

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-Dec-2022
 17-Dec-2022 4:59:27 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		11/30/2022	0.00000 %	11,472,047,843.23	0.00	93,344,177.80	0.00	11,378,703,665.44	93,344,177.80	0.00
1M-1	30711XNS9	12/23/2022	4.56614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	12/23/2022	6.21614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	12/23/2022	6.21614 %	25,302,919.04	110,343.20	1,311,563.79	0.00	18,658,400.79	1,421,906.99	0.00
1M-BH		11/30/2022	0.00000 %	79,142,152.90	0.00	5,548,056.51	0.00	78,927,050.84	5,548,056.51	0.00
1M-2C	30711XNV2	12/23/2022	6.21614 %	74,194,252.84	323,552.83	0.00	0.00	58,556,745.94	323,552.83	0.00
1M-CH		11/30/2022	0.00000 %	232,064,555.16	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	12/23/2022	6.21614 %	99,497,171.88	433,896.02	1,311,563.79	0.00	77,215,146.73	1,745,459.81	0.00
1M-2H		11/30/2022	0.00000 %	311,206,708.06	0.00	5,548,056.51	0.00	326,629,112.90	5,548,056.51	0.00
1B-1	30711XNW0	12/23/2022	7.61614 %	207,818,000.00	1,406,907.54	0.00	0.00	207,818,000.00	1,406,907.54	0.00
1B-1H		11/30/2022	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		11/30/2022	0.00000 %	216,918,126.84	0.00	0.00	114,246.19	216,803,880.65	0.00	1,952,410.35
1A-I1	30711XNY6	12/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	12/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	12/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	12/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	12/23/2022	1.80000 %	0.00	31,951.94	0.00	0.00	0.00	31,951.94	0.00
1B-I2	30711XPJ7	12/23/2022	1.40000 %	0.00	24,851.51	0.00	0.00	0.00	24,851.51	0.00
1B-I3	30711XPL2	12/23/2022	1.00000 %	0.00	17,751.08	0.00	0.00	0.00	17,751.08	0.00
1B-I4	30711XPN8	12/23/2022	0.60000 %	0.00	10,650.65	0.00	0.00	0.00	10,650.65	0.00
1C-I1	30711XPQ1	12/23/2022	1.80000 %	0.00	93,690.79	0.00	0.00	0.00	93,690.79	0.00
1C-I2	30711XPS7	12/23/2022	1.40000 %	0.00	72,870.62	0.00	0.00	0.00	72,870.62	0.00
1C-I3	30711XPU2	12/23/2022	1.00000 %	0.00	52,050.44	0.00	0.00	0.00	52,050.44	0.00
1C-I4	30711XPW8	12/23/2022	0.60000 %	0.00	31,230.26	0.00	0.00	0.00	31,230.26	0.00
1E-A1	30711XNZ3	12/23/2022	4.41614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	12/23/2022	4.81614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	12/23/2022	5.21614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	12/23/2022	5.61614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	12/23/2022	4.41614 %	25,302,919.04	78,391.25	1,311,563.79	0.00	18,658,400.79	1,389,955.04	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 27-Dec-2022
 17-Dec-2022 4:59:28 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	30711XPK4	12/23/2022	4.81614 %	25,302,919.04	85,491.68	1,311,563.79	0.00	18,658,400.79	1,397,055.47	0.00
1E-B3	30711XPM0	12/23/2022	5.21614 %	25,302,919.04	92,592.12	1,311,563.79	0.00	18,658,400.79	1,404,155.91	0.00
1E-B4	30711XPP3	12/23/2022	5.61614 %	25,302,919.04	99,692.55	1,311,563.79	0.00	18,658,400.79	1,411,256.34	0.00
1E-C1	30711XPR9	12/23/2022	4.41614 %	74,194,252.84	229,862.03	0.00	0.00	58,556,745.94	229,862.03	0.00
1E-C2	30711XPT5	12/23/2022	4.81614 %	74,194,252.84	250,682.21	0.00	0.00	58,556,745.94	250,682.21	0.00
1E-C3	30711XPV0	12/23/2022	5.21614 %	74,194,252.84	271,502.39	0.00	0.00	58,556,745.94	271,502.39	0.00
1E-C4	30711XPX6	12/23/2022	5.61614 %	74,194,252.84	292,322.56	0.00	0.00	58,556,745.94	292,322.56	0.00
1E-D1	30711XPY4	12/23/2022	4.41614 %	25,302,919.03	78,391.25	1,311,563.79	0.00	18,658,400.79	1,389,955.04	0.00
1E-D2	30711XPZ1	12/23/2022	4.81614 %	25,302,919.03	85,491.68	1,311,563.79	0.00	18,658,400.79	1,397,055.47	0.00
1E-D3	30711XQA5	12/23/2022	5.21614 %	25,302,919.03	92,592.12	1,311,563.79	0.00	18,658,400.79	1,404,155.91	0.00
1E-D4	30711XQB3	12/23/2022	5.61614 %	25,302,919.03	99,692.55	1,311,563.79	0.00	18,658,400.79	1,411,256.34	0.00
1E-D5	30711XQC1	12/23/2022	6.21614 %	25,302,919.03	110,343.20	1,311,563.79	0.00	18,658,400.79	1,421,906.99	0.00
1E-F1	30711XQD9	12/23/2022	4.41614 %	99,497,171.88	308,253.29	1,311,563.79	0.00	77,215,146.73	1,619,817.08	0.00
1E-F2	30711XQE7	12/23/2022	4.81614 %	99,497,171.88	336,173.89	1,311,563.79	0.00	77,215,146.73	1,647,737.68	0.00
1E-F3	30711XQF4	12/23/2022	5.21614 %	99,497,171.88	364,094.50	1,311,563.79	0.00	77,215,146.73	1,675,658.29	0.00
1E-F4	30711XQG2	12/23/2022	5.61614 %	99,497,171.88	392,015.11	1,311,563.79	0.00	77,215,146.73	1,703,578.90	0.00
1E-F5	30711XQH0	12/23/2022	6.21614 %	99,497,171.88	433,896.02	1,311,563.79	0.00	77,215,146.73	1,745,459.81	0.00
1-X1	30711XQJ6	12/23/2022	1.80000 %	0.00	31,951.94	0.00	0.00	0.00	31,951.94	0.00
1-X2	30711XQK3	12/23/2022	1.40000 %	0.00	24,851.51	0.00	0.00	0.00	24,851.51	0.00
1-X3	30711XQL1	12/23/2022	1.00000 %	0.00	17,751.08	0.00	0.00	0.00	17,751.08	0.00
1-X4	30711XQM9	12/23/2022	0.60000 %	0.00	10,650.65	0.00	0.00	0.00	10,650.65	0.00
1-Y1	30711XQN7	12/23/2022	1.80000 %	0.00	125,642.74	0.00	0.00	0.00	125,642.74	0.00
1-Y2	30711XQP2	12/23/2022	1.40000 %	0.00	97,722.13	0.00	0.00	0.00	97,722.13	0.00
1-Y3	30711XQQ0	12/23/2022	1.00000 %	0.00	69,801.52	0.00	0.00	0.00	69,801.52	0.00
1-Y4	30711XQR8	12/23/2022	0.60000 %	0.00	41,880.91	0.00	0.00	0.00	41,880.91	0.00
Totals				13,751,119,163.02	6,731,479.76	125,425,311.46	114,246.19	13,410,180,680.87	132,156,791.22	1,952,410.35

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Dec-2022
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NOTE: Ending Balances for 1M-2/1M-2H were adjusted in the amount of \$20,970,461.35 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Dec-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	11,472,047,843.23	25,458,416.73	67,885,761.07	0.00	0.00	93,344,177.80	11,378,703,665.44	0.27021005	93,344,177.80
1M-1	353,291,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	18,594,696.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	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	25,302,919.04	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.37174341	1,311,563.79
1M-BH	212,315,938.47	79,142,152.90	1,519,132.87	4,028,923.65	0.00	0.00	5,548,056.51	78,927,050.84	0.37174341	5,548,056.51
1M-2C	58,556,745.94	74,194,252.84	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1M-CH	247,702,062.06	232,064,555.16	0.00	0.00	0.00	0.00	0.00	247,702,062.06	1.00000000	0.00
1M-2	158,939,969.00	99,497,171.88	359,123.89	952,439.90	0.00	0.00	1,311,563.79	77,215,146.73	0.48581327	1,311,563.79
1M-2H	672,333,939.00	311,206,708.06	1,519,132.87	4,028,923.65	0.00	0.00	5,548,056.51	326,629,112.90	0.48581381	5,548,056.51
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	216,918,126.84	0.00	0.00	0.00	114,246.19	114,246.19	216,803,880.65	0.99107495	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	25,302,919.04	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.37174341	1,311,563.79
1E-B2	50,191,611.53	25,302,919.04	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.37174341	1,311,563.79
1E-B3	50,191,611.53	25,302,919.04	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.37174341	1,311,563.79

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Dec-2022
17-Dec-2022 4:59:28 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	25,302,919.04	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.37174341	1,311,563.79
1E-C1	58,556,745.94	74,194,252.84	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C2	58,556,745.94	74,194,252.84	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C3	58,556,745.94	74,194,252.84	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C4	58,556,745.94	74,194,252.84	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-D1	100,383,223.06	25,302,919.03	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.18587170	1,311,563.79
1E-D2	100,383,223.06	25,302,919.03	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.18587170	1,311,563.79
1E-D3	100,383,223.06	25,302,919.03	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.18587170	1,311,563.79
1E-D4	100,383,223.06	25,302,919.03	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.18587170	1,311,563.79
1E-D5	100,383,223.06	25,302,919.03	359,123.89	952,439.90	0.00	0.00	1,311,563.79	18,658,400.79	0.18587170	1,311,563.79
1E-F1	108,748,357.47	99,497,171.88	359,123.89	952,439.90	0.00	0.00	1,311,563.79	77,215,146.73	0.71003506	1,311,563.79
1E-F2	108,748,357.47	99,497,171.88	359,123.89	952,439.90	0.00	0.00	1,311,563.79	77,215,146.73	0.71003506	1,311,563.79
1E-F3	108,748,357.47	99,497,171.88	359,123.89	952,439.90	0.00	0.00	1,311,563.79	77,215,146.73	0.71003506	1,311,563.79
1E-F4	108,748,357.47	99,497,171.88	359,123.89	952,439.90	0.00	0.00	1,311,563.79	77,215,146.73	0.71003506	1,311,563.79
1E-F5	108,748,357.47	99,497,171.88	359,123.89	952,439.90	0.00	0.00	1,311,563.79	77,215,146.73	0.71003506	1,311,563.79
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	13,751,119,163.02	34,242,664.71	91,182,646.77	0.00	114,246.19	125,539,557.65	13,410,180,680.87	0.28986242	125,425,311.46

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.

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Dec-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	272.42669567	0.60456097	1.61208302	0.00000000	0.00000000	2.21664399	270.21005168	0.27021005	2.21664399
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	504.12645198	7.15505797	18.97607730	0.00000000	0.00000000	26.13113526	371.74340933	0.37174341	26.13113526
1M-BH	212,315,938.47	372.75653194	7.15505807	18.97607725	0.00000000	0.00000000	26.13113528	371.74340942	0.37174341	26.13113528
1M-2C	58,556,745.94	1267.04876866	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	247,702,062.06	936.86969430	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	158,939,969.00	626.00472685	2.25949390	5.99245052	0.00000000	0.00000000	8.25194442	485.81327413	0.48581327	8.25194442
1M-2H	672,333,939.00	462.87520235	2.25949157	5.99244425	0.00000000	0.00000000	8.25193581	485.81381060	0.48581381	8.25193581
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	991.59720549	0.00000000	0.00000000	0.00000000	0.52225328	0.52225328	991.07495222	0.99107495	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	504.12645198	7.15505797	18.97607730	0.00000000	0.00000000	26.13113526	371.74340933	0.37174341	26.13113526
1E-B2	50,191,611.53	504.12645198	7.15505797	18.97607730	0.00000000	0.00000000	26.13113526	371.74340933	0.37174341	26.13113526
1E-B3	50,191,611.53	504.12645198	7.15505797	18.97607730	0.00000000	0.00000000	26.13113526	371.74340933	0.37174341	26.13113526

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Dec-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	504.12645198	7.15505797	18.97607730	0.00000000	0.00000000	26.13113526	371.74340933	0.37174341	26.13113526
1E-C1	58,556,745.94	1267.04876866	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	58,556,745.94	1267.04876866	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	58,556,745.94	1267.04876866	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	58,556,745.94	1267.04876866	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,383,223.06	252.06322589	3.57752898	9.48803865	0.00000000	0.00000000	13.06556763	185.87170467	0.18587170	13.06556763
1E-D2	100,383,223.06	252.06322589	3.57752898	9.48803865	0.00000000	0.00000000	13.06556763	185.87170467	0.18587170	13.06556763
1E-D3	100,383,223.06	252.06322589	3.57752898	9.48803865	0.00000000	0.00000000	13.06556763	185.87170467	0.18587170	13.06556763
1E-D4	100,383,223.06	252.06322589	3.57752898	9.48803865	0.00000000	0.00000000	13.06556763	185.87170467	0.18587170	13.06556763
1E-D5	100,383,223.06	252.06322589	3.57752898	9.48803865	0.00000000	0.00000000	13.06556763	185.87170467	0.18587170	13.06556763
1E-F1	108,748,357.47	914.93034189	3.30233852	8.75820033	0.00000000	0.00000000	12.06053885	710.03506192	0.71003506	12.06053885
1E-F2	108,748,357.47	914.93034189	3.30233852	8.75820033	0.00000000	0.00000000	12.06053885	710.03506192	0.71003506	12.06053885
1E-F3	108,748,357.47	914.93034189	3.30233852	8.75820033	0.00000000	0.00000000	12.06053885	710.03506192	0.71003506	12.06053885
1E-F4	108,748,357.47	914.93034189	3.30233852	8.75820033	0.00000000	0.00000000	12.06053885	710.03506192	0.71003506	12.06053885
1E-F5	108,748,357.47	914.93034189	3.30233852	8.75820033	0.00000000	0.00000000	12.06053885	710.03506192	0.71003506	12.06053885
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Dec-2022
 17-Dec-2022 4:59:28 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 %	11,472,047,843.23	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,378,703,665.44
1M-1	N/A	N/A	4.56614 %	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	6.21614 %	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	11/25/22 - 12/26/22	32	6.21614 %	25,302,919.04	110,343.20	0.00	0.00	0.00	0.00	110,343.20	0.00	18,658,400.79
1M-BH	N/A	N/A	0.00000 %	79,142,152.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,927,050.84
1M-2C	11/25/22 - 12/26/22	32	6.21614 %	74,194,252.84	323,552.83	0.00	0.00	0.00	0.00	323,552.83	0.00	58,556,745.94
1M-CH	N/A	N/A	0.00000 %	232,064,555.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,702,062.06
1M-2	11/25/22 - 12/26/22	32	6.21614 %	99,497,171.88	433,896.02	0.00	0.00	0.00	0.00	433,896.02	0.00	77,215,146.73
1M-2H	N/A	N/A	0.00000 %	311,206,708.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	326,629,112.90
1B-1	11/25/22 - 12/26/22	32	7.61614 %	207,818,000.00	1,406,907.54	0.00	0.00	0.00	0.00	1,406,907.54	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 %	216,918,126.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,803,880.65
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	11/25/22 - 12/26/22	32	1.80000 %	19,969,964.58	31,951.94	0.00	0.00	0.00	0.00	31,951.94	0.00	18,658,400.79
1B-I2	11/25/22 - 12/26/22	32	1.40000 %	19,969,964.58	24,851.51	0.00	0.00	0.00	0.00	24,851.51	0.00	18,658,400.79
1B-I3	11/25/22 - 12/26/22	32	1.00000 %	19,969,964.58	17,751.08	0.00	0.00	0.00	0.00	17,751.08	0.00	18,658,400.79
1B-I4	11/25/22 - 12/26/22	32	0.60000 %	19,969,964.58	10,650.65	0.00	0.00	0.00	0.00	10,650.65	0.00	18,658,400.79
1C-I1	11/25/22 - 12/26/22	32	1.80000 %	58,556,745.94	93,690.79	0.00	0.00	0.00	0.00	93,690.79	0.00	58,556,745.94
1C-I2	11/25/22 - 12/26/22	32	1.40000 %	58,556,745.94	72,870.62	0.00	0.00	0.00	0.00	72,870.62	0.00	58,556,745.94
1C-I3	11/25/22 - 12/26/22	32	1.00000 %	58,556,745.94	52,050.44	0.00	0.00	0.00	0.00	52,050.44	0.00	58,556,745.94
1C-I4	11/25/22 - 12/26/22	32	0.60000 %	58,556,745.94	31,230.26	0.00	0.00	0.00	0.00	31,230.26	0.00	58,556,745.94
1E-A1	N/A	N/A	4.41614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.81614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.21614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.61614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	11/25/22 - 12/26/22	32	4.41614 %	25,302,919.04	78,391.25	0.00	0.00	0.00	0.00	78,391.25	0.00	18,658,400.79
1E-B2	11/25/22 - 12/26/22	32	4.81614 %	25,302,919.04	85,491.68	0.00	0.00	0.00	0.00	85,491.68	0.00	18,658,400.79

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Series 2017-C05



Distribution Date: 27-Dec-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	11/25/22 - 12/26/22	32	5.21614 %	25,302,919.04	92,592.12	0.00	0.00	0.00	0.00	92,592.12	0.00	18,658,400.79
1E-B4	11/25/22 - 12/26/22	32	5.61614 %	25,302,919.04	99,692.55	0.00	0.00	0.00	0.00	99,692.55	0.00	18,658,400.79
1E-C1	11/25/22 - 12/26/22	32	4.41614 %	74,194,252.84	229,862.03	0.00	0.00	0.00	0.00	229,862.03	0.00	58,556,745.94
1E-C2	11/25/22 - 12/26/22	32	4.81614 %	74,194,252.84	250,682.21	0.00	0.00	0.00	0.00	250,682.21	0.00	58,556,745.94
1E-C3	11/25/22 - 12/26/22	32	5.21614 %	74,194,252.84	271,502.39	0.00	0.00	0.00	0.00	271,502.39	0.00	58,556,745.94
1E-C4	11/25/22 - 12/26/22	32	5.61614 %	74,194,252.84	292,322.56	0.00	0.00	0.00	0.00	292,322.56	0.00	58,556,745.94
1E-D1	11/25/22 - 12/26/22	32	4.41614 %	25,302,919.03	78,391.25	0.00	0.00	0.00	0.00	78,391.25	0.00	18,658,400.79
1E-D2	11/25/22 - 12/26/22	32	4.81614 %	25,302,919.03	85,491.68	0.00	0.00	0.00	0.00	85,491.68	0.00	18,658,400.79
1E-D3	11/25/22 - 12/26/22	32	5.21614 %	25,302,919.03	92,592.12	0.00	0.00	0.00	0.00	92,592.12	0.00	18,658,400.79
1E-D4	11/25/22 - 12/26/22	32	5.61614 %	25,302,919.03	99,692.55	0.00	0.00	0.00	0.00	99,692.55	0.00	18,658,400.79
1E-D5	11/25/22 - 12/26/22	32	6.21614 %	25,302,919.03	110,343.20	0.00	0.00	0.00	0.00	110,343.20	0.00	18,658,400.79
1E-F1	11/25/22 - 12/26/22	32	4.41614 %	99,497,171.88	308,253.29	0.00	0.00	0.00	0.00	308,253.29	0.00	77,215,146.73
1E-F2	11/25/22 - 12/26/22	32	4.81614 %	99,497,171.88	336,173.89	0.00	0.00	0.00	0.00	336,173.89	0.00	77,215,146.73
1E-F3	11/25/22 - 12/26/22	32	5.21614 %	99,497,171.88	364,094.50	0.00	0.00	0.00	0.00	364,094.50	0.00	77,215,146.73
1E-F4	11/25/22 - 12/26/22	32	5.61614 %	99,497,171.88	392,015.11	0.00	0.00	0.00	0.00	392,015.11	0.00	77,215,146.73
1E-F5	11/25/22 - 12/26/22	32	6.21614 %	99,497,171.88	433,896.02	0.00	0.00	0.00	0.00	433,896.02	0.00	77,215,146.73
1-X1	11/25/22 - 12/26/22	32	1.80000 %	19,969,964.58	31,951.94	0.00	0.00	0.00	0.00	31,951.94	0.00	18,658,400.79
1-X2	11/25/22 - 12/26/22	32	1.40000 %	19,969,964.58	24,851.51	0.00	0.00	0.00	0.00	24,851.51	0.00	18,658,400.79
1-X3	11/25/22 - 12/26/22	32	1.00000 %	19,969,964.58	17,751.08	0.00	0.00	0.00	0.00	17,751.08	0.00	18,658,400.79
1-X4	11/25/22 - 12/26/22	32	0.60000 %	19,969,964.58	10,650.65	0.00	0.00	0.00	0.00	10,650.65	0.00	18,658,400.79
1-Y1	11/25/22 - 12/26/22	32	1.80000 %	78,526,710.52	125,642.74	0.00	0.00	0.00	0.00	125,642.74	0.00	77,215,146.73
1-Y2	11/25/22 - 12/26/22	32	1.40000 %	78,526,710.52	97,722.13	0.00	0.00	0.00	0.00	97,722.13	0.00	77,215,146.73
1-Y3	11/25/22 - 12/26/22	32	1.00000 %	78,526,710.52	69,801.52	0.00	0.00	0.00	0.00	69,801.52	0.00	77,215,146.73
1-Y4	11/25/22 - 12/26/22	32	0.60000 %	78,526,710.52	41,880.91	0.00	0.00	0.00	0.00	41,880.91	0.00	77,215,146.73
Totals					6,731,479.76	0.00	0.00	0.00	0.00	6,731,479.76	0.00	

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 27-Dec-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	272.42669567	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	270.21005168
1M-1	353,291,000.00	4.56614 %	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	6.21614 %	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	6.21614 %	504.12645198	2.19843907	0.00000000	0.00000000	0.00000000	0.00000000	2.19843907	0.00000000	371.74340933
1M-BH	212,315,938.47	0.00000 %	372.75653194	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	371.74340942
1M-2C	58,556,745.94	6.21614 %	1267.04876866	5.52545782	0.00000000	0.00000000	0.00000000	0.00000000	5.52545782	0.00000000	1000.00000000
1M-CH	247,702,062.06	0.00000 %	936.86969430	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	158,939,969.00	6.21614 %	626.00472685	2.72993648	0.00000000	0.00000000	0.00000000	0.00000000	2.72993648	0.00000000	485.81327413
1M-2H	672,333,939.00	0.00000 %	462.87520235	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	485.81381060
1B-1	207,818,000.00	7.61614 %	1000.00000000	6.76990222	0.00000000	0.00000000	0.00000000	0.00000000	6.76990222	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 %	991.59720549	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.07495222
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 %	397.87454460	0.63659921	0.00000000	0.00000000	0.00000000	0.00000000	0.63659921	0.00000000	371.74340933
1B-I2	0.00	1.40000 %	397.87454460	0.49513274	0.00000000	0.00000000	0.00000000	0.00000000	0.49513274	0.00000000	371.74340933
1B-I3	0.00	1.00000 %	397.87454460	0.35366627	0.00000000	0.00000000	0.00000000	0.00000000	0.35366627	0.00000000	371.74340933
1B-I4	0.00	0.60000 %	397.87454460	0.21219980	0.00000000	0.00000000	0.00000000	0.00000000	0.21219980	0.00000000	371.74340933
1C-I1	0.00	1.80000 %	1000.00000000	1.59999994	0.00000000	0.00000000	0.00000000	0.00000000	1.59999994	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444449	0.00000000	0.00000000	0.00000000	0.00000000	1.24444449	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888887	0.00000000	0.00000000	0.00000000	0.00000000	0.88888887	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333326	0.00000000	0.00000000	0.00000000	0.00000000	0.53333326	0.00000000	1000.00000000
1E-A1	50,191,611.53	4.41614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	4.81614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	5.21614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,191,611.53	5.61614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	4.41614 %	504.12645198	1.56183967	0.00000000	0.00000000	0.00000000	0.00000000	1.56183967	0.00000000	371.74340933
1E-B2	50,191,611.53	4.81614 %	504.12645198	1.70330614	0.00000000	0.00000000	0.00000000	0.00000000	1.70330614	0.00000000	371.74340933
1E-B3	50,191,611.53	5.21614 %	504.12645198	1.84477281	0.00000000	0.00000000	0.00000000	0.00000000	1.84477281	0.00000000	371.74340933
1E-B4	50,191,611.53	5.61614 %	504.12645198	1.98623927	0.00000000	0.00000000	0.00000000	0.00000000	1.98623927	0.00000000	371.74340933
1E-C1	58,556,745.94	4.41614 %	1267.04876866	3.92545771	0.00000000	0.00000000	0.00000000	0.00000000	3.92545771	0.00000000	1000.00000000
1E-C2	58,556,745.94	4.81614 %	1267.04876866	4.28101333	0.00000000	0.00000000	0.00000000	0.00000000	4.28101333	0.00000000	1000.00000000
1E-C3	58,556,745.94	5.21614 %	1267.04876866	4.63656895	0.00000000	0.00000000	0.00000000	0.00000000	4.63656895	0.00000000	1000.00000000
1E-C4	58,556,745.94	5.61614 %	1267.04876866	4.99212440	0.00000000	0.00000000	0.00000000	0.00000000	4.99212440	0.00000000	1000.00000000
1E-D1	100,383,223.06	4.41614 %	252.06322589	0.78091984	0.00000000	0.00000000	0.00000000	0.00000000	0.78091984	0.00000000	185.87170467
1E-D2	100,383,223.06	4.81614 %	252.06322589	0.85165307	0.00000000	0.00000000	0.00000000	0.00000000	0.85165307	0.00000000	185.87170467
1E-D3	100,383,223.06	5.21614 %	252.06322589	0.92238640	0.00000000	0.00000000	0.00000000	0.00000000	0.92238640	0.00000000	185.87170467
1E-D4	100,383,223.06	5.61614 %	252.06322589	0.99311964	0.00000000	0.00000000	0.00000000	0.00000000	0.99311964	0.00000000	185.87170467
1E-D5	100,383,223.06	6.21614 %	252.06322589	1.09921954	0.00000000	0.00000000	0.00000000	0.00000000	1.09921954	0.00000000	185.87170467
1E-F1	108,748,357.47	4.41614 %	914.93034189	2.83455582	0.00000000	0.00000000	0.00000000	0.00000000	2.83455582	0.00000000	710.03506192
1E-F2	108,748,357.47	4.81614 %	914.93034189	3.09130085	0.00000000	0.00000000	0.00000000	0.00000000	3.09130085	0.00000000	710.03506192
1E-F3	108,748,357.47	5.21614 %	914.93034189	3.34804597	0.00000000	0.00000000	0.00000000	0.00000000	3.34804597	0.00000000	710.03506192
1E-F4	108,748,357.47	5.61614 %	914.93034189	3.60479109	0.00000000	0.00000000	0.00000000	0.00000000	3.60479109	0.00000000	710.03506192
1E-F5	108,748,357.47	6.21614 %	914.93034189	3.98990872	0.00000000	0.00000000	0.00000000	0.00000000	3.98990872	0.00000000	710.03506192
1-X1	0.00	1.80000 %	198.93727123	0.31829960	0.00000000	0.00000000	0.00000000	0.00000000	0.31829960	0.00000000	185.87170367
1-X2	0.00	1.40000 %	198.93727123	0.24756637	0.00000000	0.00000000	0.00000000	0.00000000	0.24756637	0.00000000	185.87170367
1-X3	0.00	1.00000 %	198.93727123	0.17683313	0.00000000	0.00000000	0.00000000	0.00000000	0.17683313	0.00000000	185.87170367
1-X4	0.00	0.60000 %	198.93727123	0.10609990	0.00000000	0.00000000	0.00000000	0.00000000	0.10609990	0.00000000	185.87170367
1-Y1	0.00	1.80000 %	722.09560077	1.15535299	0.00000000	0.00000000	0.00000000	0.00000000	1.15535299	0.00000000	710.03506192
1-Y2	0.00	1.40000 %	722.09560077	0.89860787	0.00000000	0.00000000	0.00000000	0.00000000	0.89860787	0.00000000	710.03506192
1-Y3	0.00	1.00000 %	722.09560077	0.64186275	0.00000000	0.00000000	0.00000000	0.00000000	0.64186275	0.00000000	710.03506192
1-Y4	0.00	0.60000 %	722.09560077	0.38511763	0.00000000	0.00000000	0.00000000	0.00000000	0.38511763	0.00000000	710.03506192

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,285,780.20
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(114,246.19)
Total Deposits	3,171,534.01
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,152,367.35
Total Withdrawals (Pool Distribution Amount)	3,171,534.01
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	100,318,044.30
Total Principal Reduction Cumulative	31,533,150,262.72
Scheduled Principal Current	27,336,673.49
Scheduled Principal Cumulative	3,416,023,559.36
Unscheduled Principal Current	72,867,124.62
Unscheduled Principal Cumulative	28,115,174,289.51
Senior Reduction Amount	93,344,177.80
Subordinate Reduction Amount	6,859,620.31
Calculated Tranche Write-down Amount	114,246.19
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	77,912.99
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,972.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	63462
Period Reference Pool Removal Loan Count	396
Period Ending Loan Count	63066
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	12,218,108,096.72
Period PIF Loan Count Current	393
PIF Loan Count Cumulative	111354
Period PIF Loan UPB Current	65,186,303.18
PIF Loan UPB Cumulative	27,106,527,798.40
Period Partial Prepayment Amount	7,551,629.27
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	481,214.47
Credit Event Amount Cumulative	11,194,255.88
Total Active Modified Loan Count	840
Total Active Modified Loan UPB	211,225,309.92
Libor Rate	4.016140%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.129169%
Subordinate Percentage	6.870831%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	6.020000 %	6.070000 %
1M-2C	0.00	0.00	1.000000 %	3.540000 %	3.560000 %
1M-2	0.00	0.00	1.000000 %	3.540000 %	3.560000 %
1M-2H	0.00	0.00	1.000000 %	3.540000 %	3.560000 %
1B-1	0.00	0.00	0.500000 %	1.760000 %	1.770000 %
1B-1H	0.00	0.00	0.500000 %	1.760000 %	1.770000 %
1B-2H	114,246.19	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	527	102,276,326.53	0.835633 %	0.837088 %
60 Days	136	26,875,360.56	0.215647 %	0.219963 %
90 Days	52	11,255,878.53	0.082453 %	0.092125 %
120 Days	54	10,777,615.94	0.085625 %	0.088210 %
150 Days	37	9,015,365.83	0.058669 %	0.073787 %
180+ Days	291	65,968,423.23	0.461421 %	0.539923 %
Totals	1097	226,168,970.62	1.739448 %	1.851096 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	360	97,959,853.18	77,912.99	0.079536

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	230,519.77	168.09	0.072918
Summary	0042989071	172,095.54	89.63	0.052082
Summary	0042990161	85,875.54	53.67	0.062497
Summary	0042990689	271,280.82	141.29	0.052083
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	165,453.78	103.41	0.062501
Summary	0042992616	317,823.66	629.03	0.197918
Summary	0042994080	209,194.96	152.54	0.072918
Summary	0042994959	441,079.72	211.10	0.047860
Summary	0042996327	255,360.01	186.20	0.072917
Summary	0042996693	211,787.71	0.88	0.000416
Summary	0042997000	91,384.04	9.52	0.010418
Summary	0042999210	284,418.80	237.02	0.083335
Summary	0043000107	249,406.20	233.82	0.093751
Summary	0043000139	327,659.69	307.18	0.093750
Summary	0043002121	375,428.76	192.41	0.051251
Summary	0043002721	268,206.83	83.81	0.031248
Summary	0043004178	316,157.57	197.60	0.062500
Summary	0043004734	480,251.84	300.16	0.062501
Summary	0043004745	586,577.55	545.03	0.092917
Summary	0043004835	351,846.59	134.36	0.038187
Summary	0043004978	145,718.98	112.08	0.076915
Summary	0043005227	286,984.71	224.30	0.078157
Summary	0043005454	216,010.01	90.00	0.041665
Summary	0043005463	156,765.93	228.62	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005541	189,413.35	59.19	0.031249
Summary	0043005700	98,981.82	154.66	0.156251
Summary	0043007027	317,063.07	198.16	0.062499
Summary	0043007084	181,385.32	302.31	0.166667
Summary	0043007924	265,181.30	82.87	0.031250
Summary	0043008142	199,243.16	166.04	0.083335
Summary	0043008349	297,376.30	185.86	0.062500
Summary	0043008605	259,843.32	216.54	0.083335
Summary	0043008729	163,469.09	126.01	0.077085
Summary	0043009223	122,206.49	154.66	0.126556
Summary	0043009895	172,714.20	251.87	0.145831
Summary	0043010779	370,202.93	462.75	0.124999
Summary	0043010911	103,181.02	107.48	0.104166
Summary	0043011345	449,783.42	417.92	0.092916
Summary	0043011387	114,687.64	131.41	0.114581
Summary	0043011482	225,437.13	162.50	0.072082
Summary	0043012772	157,418.98	98.39	0.062502
Summary	0043013742	105,993.67	88.33	0.083335
Summary	0043013785	558,969.06	407.58	0.072916
Summary	0043014727	370,734.27	154.47	0.041666
Summary	0043014975	347,339.37	322.74	0.092918
Summary	0043014979	362,259.18	415.09	0.114584
Summary	0043016247	576,891.95	180.28	0.031250
Summary	0043016526	529,381.14	220.58	0.041668
Summary	0043017262	111,937.88	11.66	0.010416
Summary	0043017323	199,498.50	145.47	0.072918
Summary	0043017542	188,815.47	137.68	0.072918
Summary	0043018058	295,729.60	2.51	0.000849
Summary	0043018610	392,552.93	531.58	0.135416
Summary	0043018804	399,369.82	291.21	0.072917
Summary	0043018931	186,662.58	70.78	0.037919
Summary	0043019573	356,229.29	362.69	0.101814
Summary	0043019839	208,235.36	181.19	0.087012
Summary	0043020086	143,849.01	59.94	0.041669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020147	69,196.54	21.62	0.031244
Summary	0043020563	306,911.87	255.76	0.083333
Summary	0043021188	202,082.43	21.05	0.010417
Summary	0043021447	350,875.52	351.80	0.100263
Summary	0043021543	102,132.54	53.19	0.052079
Summary	0043021629	147,697.36	153.85	0.104166
Summary	0043021923	572,681.32	596.54	0.104166
Summary	0043022057	311,880.22	259.90	0.083333
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	102,364.43	9.81	0.009583
Summary	0043023286	351,455.28	36.61	0.010417
Summary	0043024114	53,243.13	44.37	0.083335
Summary	0043024193	127,317.05	119.36	0.093750
Summary	0043024826	159,838.23	66.60	0.041667
Summary	0043025610	590,296.84	491.91	0.083333
Summary	0043025624	374,708.34	273.22	0.072915
Summary	0043026268	412,438.47	214.81	0.052083
Summary	0043026610	357,271.93	186.08	0.052084
Summary	0043027378	420,360.51	306.51	0.072916
Summary	0043028411	361,326.11	112.91	0.031249
Summary	0043028983	184,103.95	153.42	0.083333
Summary	0043029082	357,375.54	297.81	0.083333
Summary	0043029746	409,915.94	341.60	0.083334
Summary	0043029765	267,519.95	195.07	0.072918
Summary	0043030314	608,943.22	570.88	0.093749
Summary	0043030910	203,147.99	190.45	0.093749
Summary	0043031916	240,362.70	250.38	0.104168
Summary	0043031968	560,489.07	759.00	0.135417
Summary	0043032203	164,264.51	51.33	0.031248
Summary	0043032700	82,007.60	111.05	0.135414
Summary	0043033397	188,369.50	196.22	0.104168
Summary	0043033428	147,197.14	179.68	0.122068
Summary	0043034369	205,389.31	213.95	0.104168
Summary	0043034643	125,606.85	13.08	0.010413

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043034961	293,197.87	61.08	0.020832
Summary	0043035160	105,144.15	90.05	0.085644
Summary	0043035796	296,107.92	185.07	0.062501
Summary	0043035970	245,834.54	179.25	0.072915
Summary	0043036420	310,719.94	388.40	0.125000
Summary	0043038606	101,345.73	94.17	0.092920
Summary	0043038991	122,696.53	204.49	0.166663
Summary	0043039420	208,206.89	433.76	0.208331
Summary	0043039466	422,566.45	39.83	0.009426
Summary	0043039642	227,663.70	268.42	0.117902
Summary	0043040508	124,332.14	115.53	0.092920
Summary	0043041335	82,066.64	136.78	0.166669
Summary	0043041344	360,674.84	450.84	0.124999
Summary	0043041782	83,380.81	121.60	0.145837
Summary	0043041783	70,627.88	103.00	0.145835
Summary	0043042239	244,602.82	229.32	0.093752
Summary	0043042445	167,730.50	34.94	0.020831
Summary	0043042501	189,344.48	78.89	0.041665
Summary	0043043033	485,760.19	253.00	0.052083
Summary	0043044023	291,933.38	91.23	0.031250
Summary	0043044078	401,897.38	167.46	0.041667
Summary	0043045670	249,318.53	155.82	0.062498
Summary	0043046513	186,860.78	291.97	0.156250
Summary	0043047008	425,732.35	221.74	0.052084
Summary	0043047450	194,827.60	101.47	0.052082
Summary	0043047618	104,244.31	130.31	0.125004
Summary	0043047907	163,060.85	33.97	0.020833
Summary	0043048569	617,240.16	450.07	0.072917
Summary	0043049357	143,435.37	104.59	0.072918
Summary	0043049700	221,125.20	230.34	0.104167
Summary	0043049816	257,567.74	160.98	0.062500
Summary	0043050296	216,335.98	270.42	0.125000
Summary	0043050510	366,055.54	266.92	0.072918
Summary	0043051737	336,966.06	140.40	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052038	237,743.23	74.29	0.031248
Summary	0043052177	357,045.20	18.03	0.005050
Summary	0043052196	210,596.48	131.62	0.062499
Summary	0043052353	493,236.60	425.28	0.086222
Summary	0043052368	155,535.97	43.89	0.028219
Summary	0043052554	412,914.27	301.08	0.072916
Summary	0043052557	152,685.78	174.95	0.114582
Summary	0043053268	274,123.71	261.65	0.095450
Summary	0043054381	108,717.65	28.99	0.026665
Summary	0043054395	35,140.44	18.30	0.052077
Summary	0043054701	237,037.10	197.53	0.083333
Summary	0043054857	426,602.83	592.40	0.138865
Summary	0043054915	412,071.11	343.39	0.083333
Summary	0043055485	375,824.93	156.59	0.041666
Summary	0043056714	158,412.34	82.51	0.052086
Summary	0043057136	255,475.10	272.54	0.106680
Summary	0043058838	274,977.00	171.86	0.062500
Summary	0043058936	101,807.60	106.05	0.104167
Summary	0043059118	269,675.25	252.82	0.093750
Summary	0043059200	472,073.22	295.05	0.062501
Summary	0043059994	487,098.93	558.13	0.114582
Summary	0043060003	86,727.84	63.24	0.072918
Summary	0043060406	247,575.98	77.37	0.031251
Summary	0043060764	610,362.96	1,017.27	0.166666
Summary	0043060946	380,535.04	277.47	0.072916
Summary	0043061462	451,960.04	612.03	0.135417
Summary	0043061504	347,071.83	397.69	0.114584
Summary	0043061685	199,939.10	208.27	0.104167
Summary	0043062246	130,271.38	215.24	0.165224
Summary	0043062272	152,717.61	103.52	0.067785
Summary	0043062442	106,790.58	111.24	0.104166
Summary	0043062466	244,973.34	280.70	0.114584
Summary	0043062614	127,708.65	1.81	0.001417
Summary	0043062635	143,851.45	58.74	0.040834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043062966	204,744.35	106.64	0.052084
Summary	0043063242	184,743.16	153.95	0.083332
Summary	0043063278	210,317.42	240.99	0.114584
Summary	0043063552	302,245.95	220.39	0.072917
Summary	0043064325	348,077.56	203.78	0.058544
Summary	0043066774	242,701.23	151.69	0.062501
Summary	0043068369	181,746.78	102.27	0.056271
Summary	0043068552	151,998.53	79.17	0.052086
Summary	0043068794	284,154.96	295.99	0.104165
Summary	0043069117	212,548.52	221.40	0.104164
Summary	0043069527	210,862.65	175.72	0.083334
Summary	0043069711	254,126.76	211.77	0.083332
Summary	0043070667	235,624.93	196.35	0.083332
Summary	0043070700	356,802.45	257.20	0.072085
Summary	0043070855	223,774.57	256.41	0.114584
Summary	0043070905	438,664.17	451.47	0.102919
Summary	0043070918	325,566.58	302.51	0.092918
Summary	0043070950	537,599.49	672.00	0.125000
Summary	0043070960	418,881.14	218.17	0.052084
Summary	0043071178	263,348.09	192.02	0.072915
Summary	0043071444	435,291.66	404.46	0.092917
Summary	0043071579	259,861.15	216.55	0.083333
Summary	0043071608	680,444.88	897.49	0.131898
Summary	0043071676	210,801.60	195.87	0.092917
Summary	0043073151	355,276.30	108.06	0.030416
Summary	0043074482	182,194.62	227.74	0.124998
Summary	0043075885	485,277.19	399.43	0.082310
Summary	0043076172	242,798.50	101.17	0.041668
Summary	0043076277	122,201.39	38.19	0.031252
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	388,161.27	185.18	0.047707
Summary	0043077854	384,503.81	280.37	0.072917
Summary	0043078227	340,129.27	40.60	0.011937
Summary	0043078318	203,024.76	63.45	0.031252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043078379	96,140.43	110.16	0.114582
Summary	0043078608	142,809.16	104.13	0.072915
Summary	0043079276	231,548.89	139.89	0.060415
Summary	0043079331	324,580.71	67.62	0.020833
Summary	0043079612	167,783.39	139.82	0.083334
Summary	0043079623	173,736.79	162.88	0.093751
Summary	0043079628	161,881.53	101.18	0.062502
Summary	0043079677	402,201.50	628.44	0.156250
Summary	0043079743	289,761.89	241.47	0.083334
Summary	0043079745	232,967.92	169.87	0.072916
Summary	0043079811	304,483.61	190.30	0.062499
Summary	0043080065	323,772.95	404.72	0.125001
Summary	0043080372	173,654.27	108.53	0.062498
Summary	0043080435	147,549.50	122.96	0.083335
Summary	0043080661	103,878.80	108.21	0.104169
Summary	0043080750	213,783.25	222.69	0.104166
Summary	0043081009	486,963.31	456.53	0.093750
Summary	0043081348	204,301.02	276.66	0.135418
Summary	0043081492	323,748.30	168.62	0.052084
Summary	0043081522	235,575.55	220.85	0.093749
Summary	0043081856	255,849.70	293.16	0.114583
Summary	0043082289	423,182.95	352.65	0.083333
Summary	0043082671	218,755.79	91.15	0.041667
Summary	0043082928	566,840.63	590.46	0.104167
Summary	0043083196	359,406.37	449.26	0.125001
Summary	0043083275	241,220.72	251.27	0.104166
Summary	0043083515	146,561.66	106.87	0.072918
Summary	0043083559	284,766.14	207.64	0.072916
Summary	0043083724	252,999.07	9.69	0.003830
Summary	0043083911	142,505.89	58.19	0.040833
Summary	0043084083	114,178.17	162.82	0.142602
Summary	0043084150	105,266.00	120.62	0.114586
Summary	0043084236	339,517.12	212.20	0.062501
Summary	0043084262	220,050.78	297.99	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043084926	199,804.06	187.32	0.093752
Summary	0043085195	423,310.71	264.57	0.062500
Summary	0043085210	106,465.80	88.72	0.083332
Summary	0043085287	100,733.83	18.29	0.018157
Summary	0043085295	354,764.98	206.95	0.058334
Summary	0043085405	536,106.02	279.22	0.052083
Summary	0043085994	317,470.32	33.07	0.010417
Summary	0043086036	264,622.56	137.82	0.052082
Summary	0043089192	232,283.33	120.98	0.052083
Summary	0043089487	383,247.97	356.10	0.092916
Summary	0043090825	343,839.36	214.90	0.062500
Summary	0043091874	292,551.28	205.79	0.070343
Summary	0043092160	117,147.77	24.41	0.020837
Summary	0043092343	90,258.40	65.81	0.072913
Summary	0043092896	389,585.31	121.75	0.031251
Summary	0043092921	352,570.51	330.53	0.093749
Summary	0043093410	211,394.83	132.12	0.062499
Summary	0043095135	118,150.19	110.77	0.093754
Summary	0043095536	239,891.59	172.92	0.072083
Summary	0043096812	205,356.98	149.74	0.072917
Summary	0043096828	188,378.28	137.36	0.072917
Summary	0043096857	113,204.50	58.96	0.052083
Summary	0043097646	605,113.80	315.16	0.052083
Summary	0043099839	104,321.26	86.93	0.083329
Summary	0043100214	390,620.18	528.96	0.135415
Summary	0043101332	542,107.17	451.76	0.083334
Summary	0043102995	478,477.72	448.57	0.093749
Summary	0043103114	215,531.95	202.06	0.093749
Summary	0043103396	170,915.24	160.23	0.093748
Summary	0043103875	371,058.95	231.91	0.062500
Summary	0043104805	241,890.15	125.98	0.052081
Summary	0043105244	492,500.28	410.42	0.083334
Summary	0043105851	419,904.37	437.40	0.104167
Summary	0043105873	142,550.26	89.09	0.062497

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043107168	447,562.39	326.35	0.072917
Summary	0043107177	430,284.99	127.72	0.029683
Summary	0043107624	293,280.03	91.65	0.031250
Summary	0043108059	194,911.13	203.03	0.104165
Summary	0043108581	219,019.04	228.14	0.104164
Summary	0043109588	235,601.65	147.25	0.062500
Summary	0043109733	135,370.14	14.10	0.010416
Summary	0043109915	429,799.10	293.48	0.068283
Summary	0043110438	261,506.83	136.20	0.052083
Summary	0043111439	174,145.63	18.14	0.010417
Summary	0043112501	466,816.82	389.01	0.083332
Summary	0043112848	245,535.39	127.88	0.052082
Summary	0043113013	201,895.15	84.12	0.041665
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	603,032.06	942.24	0.156250
Summary	0043114421	118,606.61	111.19	0.093747
Summary	0043115246	326,025.74	322.74	0.098992
Summary	0043115561	181,219.14	113.26	0.062499
Summary	0043115750	210,166.05	48.54	0.023096
Summary	0043116297	415,907.19	437.97	0.105305
Summary	0043116336	112,741.38	11.74	0.010413
Summary	0043118021	302,755.00	94.61	0.031250
Summary	0043118861	650,334.64	1,219.38	0.187500
Summary	0043119009	570,302.84	831.69	0.145833
Summary	0043119079	222,029.19	254.41	0.114584
Summary	0043120136	391,258.45	407.56	0.104166
Summary	0043120263	239,353.20	174.53	0.072917
Summary	0043120656	186,212.46	252.16	0.135415
Summary	0043120786	403,282.22	588.12	0.145833
Summary	0043121547	153,592.03	159.99	0.104166
Summary	0043122022	135,843.06	70.75	0.052082
Summary	0043122217	304,883.82	349.35	0.114585
Summary	0043122760	157,036.84	261.73	0.166668
Summary	0043124215	376,976.43	157.07	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043124236	79,415.39	91.00	0.114587
Summary	0043125984	303,935.35	126.64	0.041667
Summary	0043126783	184,317.15	230.40	0.125002
Summary	0043127853	375,723.14	146.49	0.038989
Summary	0043127907	235,575.55	220.85	0.093749
Summary	0043129058	123,296.74	115.59	0.093749
Summary	0043129146	501,049.12	782.89	0.156250
Summary	0043130756	325,271.52	135.53	0.041667
Summary	0043131495	145,772.90	182.22	0.125003
Summary	0043132081	600,935.32	500.78	0.083333
Summary	0043132568	310,568.56	129.40	0.041666
Summary	0043132952	129,861.15	54.74	0.042153
Summary	0043133194	343,279.59	143.03	0.041666
Summary	0043133704	125,053.16	104.21	0.083333
Summary	0043133878	545,341.13	340.84	0.062500
Summary	0043136619	373,512.54	272.35	0.072916
Summary	0043136848	99,789.28	62.37	0.062502
Summary	0043137024	121,957.67	101.63	0.083332
Summary	0043137245	433,393.44	361.16	0.083333
Summary	0043138886	383,087.07	279.33	0.072916
Summary	0043139417	326,096.67	67.94	0.020834
Summary	0043140083	247,668.83	77.40	0.031251
Summary	0043143098	138,158.69	172.70	0.125001
Summary	0043144094	282,243.80	117.60	0.041666
Summary	0043144135	174,758.23	163.59	0.093609
Summary	0043144838	112,559.15	46.90	0.041667
Summary	0043144944	281,659.79	146.70	0.052084
Summary	0043145622	162,326.62	169.09	0.104167
Summary	0043146073	366,465.87	419.91	0.114584
Summary	0043146210	302,860.36	87.54	0.028904
Summary	0043146228	427,390.14	623.28	0.145834
Summary	0043146898	384,742.65	440.85	0.114583
Summary	0043146960	117,353.09	134.47	0.114586
Summary	0043147108	135,968.37	28.33	0.020836

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043147249	371,437.28	502.99	0.135417
Summary	0043147338	247,874.30	361.48	0.145832
Summary	0043147523	201,362.71	41.95	0.020833
Summary	0043147538	285,485.07	178.43	0.062501
Summary	0043147822	141,722.32	88.58	0.062503
Summary	0043148396	402,178.15	167.57	0.041666
Summary	0043148665	161,839.20	196.52	0.121429
Summary	0043148700	248,710.54	181.35	0.072916
Summary	0043149184	316,051.92	296.30	0.093750
Summary	0043151264	267,247.93	83.51	0.031248
Summary	0043152166	216,682.19	277.51	0.128072
Summary	0043152386	182,455.19	57.02	0.031252
Summary	0043154047	109,634.98	2.33	0.002125
Summary	0043154084	317,618.27	165.43	0.052085
Summary	0043156064	546,172.58	227.57	0.041666
Summary	0043156689	371,563.81	116.11	0.031249
Summary	0043157379	419,280.12	262.05	0.062500
Summary	0043157728	223,259.35	255.82	0.114584
Summary	0043157732	467,070.80	729.80	0.156250
Summary	0043158175	388,638.15	202.42	0.052084
Summary	0043158516	234,398.20	91.67	0.039109
Summary	0043158559	164,615.20	102.88	0.062497
Summary	0043159431	159,303.97	116.16	0.072917
Summary	0043160396	633,574.52	725.97	0.114583
Summary	0043161245	528,790.35	550.82	0.104166
Summary	0043161925	157,091.88	212.73	0.135418
Summary	0043162097	86,276.14	116.83	0.135414
Summary	0043162263	106,236.38	153.24	0.144244
Summary	0043162907	143,410.89	15.91	0.011094

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	481,214.47	110,350.34	22.932

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043062659	57,953.12	60,757.74	104.839
0043082746	259,345.57	25,465.53	9.819
0043148988	163,915.78	24,127.07	14.719

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	314,254.74	3,895.85	83,441.12	26.552

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043108983	314,254.74	3,895.85	83,441.12	26.552

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
73	11,194,255.88	1,952,413.85	17.441

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

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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
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043062659	57,953.12	60,757.74	104.839
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)
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	795,469.21	114,246.19	0.001 %	0	0.00	0.00	0.000 %	4	795,469.21	114,246.19	0.001 %

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	0043062659	64,000.00	3.875 %	IA	80.00	360	57,953.12	11/30/2022	60,757.74	60,757.74
Summary	0043082746	254,000.00	4.375 %	CA	68.00	360	259,345.57	11/30/2022	25,465.53	25,465.53
Summary	0043108983	329,000.00	3.750 %	AL	80.00	360	314,254.74	01/31/2022	3,895.85	83,441.12
Summary	0043148988	172,000.00	3.875 %	AZ	80.00	360	163,915.78	11/30/2022	24,127.07	24,127.07

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

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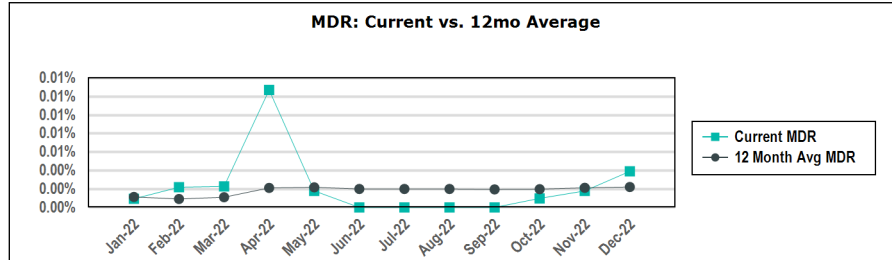
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Realized Loss Report - Collateral

Summary

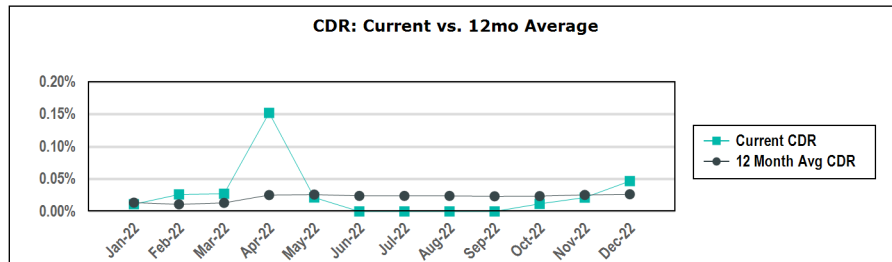
MDR

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



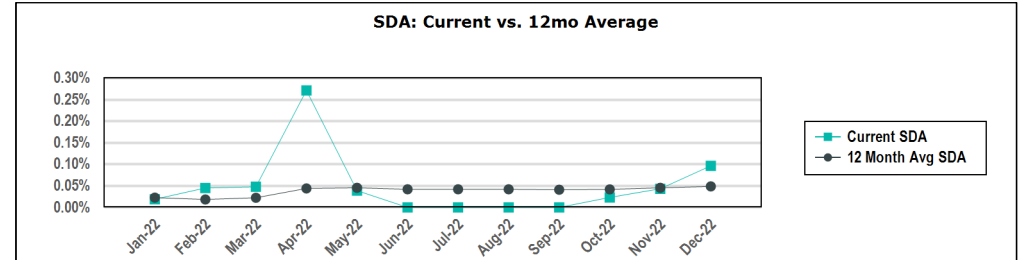
CDR

Current Month 0.047 %
3 Month Average 0.027 %
12 Month Average 0.027 %



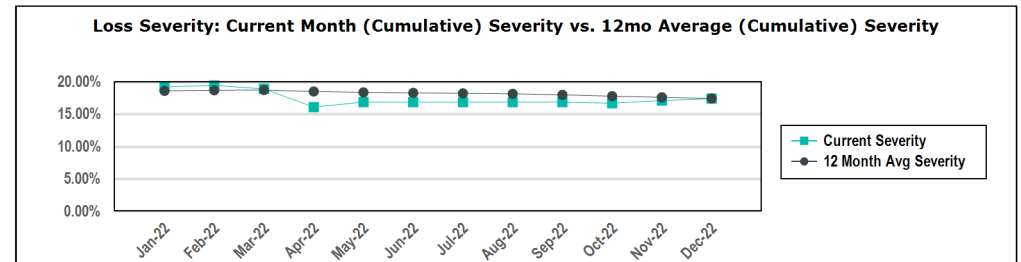
SDA

Current Month 0.097 %
3 Month Average 0.054 %
12 Month Average 0.049 %



Loss Severity

Current Month (Cumulative) 17.441 %
3 Month Average (Cumulative) 17.114 %
12 Month Average (Cumulative) 17.478 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Rates

Summary

SMM

Current Month	0.594 %
3 Month Average	0.725 %
12 Month Average	1.378 %

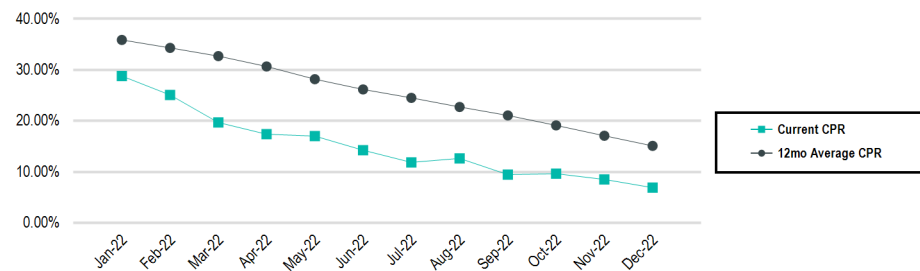
CPR

Current Month	6.897 %
3 Month Average	8.350 %
12 Month Average	15.100 %

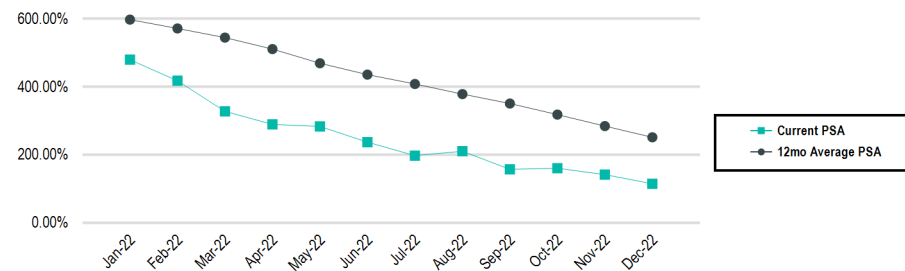
PSA

Current Month	114.952 %
3 Month Average	139.160 %
12 Month Average	251.659 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

Loans Repurchased					Loans Substituted			
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
179	32,120,620.38

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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