868.21	0.00	0.00	0.00	0.00	41,868.21	0.00	75,004,157.82
Totals					7,231,408.32	0.00	0.00	0.00	0.00	7,231,408.32	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:53 AM

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 %	268.37303529	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	266.46971732
1M-1	353,291,000.00	5.05586 %	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	6.70586 %	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	6.70586 %	350.00414680	2.15148900	0.00000000	0.00000000	0.00000000	0.00000000	2.15148900	0.00000000	327.69244459
1M-BH	212,315,938.47	0.00000 %	350.00414686	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	327.69244458
1M-2C	58,556,745.94	6.70586 %	1000.00000000	6.14703830	0.00000000	0.00000000	0.00000000	0.00000000	6.14703830	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	6.70586 %	478.94823806	2.94411320	0.00000000	0.00000000	0.00000000	0.00000000	2.94411320	0.00000000	471.90243141
1M-2H	672,333,939.00	0.00000 %	478.94878169	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	471.90298237
1B-1	207,818,000.00	8.10586 %	1000.00000000	7.43037167	0.00000000	0.00000000	0.00000000	0.00000000	7.43037167	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	991.07184373	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.17606734
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 %	350.00414680	0.57750686	0.00000000	0.00000000	0.00000000	0.00000000	0.57750686	0.00000000	327.69244459
1B-I2	0.00	1.40000 %	350.00414680	0.44917207	0.00000000	0.00000000	0.00000000	0.00000000	0.44917207	0.00000000	327.69244459
1B-I3	0.00	1.00000 %	350.00414680	0.32083708	0.00000000	0.00000000	0.00000000	0.00000000	0.32083708	0.00000000	327.69244459
1B-I4	0.00	0.60000 %	350.00414680	0.19250229	0.00000000	0.00000000	0.00000000	0.00000000	0.19250229	0.00000000	327.69244459
1C-I1	0.00	1.80000 %	1000.00000000	1.64999999	0.00000000	0.00000000	0.00000000	0.00000000	1.64999999	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333327	0.00000000	0.00000000	0.00000000	0.00000000	1.28333327	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666672	0.00000000	0.00000000	0.00000000	0.00000000	0.91666672	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	50,191,611.53	4.90586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	5.30586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	5.70586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:53 AM

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	6.10586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	4.90586 %	350.00414680	1.57398214	0.00000000	0.00000000	0.00000000	0.00000000	1.57398214	0.00000000	327.69244459
1E-B2	50,191,611.53	5.30586 %	350.00414680	1.70231693	0.00000000	0.00000000	0.00000000	0.00000000	1.70231693	0.00000000	327.69244459
1E-B3	50,191,611.53	5.70586 %	350.00414680	1.83065172	0.00000000	0.00000000	0.00000000	0.00000000	1.83065172	0.00000000	327.69244459
1E-B4	50,191,611.53	6.10586 %	350.00414680	1.95898671	0.00000000	0.00000000	0.00000000	0.00000000	1.95898671	0.00000000	327.69244459
1E-C1	58,556,745.94	4.90586 %	1000.00000000	4.49703831	0.00000000	0.00000000	0.00000000	0.00000000	4.49703831	0.00000000	1000.00000000
1E-C2	58,556,745.94	5.30586 %	1000.00000000	4.86370503	0.00000000	0.00000000	0.00000000	0.00000000	4.86370503	0.00000000	1000.00000000
1E-C3	58,556,745.94	5.70586 %	1000.00000000	5.23037158	0.00000000	0.00000000	0.00000000	0.00000000	5.23037158	0.00000000	1000.00000000
1E-C4	58,556,745.94	6.10586 %	1000.00000000	5.59703830	0.00000000	0.00000000	0.00000000	0.00000000	5.59703830	0.00000000	1000.00000000
1E-D1	100,383,223.06	4.90586 %	175.00207340	0.78699107	0.00000000	0.00000000	0.00000000	0.00000000	0.78699107	0.00000000	163.84622229
1E-D2	100,383,223.06	5.30586 %	175.00207340	0.85115846	0.00000000	0.00000000	0.00000000	0.00000000	0.85115846	0.00000000	163.84622229
1E-D3	100,383,223.06	5.70586 %	175.00207340	0.91532586	0.00000000	0.00000000	0.00000000	0.00000000	0.91532586	0.00000000	163.84622229
1E-D4	100,383,223.06	6.10586 %	175.00207340	0.97949336	0.00000000	0.00000000	0.00000000	0.00000000	0.97949336	0.00000000	163.84622229
1E-D5	100,383,223.06	6.70586 %	175.00207340	1.07574450	0.00000000	0.00000000	0.00000000	0.00000000	1.07574450	0.00000000	163.84622229
1E-F1	108,748,357.47	4.90586 %	700.00154376	3.14793380	0.00000000	0.00000000	0.00000000	0.00000000	3.14793380	0.00000000	689.70382234
1E-F2	108,748,357.47	5.30586 %	700.00154376	3.40460103	0.00000000	0.00000000	0.00000000	0.00000000	3.40460103	0.00000000	689.70382234
1E-F3	108,748,357.47	5.70586 %	700.00154376	3.66126826	0.00000000	0.00000000	0.00000000	0.00000000	3.66126826	0.00000000	689.70382234
1E-F4	108,748,357.47	6.10586 %	700.00154376	3.91793550	0.00000000	0.00000000	0.00000000	0.00000000	3.91793550	0.00000000	689.70382234
1E-F5	108,748,357.47	6.70586 %	700.00154376	4.30293635	0.00000000	0.00000000	0.00000000	0.00000000	4.30293635	0.00000000	689.70382234
1-X1	0.00	1.80000 %	175.00207246	0.28875343	0.00000000	0.00000000	0.00000000	0.00000000	0.28875343	0.00000000	163.84622141
1-X2	0.00	1.40000 %	175.00207246	0.22458603	0.00000000	0.00000000	0.00000000	0.00000000	0.22458603	0.00000000	163.84622141
1-X3	0.00	1.00000 %	175.00207246	0.16041854	0.00000000	0.00000000	0.00000000	0.00000000	0.16041854	0.00000000	163.84622141
1-X4	0.00	0.60000 %	175.00207246	0.09625114	0.00000000	0.00000000	0.00000000	0.00000000	0.09625114	0.00000000	163.84622141
1-Y1	0.00	1.80000 %	700.00154376	1.15500255	0.00000000	0.00000000	0.00000000	0.00000000	1.15500255	0.00000000	689.70382234
1-Y2	0.00	1.40000 %	700.00154376	0.89833532	0.00000000	0.00000000	0.00000000	0.00000000	0.89833532	0.00000000	689.70382234
1-Y3	0.00	1.00000 %	700.00154376	0.64166808	0.00000000	0.00000000	0.00000000	0.00000000	0.64166808	0.00000000	689.70382234
1-Y4	0.00	0.60000 %	700.00154376	0.38500085	0.00000000	0.00000000	0.00000000	0.00000000	0.38500085	0.00000000	689.70382234

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,128,329.62
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	22,799.57
Total Deposits	3,151,129.19
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,131,962.53
Total Withdrawals (Pool Distribution Amount)	3,151,129.19
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:53 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	85,984,026.10
Total Principal Reduction Cumulative	31,702,199,526.33
Scheduled Principal Current	28,948,726.55
Scheduled Principal Cumulative	3,472,748,086.85
Unscheduled Principal Current	57,058,099.12
Unscheduled Principal Cumulative	28,227,521,145.20
Senior Reduction Amount	80,149,835.37
Subordinate Reduction Amount	5,856,990.30
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	22,799.57
Modification Loss Amount	77,663.89
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	6,652.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	62768
Period Reference Pool Removal Loan Count	302
Period Ending Loan Count	62466
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	12,049,058,833.11
Period PIF Loan Count Current	298
PIF Loan Count Cumulative	111950
Period PIF Loan UPB Current	47,611,236.63
PIF Loan UPB Cumulative	27,202,218,554.51
Period Partial Prepayment Amount	8,882,208.60
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	731,439.44
Credit Event Amount Cumulative	11,925,695.32
Total Active Modified Loan Count	854
Total Active Modified Loan UPB	213,395,532.67
Libor Rate	4.505860%

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

Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:53 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.129839%
Subordinate Percentage	6.870161%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

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 %	6.110000 %	6.160000 %
1M-2C	0.00	0.00	1.000000 %	3.590000 %	3.620000 %
1M-2	0.00	0.00	1.000000 %	3.590000 %	3.620000 %
1M-2H	0.00	0.00	1.000000 %	3.590000 %	3.620000 %
1B-1	0.00	0.00	0.500000 %	1.790000 %	1.800000 %
1B-1H	0.00	0.00	0.500000 %	1.790000 %	1.800000 %
1B-2H	0.00	22,799.57	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:53 AM

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	599	112,476,443.58	0.958922 %	0.933487 %
60 Days	129	25,712,750.29	0.206512 %	0.213400 %
90 Days	62	12,788,622.26	0.099254 %	0.106138 %
120 Days	48	9,705,835.71	0.076842 %	0.080553 %
150 Days	33	7,442,649.29	0.052829 %	0.061770 %
180+ Days	269	62,306,322.68	0.430634 %	0.517105 %
Totals	1140	230,432,623.81	1.824993 %	1.912453 %

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	362	98,318,365.38	77,663.89	0.078992

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	230,026.85	167.73	0.072918
Summary	0042989071	171,727.66	89.44	0.052082
Summary	0042990161	85,691.18	53.56	0.062504
Summary	0042990689	270,661.50	140.97	0.052084
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	164,758.67	102.97	0.062497
Summary	0042992616	317,081.25	627.56	0.197918
Summary	0042994080	208,717.48	152.19	0.072917
Summary	0042994959	440,158.72	210.72	0.047874
Summary	0042996327	254,772.91	185.77	0.072916
Summary	0042996693	211,419.36	0.88	0.000416
Summary	0042997000	91,241.74	9.50	0.010412
Summary	0042999210	284,418.80	237.02	0.083335
Summary	0043000107	248,922.42	233.36	0.093748
Summary	0043000139	326,954.11	306.52	0.093750
Summary	0043001231	384,912.98	320.76	0.083333
Summary	0043002121	374,568.86	191.97	0.051251
Summary	0043002721	267,789.51	83.68	0.031248
Summary	0043004178	315,456.52	197.16	0.062500
Summary	0043004734	479,149.52	299.47	0.062500
Summary	0043004745	584,559.39	543.15	0.092916
Summary	0043004835	351,199.88	134.36	0.038257
Summary	0043004978	145,718.98	112.08	0.076915
Summary	0043005227	286,548.91	224.30	0.078276
Summary	0043005454	215,515.14	89.80	0.041668

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005463	156,393.47	228.07	0.145831
Summary	0043005541	189,045.95	59.08	0.031252
Summary	0043005700	98,748.73	154.29	0.156245
Summary	0043007027	316,299.66	197.69	0.062501
Summary	0043007084	180,997.59	301.66	0.166665
Summary	0043007924	264,564.92	82.68	0.031251
Summary	0043008142	198,786.70	165.66	0.083336
Summary	0043008349	297,376.30	185.86	0.062500
Summary	0043008605	259,544.97	216.29	0.083334
Summary	0043008729	163,260.88	125.85	0.077085
Summary	0043009223	121,993.11	154.48	0.126630
Summary	0043009895	172,528.48	251.60	0.145831
Summary	0043010779	369,357.78	461.70	0.125001
Summary	0043010911	102,962.06	107.25	0.104165
Summary	0043011345	448,752.98	416.97	0.092917
Summary	0043011387	114,424.89	131.11	0.114582
Summary	0043011482	224,957.00	162.16	0.072085
Summary	0043012772	156,712.23	97.95	0.062503
Summary	0043013742	105,871.37	88.23	0.083337
Summary	0043013785	557,161.17	406.26	0.072916
Summary	0043014727	369,881.55	154.12	0.041667
Summary	0043014979	361,426.31	414.13	0.114582
Summary	0043015619	288,572.07	266.78	0.092448
Summary	0043016247	575,635.30	179.89	0.031251
Summary	0043016526	528,146.92	220.06	0.041666
Summary	0043017262	111,719.08	11.64	0.010419
Summary	0043017323	198,811.50	144.97	0.072918
Summary	0043017542	188,615.14	137.53	0.072916
Summary	0043018058	295,121.00	2.51	0.000850
Summary	0043018610	391,644.32	530.35	0.135416
Summary	0043018804	398,648.79	290.68	0.072916
Summary	0043018931	186,166.17	70.59	0.037918
Summary	0043019573	355,964.10	362.61	0.101867
Summary	0043020086	143,466.32	59.78	0.041668

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020147	68,974.48	21.55	0.031243
Summary	0043020563	306,581.85	255.48	0.083332
Summary	0043021188	201,648.86	21.01	0.010419
Summary	0043021447	349,896.27	351.19	0.100370
Summary	0043021543	102,022.38	53.14	0.052087
Summary	0043021629	147,379.18	153.52	0.104167
Summary	0043021923	571,452.54	595.26	0.104166
Summary	0043022057	311,207.12	259.34	0.083334
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	102,183.24	9.79	0.009581
Summary	0043023286	350,838.26	36.55	0.010418
Summary	0043024114	53,196.24	44.33	0.083333
Summary	0043024193	127,026.40	119.09	0.093752
Summary	0043024826	159,493.94	66.46	0.041669
Summary	0043025610	589,030.35	490.86	0.083334
Summary	0043025624	373,851.91	272.60	0.072917
Summary	0043026268	411,496.91	214.32	0.052083
Summary	0043026610	356,453.43	185.65	0.052083
Summary	0043027378	419,387.19	305.80	0.072916
Summary	0043028411	360,287.18	112.59	0.031250
Summary	0043028983	183,505.68	152.92	0.083333
Summary	0043029082	356,550.76	297.13	0.083335
Summary	0043029746	408,978.64	340.82	0.083334
Summary	0043029765	266,907.06	194.62	0.072917
Summary	0043030314	607,515.79	569.55	0.093751
Summary	0043030910	202,680.93	190.01	0.093748
Summary	0043031916	239,810.08	249.80	0.104166
Summary	0043031968	559,847.81	758.13	0.135417
Summary	0043032203	163,914.66	51.22	0.031248
Summary	0043032700	81,819.73	110.80	0.135420
Summary	0043033397	187,936.42	195.77	0.104168
Summary	0043033428	147,197.14	179.68	0.122068
Summary	0043034369	204,951.86	213.49	0.104166
Summary	0043034643	125,384.53	13.06	0.010416

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043034961	292,571.11	60.95	0.020833
Summary	0043035160	105,004.72	90.05	0.085758
Summary	0043035796	295,019.07	184.39	0.062501
Summary	0043035970	245,262.23	178.84	0.072918
Summary	0043036420	310,010.24	387.51	0.124999
Summary	0043036460	334,176.78	32.03	0.009585
Summary	0043038606	101,112.73	93.95	0.092916
Summary	0043038991	122,412.25	204.02	0.166666
Summary	0043039420	207,508.55	432.31	0.208334
Summary	0043039466	421,792.93	39.83	0.009443
Summary	0043039642	227,149.96	267.84	0.117913
Summary	0043040508	124,047.30	115.26	0.092916
Summary	0043041335	81,876.99	136.46	0.166665
Summary	0043041344	359,969.79	449.96	0.124999
Summary	0043041782	83,187.92	121.32	0.145838
Summary	0043041783	70,464.61	102.76	0.145832
Summary	0043042239	244,079.72	228.82	0.093748
Summary	0043042445	167,404.86	34.88	0.020836
Summary	0043042501	189,344.48	78.89	0.041665
Summary	0043043033	484,647.32	252.42	0.052083
Summary	0043044023	291,211.82	91.00	0.031249
Summary	0043044078	401,031.93	167.10	0.041668
Summary	0043045670	248,747.36	155.47	0.062501
Summary	0043046513	186,431.16	291.30	0.156251
Summary	0043047008	424,757.01	221.23	0.052084
Summary	0043047450	194,376.46	101.24	0.052084
Summary	0043047618	104,021.48	130.03	0.125003
Summary	0043047907	162,766.62	33.91	0.020834
Summary	0043048569	615,725.49	448.97	0.072917
Summary	0043049357	143,126.43	104.36	0.072915
Summary	0043049700	220,620.40	229.81	0.104165
Summary	0043049816	256,977.65	160.61	0.062500
Summary	0043050296	215,840.36	269.80	0.125000
Summary	0043050510	365,222.82	266.31	0.072917

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043051737	336,638.46	140.27	0.041668
Summary	0043052038	237,302.49	74.16	0.031251
Summary	0043052177	356,241.29	18.03	0.005061
Summary	0043052196	210,115.71	131.32	0.062499
Summary	0043052353	492,923.93	425.28	0.086277
Summary	0043052368	155,224.81	43.89	0.028275
Summary	0043052554	411,966.14	300.39	0.072916
Summary	0043052557	152,329.71	174.54	0.114580
Summary	0043053268	273,662.12	261.65	0.095611
Summary	0043054381	108,517.66	28.99	0.026715
Summary	0043054395	35,040.81	18.25	0.052082
Summary	0043054701	236,495.97	197.08	0.083333
Summary	0043054857	425,613.36	591.06	0.138873
Summary	0043054915	412,071.11	343.39	0.083333
Summary	0043055485	375,456.71	156.44	0.041667
Summary	0043056714	156,960.00	81.75	0.052083
Summary	0043057136	254,894.75	271.94	0.106687
Summary	0043058838	274,344.58	171.47	0.062502
Summary	0043058936	101,589.16	105.82	0.104165
Summary	0043059118	268,812.57	252.01	0.093749
Summary	0043059200	471,045.20	294.40	0.062499
Summary	0043059790	177,321.90	18.47	0.010416
Summary	0043059994	487,098.93	558.13	0.114582
Summary	0043060003	86,529.16	63.09	0.072912
Summary	0043060406	245,897.04	76.84	0.031249
Summary	0043060764	608,954.45	1,014.92	0.166666
Summary	0043060946	379,666.22	276.84	0.072917
Summary	0043061462	450,928.27	610.63	0.135416
Summary	0043061504	346,275.57	396.77	0.114582
Summary	0043061685	199,481.05	207.79	0.104165
Summary	0043062246	130,001.38	214.85	0.165267
Summary	0043062272	152,717.61	103.52	0.067785
Summary	0043062442	106,560.62	111.00	0.104166
Summary	0043062466	244,447.76	280.10	0.114585

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043062614	127,708.65	1.81	0.001417
Summary	0043062635	143,572.42	58.63	0.040837
Summary	0043062966	204,275.29	106.39	0.052082
Summary	0043063242	184,318.42	153.60	0.083334
Summary	0043063278	209,835.60	240.44	0.114585
Summary	0043063552	301,898.92	220.13	0.072915
Summary	0043064325	347,307.34	203.38	0.058559
Summary	0043066774	241,814.29	151.13	0.062498
Summary	0043068369	181,746.78	102.27	0.056271
Summary	0043068552	151,651.54	78.99	0.052087
Summary	0043068794	283,451.64	295.26	0.104166
Summary	0043069527	210,381.04	175.32	0.083335
Summary	0043069711	253,249.23	211.04	0.083333
Summary	0043070667	235,082.90	195.90	0.083332
Summary	0043070700	356,039.72	256.65	0.072085
Summary	0043070855	223,265.38	255.82	0.114581
Summary	0043070905	437,789.29	450.83	0.102979
Summary	0043070918	325,193.40	302.16	0.092917
Summary	0043070950	535,075.43	668.84	0.124999
Summary	0043070960	417,965.49	217.69	0.052083
Summary	0043071178	262,740.48	191.58	0.072916
Summary	0043071444	434,276.50	403.52	0.092918
Summary	0043071579	259,861.15	216.55	0.083333
Summary	0043071608	679,091.36	896.08	0.131953
Summary	0043071676	210,319.74	195.42	0.092916
Summary	0043073151	354,889.14	107.95	0.030418
Summary	0043074482	181,775.12	227.22	0.125001
Summary	0043075885	484,214.88	398.66	0.082331
Summary	0043076172	242,242.27	100.93	0.041665
Summary	0043076277	121,939.21	38.11	0.031253
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	387,390.91	184.93	0.047737
Summary	0043077854	382,567.71	278.96	0.072918
Summary	0043078227	339,416.01	40.60	0.011962

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043078318	202,662.58	63.33	0.031249
Summary	0043078379	95,921.72	109.91	0.114583
Summary	0043078608	142,480.82	103.89	0.072915
Summary	0043079276	231,018.38	139.57	0.060415
Summary	0043079331	323,886.87	67.48	0.020834
Summary	0043079612	167,399.01	139.50	0.083334
Summary	0043079623	173,330.13	162.50	0.093752
Summary	0043079628	161,532.93	100.96	0.062501
Summary	0043079677	400,981.72	626.53	0.156249
Summary	0043079743	287,897.68	239.91	0.083332
Summary	0043079745	232,466.25	169.51	0.072918
Summary	0043079811	303,830.34	189.89	0.062499
Summary	0043080065	323,031.20	403.79	0.125000
Summary	0043080372	173,468.90	108.42	0.062501
Summary	0043080435	147,042.13	122.54	0.083337
Summary	0043080661	103,655.93	107.97	0.104162
Summary	0043080750	213,294.96	222.18	0.104166
Summary	0043081009	485,839.77	455.47	0.093749
Summary	0043081348	203,832.98	276.02	0.135415
Summary	0043081492	323,003.99	168.23	0.052083
Summary	0043081522	235,066.11	220.37	0.093748
Summary	0043081856	255,260.70	292.49	0.114585
Summary	0043082289	422,216.87	351.85	0.083334
Summary	0043082671	218,755.79	91.15	0.041667
Summary	0043082928	566,163.36	589.75	0.104166
Summary	0043083196	358,580.06	448.23	0.125001
Summary	0043083275	240,706.97	250.74	0.104168
Summary	0043083515	146,227.08	106.62	0.072914
Summary	0043083559	284,100.81	207.16	0.072918
Summary	0043083724	252,451.31	9.69	0.003838
Summary	0043083911	142,228.39	58.08	0.040836
Summary	0043084083	114,092.70	162.76	0.142656
Summary	0043084150	105,040.15	120.36	0.114585
Summary	0043084236	338,859.33	211.79	0.062501

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043084262	219,546.64	297.30	0.135415
Summary	0043084926	199,346.31	186.89	0.093751
Summary	0043085195	422,399.15	264.00	0.062500
Summary	0043085210	106,221.89	88.52	0.083335
Summary	0043085287	100,561.98	18.29	0.018188
Summary	0043085295	354,422.53	206.75	0.058334
Summary	0043085405	533,229.22	277.72	0.052083
Summary	0043085994	311,919.94	32.49	0.010416
Summary	0043086036	264,335.82	137.67	0.052081
Summary	0043089192	231,780.86	120.72	0.052084
Summary	0043089487	382,366.13	355.28	0.092916
Summary	0043090825	343,472.34	214.67	0.062500
Summary	0043092160	116,899.17	24.35	0.020830
Summary	0043092343	91,197.10	66.50	0.072919
Summary	0043092896	388,689.62	121.47	0.031251
Summary	0043092921	352,195.54	330.18	0.093749
Summary	0043093410	210,910.53	131.82	0.062500
Summary	0043095135	117,759.01	110.40	0.093751
Summary	0043095536	239,375.02	172.55	0.072084
Summary	0043096266	228,508.82	47.61	0.020835
Summary	0043096812	204,886.52	149.40	0.072918
Summary	0043096828	188,161.99	137.20	0.072916
Summary	0043096857	112,888.72	58.80	0.052087
Summary	0043097646	603,732.39	314.44	0.052083
Summary	0043099839	103,961.26	86.63	0.083329
Summary	0043100214	389,775.92	527.82	0.135416
Summary	0043101332	540,860.82	450.72	0.083334
Summary	0043102995	477,381.53	447.55	0.093751
Summary	0043103114	215,036.32	201.60	0.093752
Summary	0043103396	170,719.69	160.05	0.093750
Summary	0043103875	370,259.87	231.41	0.062499
Summary	0043104805	241,335.99	125.70	0.052085
Summary	0043105244	491,348.80	409.46	0.083334
Summary	0043105851	419,003.46	436.46	0.104166

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043105873	141,344.06	88.34	0.062500
Summary	0043107168	446,534.89	325.60	0.072917
Summary	0043107177	429,915.42	127.72	0.029708
Summary	0043107624	292,612.78	91.44	0.031249
Summary	0043108059	194,911.13	203.03	0.104165
Summary	0043108581	218,549.13	227.66	0.104169
Summary	0043109588	235,144.65	146.97	0.062502
Summary	0043109733	135,010.13	14.06	0.010414
Summary	0043109915	429,093.82	293.48	0.068395
Summary	0043110438	260,943.72	135.91	0.052084
Summary	0043111439	173,806.52	18.10	0.010414
Summary	0043112501	465,743.47	388.12	0.083333
Summary	0043112848	245,016.27	127.61	0.052082
Summary	0043113013	201,461.99	83.94	0.041665
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	600,923.67	938.94	0.156249
Summary	0043114421	118,333.93	110.94	0.093752
Summary	0043115246	325,625.95	322.70	0.099101
Summary	0043115561	180,835.99	113.02	0.062499
Summary	0043115750	209,805.93	48.54	0.023136
Summary	0043116297	415,445.41	437.49	0.105306
Summary	0043116336	112,631.77	11.73	0.010414
Summary	0043118021	302,431.74	94.51	0.031250
Summary	0043118861	648,844.74	1,216.58	0.187499
Summary	0043119009	568,996.16	829.79	0.145834
Summary	0043119079	221,513.56	253.82	0.114584
Summary	0043120136	390,379.16	406.64	0.104165
Summary	0043120263	238,800.96	174.13	0.072918
Summary	0043120656	185,757.62	251.55	0.135418
Summary	0043120786	403,282.22	588.12	0.145833
Summary	0043121547	152,672.42	159.03	0.104164
Summary	0043122022	135,551.62	70.60	0.052083
Summary	0043122217	304,644.63	349.07	0.114583
Summary	0043122760	156,678.34	261.13	0.166666

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043124215	376,392.43	156.83	0.041667
Summary	0043124236	79,243.75	90.80	0.114583
Summary	0043125984	303,243.28	126.35	0.041666
Summary	0043126783	183,883.15	229.85	0.124998
Summary	0043127853	374,971.67	146.25	0.039003
Summary	0043127907	235,066.11	220.37	0.093748
Summary	0043129058	123,034.05	115.34	0.093746
Summary	0043129146	500,481.89	782.00	0.156249
Summary	0043130756	324,531.59	135.22	0.041666
Summary	0043131495	142,322.83	177.90	0.124998
Summary	0043132081	600,250.21	500.21	0.083334
Summary	0043132568	309,846.54	129.10	0.041666
Summary	0043132952	129,737.25	54.71	0.042170
Summary	0043133194	343,279.59	143.03	0.041666
Summary	0043133704	124,780.44	103.98	0.083330
Summary	0043133878	544,179.66	340.11	0.062500
Summary	0043136619	372,708.21	271.77	0.072918
Summary	0043136848	99,682.76	62.30	0.062498
Summary	0043137024	121,826.53	101.52	0.083332
Summary	0043137245	432,449.91	360.37	0.083332
Summary	0043138886	382,206.32	278.69	0.072916
Summary	0043139417	325,591.49	67.83	0.020833
Summary	0043140083	246,785.98	77.12	0.031250
Summary	0043143098	137,842.19	172.30	0.124998
Summary	0043144094	281,601.73	117.33	0.041665
Summary	0043144135	174,758.23	163.59	0.093609
Summary	0043144838	112,164.26	46.74	0.041671
Summary	0043144944	281,055.48	146.38	0.052082
Summary	0043145622	162,089.95	168.84	0.104164
Summary	0043146073	365,616.16	418.94	0.114585
Summary	0043146210	302,316.88	87.54	0.028956
Summary	0043146228	426,454.34	621.91	0.145833
Summary	0043146898	383,858.09	439.84	0.114584
Summary	0043146960	117,104.95	134.18	0.114581

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043147108	135,862.78	28.30	0.020830
Summary	0043147249	370,589.33	501.84	0.135417
Summary	0043147338	247,346.37	360.71	0.145832
Summary	0043147523	200,970.62	41.87	0.020834
Summary	0043147538	284,870.31	178.04	0.062499
Summary	0043147822	141,417.14	88.39	0.062503
Summary	0043148396	401,315.29	167.21	0.041665
Summary	0043148665	161,621.66	196.43	0.121537
Summary	0043148700	248,138.71	180.93	0.072915
Summary	0043149184	315,688.68	295.96	0.093751
Summary	0043151264	266,674.54	83.34	0.031252
Summary	0043152166	216,226.16	276.99	0.128102
Summary	0043152386	182,035.71	56.89	0.031252
Summary	0043154047	108,901.87	2.33	0.002140
Summary	0043154084	316,939.31	165.07	0.052083
Summary	0043154986	219,991.26	160.41	0.072917
Summary	0043156064	545,009.33	227.09	0.041667
Summary	0043156689	370,493.68	115.78	0.031250
Summary	0043157379	418,319.57	261.45	0.062500
Summary	0043157728	223,002.10	255.52	0.114582
Summary	0043157732	466,000.74	728.13	0.156251
Summary	0043158175	387,749.83	201.95	0.052083
Summary	0043158516	234,398.20	91.67	0.039109
Summary	0043158559	164,238.07	102.65	0.062501
Summary	0043159431	158,940.29	115.89	0.072914
Summary	0043160396	630,664.56	722.64	0.114584
Summary	0043161245	527,654.51	549.64	0.104167
Summary	0043161925	156,731.99	212.24	0.135416
Summary	0043162097	85,921.63	116.35	0.135414
Summary	0043162263	106,157.49	153.18	0.144295
Summary	0043162907	142,395.91	15.91	0.011173

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	731,439.44	(22,799.57)	(3.117)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043057785	150,430.73	(12,114.61)	(8.053)
0043077310	121,600.93	2,732.76	2.247
0043079788	237,995.92	(9,985.48)	(4.196)
0043128952	221,411.86	(3,432.24)	(1.550)

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				

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
77	11,925,695.32	1,930,294.28	16.186

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
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
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
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043040405	137,741.28	3,746.53	2.720
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
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(12,114.61)	(8.053)
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043062659	57,953.12	61,437.74	106.013
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	2,732.76	2.247
0043079788	237,995.92	(9,985.48)	(4.196)
0043082746	259,345.57	25,465.53	9.819
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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	24,127.07	14.719
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	(2,681.75)	(0.840)
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:53 AM

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	4	731,439.44	(22,799.57)	(0.000 %)	0	0.00	0.00	0.000 %	4	731,439.44	(22,799.57)	(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	0043057785	165,000.00	4.250 %	IN	80.00	360	150,430.73	01/31/2023	(12,114.61)	(12,114.61)
Summary	0043077310	135,000.00	3.250 %	NV	77.00	360	121,600.93	01/31/2023	2,732.76	2,732.76
Summary	0043079788	247,000.00	4.000 %	IL	80.00	360	237,995.92	01/31/2023	(9,985.48)	(9,985.48)
Summary	0043128952	237,000.00	3.750 %	OR	79.00	360	221,411.86	01/31/2023	(3,432.24)	(3,432.24)

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

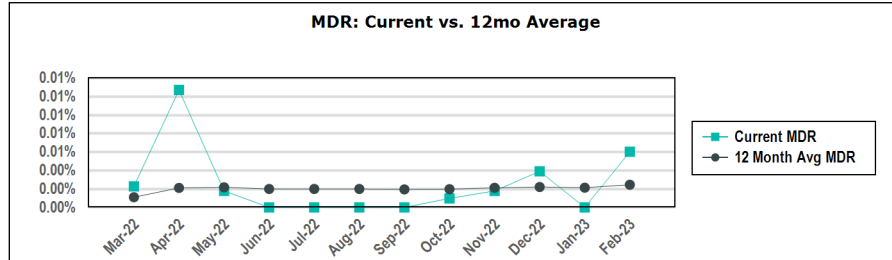
Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:54 AM

Realized Loss Report - Collateral

Summary

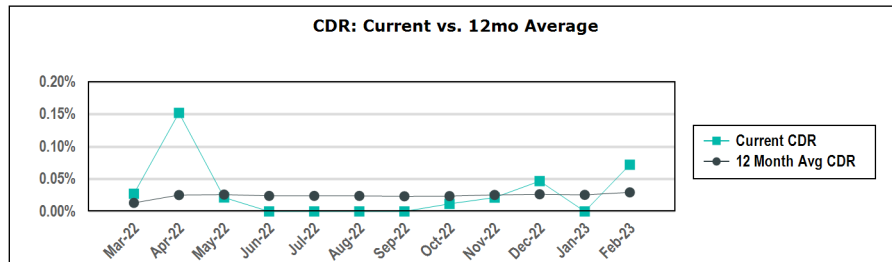
MDR

Current Month 0.006 %
 3 Month Average 0.003 %
 12 Month Average 0.002 %



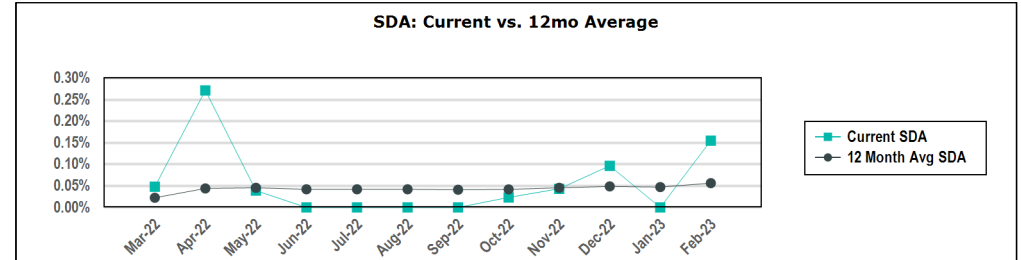
CDR

Current Month 0.072 %
 3 Month Average 0.040 %
 12 Month Average 0.029 %



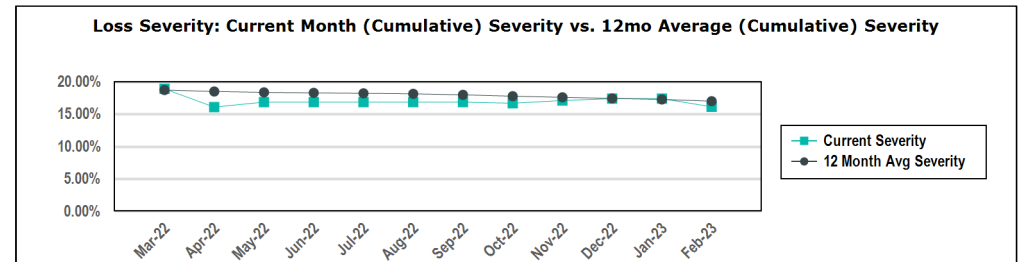
SDA

Current Month 0.155 %
 3 Month Average 0.084 %
 12 Month Average 0.056 %



Loss Severity

Current Month (Cumulative) 16.186 %
 3 Month Average (Cumulative) 17.025 %
 12 Month Average (Cumulative) 17.050 %



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: 27-Feb-2023
 07-Feb-2023 10:39:54 AM

Prepayment Rates

Summary

SMM

Current Month	0.471 %
3 Month Average	0.506 %
12 Month Average	1.024 %

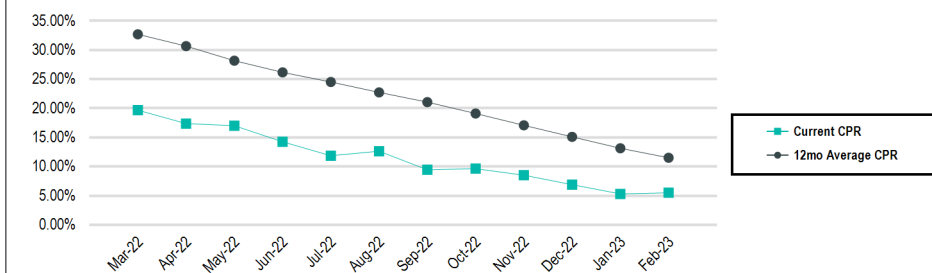
CPR

Current Month	5.509 %
3 Month Average	5.905 %
12 Month Average	11.512 %

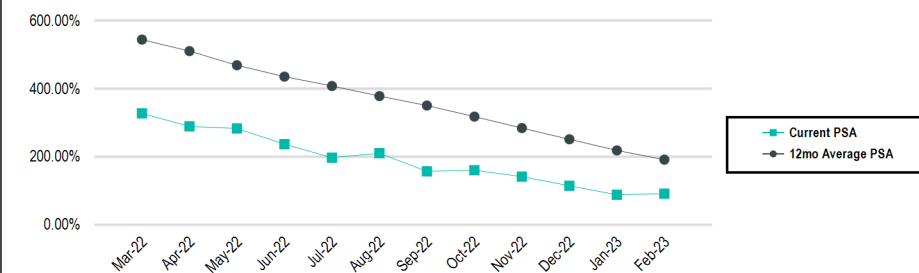
PSA

Current Month	91.822 %
3 Month Average	98.419 %
12 Month Average	191.859 %

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 27-Feb-2023
 07-Feb-2023 10:39:55 AM

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

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

Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:55 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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

Distribution Date: 27-Feb-2023
07-Feb-2023 10:39:55 AM

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>