

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2024
 05-Mar-2024 4:28:10 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		02/29/2024	0.00000 %	10,308,337,710.86	0.00	65,082,060.71	0.00	10,243,255,650.15	65,082,060.71	0.00
1M-1	30711XNS9	03/22/2024	5.98613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	03/22/2024	7.63613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	03/22/2024	7.63613 %	3,635,349.07	21,591.11	917,158.30	0.00	2,718,190.77	938,749.41	0.00
1M-BH		02/29/2024	0.00000 %	15,377,919.27	0.00	3,879,678.70	0.00	11,498,240.58	3,879,678.70	0.00
1M-2C	30711XNV2	03/22/2024	7.63613 %	58,556,745.94	347,780.94	0.00	0.00	58,556,745.94	347,780.94	0.00
1M-CH		02/29/2024	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	03/22/2024	7.63613 %	62,192,095.01	369,372.05	917,158.30	0.00	61,274,936.71	1,286,530.35	0.00
1M-2H		02/29/2024	0.00000 %	263,079,981.33	0.00	3,879,678.70	0.00	259,200,302.64	3,879,678.70	0.00
1B-1	30711XNW0	03/22/2024	9.03613 %	51,530,558.00	362,161.97	0.00	0.00	51,530,558.00	362,161.97	0.00
1B-1H		02/29/2024	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		02/29/2024	0.00000 %	215,742,453.48	0.00	0.00	(46.00)	215,742,499.48	0.00	3,013,791.52
1A-I1	30711XNY6	03/22/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	03/22/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	03/22/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	03/22/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	03/22/2024	1.80000 %	0.00	5,089.49	0.00	0.00	0.00	5,089.49	0.00
1B-I2	30711XPJ7	03/22/2024	1.40000 %	0.00	3,958.49	0.00	0.00	0.00	3,958.49	0.00
1B-I3	30711XPL2	03/22/2024	1.00000 %	0.00	2,827.49	0.00	0.00	0.00	2,827.49	0.00
1B-I4	30711XPN8	03/22/2024	0.60000 %	0.00	1,696.50	0.00	0.00	0.00	1,696.50	0.00
1C-I1	30711XPQ1	03/22/2024	1.80000 %	0.00	81,979.44	0.00	0.00	0.00	81,979.44	0.00
1C-I2	30711XPS7	03/22/2024	1.40000 %	0.00	63,761.79	0.00	0.00	0.00	63,761.79	0.00
1C-I3	30711XPU2	03/22/2024	1.00000 %	0.00	45,544.14	0.00	0.00	0.00	45,544.14	0.00
1C-I4	30711XPW8	03/22/2024	0.60000 %	0.00	27,326.48	0.00	0.00	0.00	27,326.48	0.00
1E-A1	30711XNZ3	03/22/2024	5.83613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	03/22/2024	6.23613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	03/22/2024	6.63613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	03/22/2024	7.03613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	03/22/2024	5.83613 %	3,635,349.07	16,501.62	917,158.30	0.00	2,718,190.77	933,659.92	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2024
 05-Mar-2024 4:28:11 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	03/22/2024	6.23613 %	3,635,349.07	17,632.62	917,158.30	0.00	2,718,190.77	934,790.92	0.00
1E-B3	30711XPM0	03/22/2024	6.63613 %	3,635,349.07	18,763.62	917,158.30	0.00	2,718,190.77	935,921.92	0.00
1E-B4	30711XPP3	03/22/2024	7.03613 %	3,635,349.07	19,894.61	917,158.30	0.00	2,718,190.77	937,052.91	0.00
1E-C1	30711XPR9	03/22/2024	5.83613 %	58,556,745.94	265,801.50	0.00	0.00	58,556,745.94	265,801.50	0.00
1E-C2	30711XPT5	03/22/2024	6.23613 %	58,556,745.94	284,019.15	0.00	0.00	58,556,745.94	284,019.15	0.00
1E-C3	30711XPV0	03/22/2024	6.63613 %	58,556,745.94	302,236.81	0.00	0.00	58,556,745.94	302,236.81	0.00
1E-C4	30711XPX6	03/22/2024	7.03613 %	58,556,745.94	320,454.46	0.00	0.00	58,556,745.94	320,454.46	0.00
1E-D1	30711XPY4	03/22/2024	5.83613 %	3,635,349.07	16,501.62	917,158.30	0.00	2,718,190.77	933,659.92	0.00
1E-D2	30711XPZ1	03/22/2024	6.23613 %	3,635,349.07	17,632.62	917,158.30	0.00	2,718,190.77	934,790.92	0.00
1E-D3	30711XQA5	03/22/2024	6.63613 %	3,635,349.07	18,763.62	917,158.30	0.00	2,718,190.77	935,921.92	0.00
1E-D4	30711XQB3	03/22/2024	7.03613 %	3,635,349.07	19,894.61	917,158.30	0.00	2,718,190.77	937,052.91	0.00
1E-D5	30711XQC1	03/22/2024	7.63613 %	3,635,349.07	21,591.11	917,158.30	0.00	2,718,190.77	938,749.41	0.00
1E-F1	30711XQD9	03/22/2024	5.83613 %	62,192,095.01	282,303.12	917,158.30	0.00	61,274,936.71	1,199,461.42	0.00
1E-F2	30711XQE7	03/22/2024	6.23613 %	62,192,095.01	301,651.77	917,158.30	0.00	61,274,936.71	1,218,810.07	0.00
1E-F3	30711XQF4	03/22/2024	6.63613 %	62,192,095.01	321,000.42	917,158.30	0.00	61,274,936.71	1,238,158.72	0.00
1E-F4	30711XQG2	03/22/2024	7.03613 %	62,192,095.01	340,349.07	917,158.30	0.00	61,274,936.71	1,257,507.37	0.00
1E-F5	30711XQH0	03/22/2024	7.63613 %	62,192,095.01	369,372.05	917,158.30	0.00	61,274,936.71	1,286,530.35	0.00
1-X1	30711XQJ6	03/22/2024	1.80000 %	0.00	5,089.49	0.00	0.00	0.00	5,089.49	0.00
1-X2	30711XQK3	03/22/2024	1.40000 %	0.00	3,958.49	0.00	0.00	0.00	3,958.49	0.00
1-X3	30711XQL1	03/22/2024	1.00000 %	0.00	2,827.49	0.00	0.00	0.00	2,827.49	0.00
1-X4	30711XQM9	03/22/2024	0.60000 %	0.00	1,696.50	0.00	0.00	0.00	1,696.50	0.00
1-Y1	30711XQN7	03/22/2024	1.80000 %	0.00	87,068.93	0.00	0.00	0.00	87,068.93	0.00
1-Y2	30711XQP2	03/22/2024	1.40000 %	0.00	67,720.28	0.00	0.00	0.00	67,720.28	0.00
1-Y3	30711XQQ0	03/22/2024	1.00000 %	0.00	48,371.63	0.00	0.00	0.00	48,371.63	0.00
1-Y4	30711XQR8	03/22/2024	0.60000 %	0.00	29,022.98	0.00	0.00	0.00	29,022.98	0.00
Totals				11,971,286,208.46	4,533,210.08	87,515,950.91	(46.00)	11,883,770,303.57	92,049,160.99	3,013,791.52

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

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

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Credit-Linked Notes

Series 2017-C05



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

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Series 2017-C05



Distribution Date: 25-Mar-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	10,308,337,710.86	25,669,580.88	39,412,479.83	0.00	0.00	65,082,060.71	10,243,255,650.15	0.24324657	65,082,060.71
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	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.05415628	917,158.30
1M-BH	212,315,938.47	15,377,919.27	1,530,218.86	2,349,459.84	0.00	0.00	3,879,678.70	11,498,240.58	0.05415628	3,879,678.70
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	62,192,095.01	361,744.63	555,413.67	0.00	0.00	917,158.30	61,274,936.71	0.38552252	917,158.30
1M-2H	672,333,939.00	263,079,981.33	1,530,218.86	2,349,459.84	0.00	0.00	3,879,678.70	259,200,302.64	0.38552316	3,879,678.70
1B-1	51,530,558.00	51,530,558.00	0.00	0.00	0.00	0.00	0.00	51,530,558.00	1.00000000	0.00
1B-1H	167,225,733.00	167,225,733.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00	1.00000000	0.00
1B-2H	218,756,291.00	215,742,453.48	0.00	0.00	0.00	(46.00)	(46.00)	215,742,499.48	0.98622306	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	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.05415628	917,158.30
1E-B2	50,191,611.53	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.05415628	917,158.30
1E-B3	50,191,611.53	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.05415628	917,158.30

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Series 2017-C05



Distribution Date: 25-Mar-2024
 05-Mar-2024 4:28:11 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	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.05415628	917,158.30
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	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.02707814	917,158.30
1E-D2	100,383,223.06	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.02707814	917,158.30
1E-D3	100,383,223.06	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.02707814	917,158.30
1E-D4	100,383,223.06	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.02707814	917,158.30
1E-D5	100,383,223.06	3,635,349.07	361,744.63	555,413.67	0.00	0.00	917,158.30	2,718,190.77	0.02707814	917,158.30
1E-F1	108,748,357.47	62,192,095.01	361,744.63	555,413.67	0.00	0.00	917,158.30	61,274,936.71	0.56345620	917,158.30
1E-F2	108,748,357.47	62,192,095.01	361,744.63	555,413.67	0.00	0.00	917,158.30	61,274,936.71	0.56345620	917,158.30
1E-F3	108,748,357.47	62,192,095.01	361,744.63	555,413.67	0.00	0.00	917,158.30	61,274,936.71	0.56345620	917,158.30
1E-F4	108,748,357.47	62,192,095.01	361,744.63	555,413.67	0.00	0.00	917,158.30	61,274,936.71	0.56345620	917,158.30
1E-F5	108,748,357.47	62,192,095.01	361,744.63	555,413.67	0.00	0.00	917,158.30	61,274,936.71	0.56345620	917,158.30
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	11,971,286,208.46	34,517,932.68	52,998,018.23	0.00	(46.00)	87,515,904.91	11,883,770,303.57	0.25686891	87,515,950.91

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$630,769,031 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$156,287,442 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Series 2017-C05



Distribution Date: 25-Mar-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	244.79207364	0.60957548	0.93592807	0.00000000	0.00000000	1.54550356	243.24657009	0.24324657	1.54550356
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	72.42941518	7.20727267	11.06586645	0.00000000	0.00000000	18.27313912	54.15627606	0.05415628	18.27313912
1M-BH	212,315,938.47	72.42941524	7.20727267	11.06586654	0.00000000	0.00000000	18.27313921	54.15627608	0.05415628	18.27313921
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	391.29298566	2.27598276	3.49448709	0.00000000	0.00000000	5.77046986	385.52251580	0.38552252	5.77046986
1M-2H	672,333,939.00	391.29362073	2.27598039	3.49448348	0.00000000	0.00000000	5.77046386	385.52315688	0.38552316	5.77046386
1B-1	51,530,558.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	167,225,733.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	986.22285327	0.00000000	0.00000000	0.00000000	(0.00021028)	(0.00021028)	986.22306355	0.98622306	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	72.42941518	7.20727267	11.06586645	0.00000000	0.00000000	18.27313912	54.15627606	0.05415628	18.27313912
1E-B2	50,191,611.53	72.42941518	7.20727267	11.06586645	0.00000000	0.00000000	18.27313912	54.15627606	0.05415628	18.27313912
1E-B3	50,191,611.53	72.42941518	7.20727267	11.06586645	0.00000000	0.00000000	18.27313912	54.15627606	0.05415628	18.27313912

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	72.42941518	7.20727267	11.06586645	0.00000000	0.00000000	18.27313912	54.15627606	0.05415628	18.27313912
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	36.21470759	3.60363633	5.53293322	0.00000000	0.00000000	9.13656956	27.07813803	0.02707814	9.13656956
1E-D2	100,383,223.06	36.21470759	3.60363633	5.53293322	0.00000000	0.00000000	9.13656956	27.07813803	0.02707814	9.13656956
1E-D3	100,383,223.06	36.21470759	3.60363633	5.53293322	0.00000000	0.00000000	9.13656956	27.07813803	0.02707814	9.13656956
1E-D4	100,383,223.06	36.21470759	3.60363633	5.53293322	0.00000000	0.00000000	9.13656956	27.07813803	0.02707814	9.13656956
1E-D5	100,383,223.06	36.21470759	3.60363633	5.53293322	0.00000000	0.00000000	9.13656956	27.07813803	0.02707814	9.13656956
1E-F1	108,748,357.47	571.88997109	3.32643764	5.10732928	0.00000000	0.00000000	8.43376692	563.45620417	0.56345620	8.43376692
1E-F2	108,748,357.47	571.88997109	3.32643764	5.10732928	0.00000000	0.00000000	8.43376692	563.45620417	0.56345620	8.43376692
1E-F3	108,748,357.47	571.88997109	3.32643764	5.10732928	0.00000000	0.00000000	8.43376692	563.45620417	0.56345620	8.43376692
1E-F4	108,748,357.47	571.88997109	3.32643764	5.10732928	0.00000000	0.00000000	8.43376692	563.45620417	0.56345620	8.43376692
1E-F5	108,748,357.47	571.88997109	3.32643764	5.10732928	0.00000000	0.00000000	8.43376692	563.45620417	0.56345620	8.43376692
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2024
05-Mar-2024 4:28:11 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	10,308,337,710.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,243,255,650.15
1M-1	N/A	N/A	5.98613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.63613 %	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	02/26/24 - 03/24/24	28	7.63613 %	3,635,349.07	21,591.11	0.00	0.00	0.00	0.00	21,591.11	0.00	2,718,190.77
1M-BH	N/A	N/A	0.00000 %	15,377,919.27	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,498,240.58
1M-2C	02/26/24 - 03/24/24	28	7.63613 %	58,556,745.94	347,780.94	0.00	0.00	0.00	0.00	347,780.94	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	02/26/24 - 03/24/24	28	7.63613 %	62,192,095.01	369,372.05	0.00	0.00	0.00	0.00	369,372.05	0.00	61,274,936.71
1M-2H	N/A	N/A	0.00000 %	263,079,981.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	259,200,302.64
1B-1	02/26/24 - 03/24/24	28	9.03613 %	51,530,558.00	362,161.97	0.00	0.00	0.00	0.00	362,161.97	0.00	51,530,558.00
1B-1H	N/A	N/A	0.00000 %	167,225,733.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00
1B-2H	N/A	N/A	0.00000 %	215,742,453.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,742,499.48
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	02/26/24 - 03/24/24	28	1.80000 %	3,635,349.07	5,089.49	0.00	0.00	0.00	0.00	5,089.49	0.00	2,718,190.77
1B-I2	02/26/24 - 03/24/24	28	1.40000 %	3,635,349.07	3,958.49	0.00	0.00	0.00	0.00	3,958.49	0.00	2,718,190.77
1B-I3	02/26/24 - 03/24/24	28	1.00000 %	3,635,349.07	2,827.49	0.00	0.00	0.00	0.00	2,827.49	0.00	2,718,190.77
1B-I4	02/26/24 - 03/24/24	28	0.60000 %	3,635,349.07	1,696.50	0.00	0.00	0.00	0.00	1,696.50	0.00	2,718,190.77
1C-I1	02/26/24 - 03/24/24	28	1.80000 %	58,556,745.94	81,979.44	0.00	0.00	0.00	0.00	81,979.44	0.00	58,556,745.94
1C-I2	02/26/24 - 03/24/24	28	1.40000 %	58,556,745.94	63,761.79	0.00	0.00	0.00	0.00	63,761.79	0.00	58,556,745.94
1C-I3	02/26/24 - 03/24/24	28	1.00000 %	58,556,745.94	45,544.14	0.00	0.00	0.00	0.00	45,544.14	0.00	58,556,745.94
1C-I4	02/26/24 - 03/24/24	28	0.60000 %	58,556,745.94	27,326.48	0.00	0.00	0.00	0.00	27,326.48	0.00	58,556,745.94
1E-A1	N/A	N/A	5.83613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.23613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.63613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.03613 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	02/26/24 - 03/24/24	28	5.83613 %	3,635,349.07	16,501.62	0.00	0.00	0.00	0.00	16,501.62	0.00	2,718,190.77
1E-B2	02/26/24 - 03/24/24	28	6.23613 %	3,635,349.07	17,632.62	0.00	0.00	0.00	0.00	17,632.62	0.00	2,718,190.77

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Connecticut Avenue Securities

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Series 2017-C05



Distribution Date: 25-Mar-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	02/26/24 - 03/24/24	28	6.63613 %	3,635,349.07	18,763.62	0.00	0.00	0.00	0.00	18,763.62	0.00	2,718,190.77
1E-B4	02/26/24 - 03/24/24	28	7.03613 %	3,635,349.07	19,894.61	0.00	0.00	0.00	0.00	19,894.61	0.00	2,718,190.77
1E-C1	02/26/24 - 03/24/24	28	5.83613 %	58,556,745.94	265,801.50	0.00	0.00	0.00	0.00	265,801.50	0.00	58,556,745.94
1E-C2	02/26/24 - 03/24/24	28	6.23613 %	58,556,745.94	284,019.15	0.00	0.00	0.00	0.00	284,019.15	0.00	58,556,745.94
1E-C3	02/26/24 - 03/24/24	28	6.63613 %	58,556,745.94	302,236.81	0.00	0.00	0.00	0.00	302,236.81	0.00	58,556,745.94
1E-C4	02/26/24 - 03/24/24	28	7.03613 %	58,556,745.94	320,454.46	0.00	0.00	0.00	0.00	320,454.46	0.00	58,556,745.94
1E-D1	02/26/24 - 03/24/24	28	5.83613 %	3,635,349.07	16,501.62	0.00	0.00	0.00	0.00	16,501.62	0.00	2,718,190.77
1E-D2	02/26/24 - 03/24/24	28	6.23613 %	3,635,349.07	17,632.62	0.00	0.00	0.00	0.00	17,632.62	0.00	2,718,190.77
1E-D3	02/26/24 - 03/24/24	28	6.63613 %	3,635,349.07	18,763.62	0.00	0.00	0.00	0.00	18,763.62	0.00	2,718,190.77
1E-D4	02/26/24 - 03/24/24	28	7.03613 %	3,635,349.07	19,894.61	0.00	0.00	0.00	0.00	19,894.61	0.00	2,718,190.77
1E-D5	02/26/24 - 03/24/24	28	7.63613 %	3,635,349.07	21,591.11	0.00	0.00	0.00	0.00	21,591.11	0.00	2,718,190.77
1E-F1	02/26/24 - 03/24/24	28	5.83613 %	62,192,095.01	282,303.12	0.00	0.00	0.00	0.00	282,303.12	0.00	61,274,936.71
1E-F2	02/26/24 - 03/24/24	28	6.23613 %	62,192,095.01	301,651.77	0.00	0.00	0.00	0.00	301,651.77	0.00	61,274,936.71
1E-F3	02/26/24 - 03/24/24	28	6.63613 %	62,192,095.01	321,000.42	0.00	0.00	0.00	0.00	321,000.42	0.00	61,274,936.71
1E-F4	02/26/24 - 03/24/24	28	7.03613 %	62,192,095.01	340,349.07	0.00	0.00	0.00	0.00	340,349.07	0.00	61,274,936.71
1E-F5	02/26/24 - 03/24/24	28	7.63613 %	62,192,095.01	369,372.05	0.00	0.00	0.00	0.00	369,372.05	0.00	61,274,936.71
1-X1	02/26/24 - 03/24/24	28	1.80000 %	3,635,349.07	5,089.49	0.00	0.00	0.00	0.00	5,089.49	0.00	2,718,190.77
1-X2	02/26/24 - 03/24/24	28	1.40000 %	3,635,349.07	3,958.49	0.00	0.00	0.00	0.00	3,958.49	0.00	2,718,190.77
1-X3	02/26/24 - 03/24/24	28	1.00000 %	3,635,349.07	2,827.49	0.00	0.00	0.00	0.00	2,827.49	0.00	2,718,190.77
1-X4	02/26/24 - 03/24/24	28	0.60000 %	3,635,349.07	1,696.50	0.00	0.00	0.00	0.00	1,696.50	0.00	2,718,190.77
1-Y1	02/26/24 - 03/24/24	28	1.80000 %	62,192,095.01	87,068.93	0.00	0.00	0.00	0.00	87,068.93	0.00	61,274,936.71
1-Y2	02/26/24 - 03/24/24	28	1.40000 %	62,192,095.01	67,720.28	0.00	0.00	0.00	0.00	67,720.28	0.00	61,274,936.71
1-Y3	02/26/24 - 03/24/24	28	1.00000 %	62,192,095.01	48,371.63	0.00	0.00	0.00	0.00	48,371.63	0.00	61,274,936.71
1-Y4	02/26/24 - 03/24/24	28	0.60000 %	62,192,095.01	29,022.98	0.00	0.00	0.00	0.00	29,022.98	0.00	61,274,936.71
Totals					4,533,210.08	0.00	0.00	0.00	0.00	4,533,210.08	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	244.79207364	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	243.24657009
1M-1	353,291,000.00	5.98613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,191,611.53	7.63613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	212,315,938.47	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,191,611.53	7.63613 %	72.42941518	0.43017368	0.00000000	0.00000000	0.00000000	0.00000000	0.43017368	0.00000000	54.15627606
1M-BH	212,315,938.47	0.00000 %	72.42941524	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	54.15627608
1M-2C	58,556,745.94	7.63613 %	1000.00000000	5.93921220	0.00000000	0.00000000	0.00000000	0.00000000	5.93921220	0.00000000	1000.00000000
1M-CH	247,702,062.06	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	158,939,969.00	7.63613 %	391.29298566	2.32397208	0.00000000	0.00000000	0.00000000	0.00000000	2.32397208	0.00000000	385.52251580
1M-2H	672,333,939.00	0.00000 %	391.29362073	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	385.52315688
1B-1	51,530,558.00	9.03613 %	1000.00000000	7.02810107	0.00000000	0.00000000	0.00000000	0.00000000	7.02810107	0.00000000	1000.00000000
1B-1H	167,225,733.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	986.22285327	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	986.22306355
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 %	72.42941518	0.10140121	0.00000000	0.00000000	0.00000000	0.00000000	0.10140121	0.00000000	54.15627606
1B-I2	0.00	1.40000 %	72.42941518	0.07886756	0.00000000	0.00000000	0.00000000	0.00000000	0.07886756	0.00000000	54.15627606
1B-I3	0.00	1.00000 %	72.42941518	0.05633392	0.00000000	0.00000000	0.00000000	0.00000000	0.05633392	0.00000000	54.15627606
1B-I4	0.00	0.60000 %	72.42941518	0.03380047	0.00000000	0.00000000	0.00000000	0.00000000	0.03380047	0.00000000	54.15627606
1C-I1	0.00	1.80000 %	1000.00000000	1.39999993	0.00000000	0.00000000	0.00000000	0.00000000	1.39999993	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888889	0.00000000	0.00000000	0.00000000	0.00000000	1.08888889	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777785	0.00000000	0.00000000	0.00000000	0.00000000	0.77777785	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666664	0.00000000	0.00000000	0.00000000	0.00000000	0.46666664	0.00000000	1000.00000000
1E-A1	50,191,611.53	5.83613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	6.23613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.63613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Mar-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,191,611.53	7.03613 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.83613 %	72.42941518	0.32877247	0.00000000	0.00000000	0.00000000	0.00000000	0.32877247	0.00000000	54.15627606
1E-B2	50,191,611.53	6.23613 %	72.42941518	0.35130611	0.00000000	0.00000000	0.00000000	0.00000000	0.35130611	0.00000000	54.15627606
1E-B3	50,191,611.53	6.63613 %	72.42941518	0.37383976	0.00000000	0.00000000	0.00000000	0.00000000	0.37383976	0.00000000	54.15627606
1E-B4	50,191,611.53	7.03613 %	72.42941518	0.39637321	0.00000000	0.00000000	0.00000000	0.00000000	0.39637321	0.00000000	54.15627606
1E-C1	58,556,745.94	5.83613 %	1000.00000000	4.53921228	0.00000000	0.00000000	0.00000000	0.00000000	4.53921228	0.00000000	1000.00000000
1E-C2	58,556,745.94	6.23613 %	1000.00000000	4.85032331	0.00000000	0.00000000	0.00000000	0.00000000	4.85032331	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.63613 %	1000.00000000	5.16143452	0.00000000	0.00000000	0.00000000	0.00000000	5.16143452	0.00000000	1000.00000000
1E-C4	58,556,745.94	7.03613 %	1000.00000000	5.47254556	0.00000000	0.00000000	0.00000000	0.00000000	5.47254556	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.83613 %	36.21470759	0.16438623	0.00000000	0.00000000	0.00000000	0.00000000	0.16438623	0.00000000	27.07813803
1E-D2	100,383,223.06	6.23613 %	36.21470759	0.17565306	0.00000000	0.00000000	0.00000000	0.00000000	0.17565306	0.00000000	27.07813803
1E-D3	100,383,223.06	6.63613 %	36.21470759	0.18691988	0.00000000	0.00000000	0.00000000	0.00000000	0.18691988	0.00000000	27.07813803
1E-D4	100,383,223.06	7.03613 %	36.21470759	0.19818660	0.00000000	0.00000000	0.00000000	0.00000000	0.19818660	0.00000000	27.07813803
1E-D5	100,383,223.06	7.63613 %	36.21470759	0.21508684	0.00000000	0.00000000	0.00000000	0.00000000	0.21508684	0.00000000	27.07813803
1E-F1	108,748,357.47	5.83613 %	571.88997109	2.59592997	0.00000000	0.00000000	0.00000000	0.00000000	2.59592997	0.00000000	563.45620417
1E-F2	108,748,357.47	6.23613 %	571.88997109	2.77385127	0.00000000	0.00000000	0.00000000	0.00000000	2.77385127	0.00000000	563.45620417
1E-F3	108,748,357.47	6.63613 %	571.88997109	2.95177258	0.00000000	0.00000000	0.00000000	0.00000000	2.95177258	0.00000000	563.45620417
1E-F4	108,748,357.47	7.03613 %	571.88997109	3.12969389	0.00000000	0.00000000	0.00000000	0.00000000	3.12969389	0.00000000	563.45620417
1E-F5	108,748,357.47	7.63613 %	571.88997109	3.39657590	0.00000000	0.00000000	0.00000000	0.00000000	3.39657590	0.00000000	563.45620417
1-X1	0.00	1.80000 %	36.21470739	0.05070060	0.00000000	0.00000000	0.00000000	0.00000000	0.05070060	0.00000000	27.07813789
1-X2	0.00	1.40000 %	36.21470739	0.03943378	0.00000000	0.00000000	0.00000000	0.00000000	0.03943378	0.00000000	27.07813789
1-X3	0.00	1.00000 %	36.21470739	0.02816696	0.00000000	0.00000000	0.00000000	0.00000000	0.02816696	0.00000000	27.07813789
1-X4	0.00	0.60000 %	36.21470739	0.01690023	0.00000000	0.00000000	0.00000000	0.00000000	0.01690023	0.00000000	27.07813789
1-Y1	0.00	1.80000 %	571.88997109	0.80064593	0.00000000	0.00000000	0.00000000	0.00000000	0.80064593	0.00000000	563.45620417
1-Y2	0.00	1.40000 %	571.88997109	0.62272462	0.00000000	0.00000000	0.00000000	0.00000000	0.62272462	0.00000000	563.45620417
1-Y3	0.00	1.00000 %	571.88997109	0.44480332	0.00000000	0.00000000	0.00000000	0.00000000	0.44480332	0.00000000	563.45620417
1-Y4	0.00	0.60000 %	571.88997109	0.26688201	0.00000000	0.00000000	0.00000000	0.00000000	0.26688201	0.00000000	563.45620417

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,667,812.98
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	46.00
Total Deposits	1,667,858.98
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,648,692.32
Total Withdrawals (Pool Distribution Amount)	1,667,858.98
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	69,878,851.71
Total Principal Reduction Cumulative	32,753,028,679.42
Scheduled Principal Current	27,561,544.36
Scheduled Principal Cumulative	3,834,723,394.02
Unscheduled Principal Current	42,317,353.35
Unscheduled Principal Cumulative	28,915,291,490.38
Senior Reduction Amount	65,082,060.71
Subordinate Reduction Amount	4,796,837.00
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	46.00
Modification Loss Amount	74,859.51
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	56,668.98
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	59018
Period Reference Pool Removal Loan Count	221
Period Ending Loan Count	58797
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	10,998,229,680.02
Period PIF Loan Count Current	221
PIF Loan Count Cumulative	115589
Period PIF Loan UPB Current	34,781,114.54
PIF Loan UPB Cumulative	27,785,712,168.17
Period Partial Prepayment Amount	7,719,053.50
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	180
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,335,843.87
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	17,060,900.73
Total Active Modified Loan Count	882
Total Active Modified Loan UPB	216,331,490.63
Adjusted SOFR	5.436130%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.135495%
Subordinate Percentage	6.864505%
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 %	6.860000 %	6.860000 %
1M-1	0.00	0.00	2.900000 %	6.860000 %	6.860000 %
1M-1H	0.00	0.00	2.900000 %	6.860000 %	6.860000 %
1M-2A	0.00	0.00	2.300000 %	6.860000 %	6.860000 %
1M-2B	0.00	0.00	1.700000 %	6.690000 %	6.740000 %
1M-2C	0.00	0.00	1.000000 %	3.930000 %	3.950000 %
1M-2	0.00	0.00	1.000000 %	3.930000 %	3.950000 %
1M-2H	0.00	0.00	1.000000 %	3.930000 %	3.950000 %
1B-1	0.00	0.00	0.500000 %	1.950000 %	1.960000 %
1B-1H	0.00	0.00	0.500000 %	1.950000 %	1.960000 %
1B-2H	0.00	46.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities
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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	445	85,561,259.20	0.756841 %	0.777955 %
60 Days	127	21,284,247.97	0.215997 %	0.193524 %
90 Days	46	8,649,109.83	0.078235 %	0.078641 %
120 Days	32	6,483,600.08	0.054425 %	0.058951 %
150 Days	29	6,461,149.98	0.049322 %	0.058747 %
180+ Days	176	37,717,888.70	0.299335 %	0.342945 %
Totals	855	166,157,255.76	1.454156 %	1.510764 %

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2024
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	352	94,790,978.10	74,859.51	0.078973

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	226,759.63	165.35	0.072919
Summary	0042989071	169,289.17	88.17	0.052082
Summary	0042990161	84,466.16	52.79	0.062498
Summary	0042990689	266,560.98	138.83	0.052082
Summary	0042991392	135,249.20	152.89	0.113043
Summary	0042992047	160,498.15	100.31	0.062499
Summary	0042994080	205,557.55	149.89	0.072919
Summary	0042994959	430,679.91	206.77	0.048010
Summary	0042996327	250,887.49	182.94	0.072917
Summary	0042997000	90,291.13	9.41	0.010422
Summary	0042999210	280,249.17	233.54	0.083333
Summary	0043000107	245,959.83	230.59	0.093751
Summary	0043000139	321,561.50	301.46	0.093749
Summary	0043001231	377,291.44	314.41	0.083333
Summary	0043002121	368,878.05	189.05	0.051250
Summary	0043002721	265,001.58	82.81	0.031249
Summary	0043004734	470,230.29	293.89	0.062499
Summary	0043004745	575,644.71	534.87	0.092917
Summary	0043004835	346,521.38	134.36	0.038774
Summary	0043004978	143,722.90	112.08	0.077983
Summary	0043005227	284,106.12	224.30	0.078949
Summary	0043005454	212,240.14	88.43	0.041665
Summary	0043005463	153,928.58	224.48	0.145834
Summary	0043005541	186,604.93	58.31	0.031248
Summary	0043005986	117,707.07	129.42	0.109951

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043007027	311,251.40	194.53	0.062499
Summary	0043007084	178,375.13	297.29	0.166666
Summary	0043007924	260,485.74	81.40	0.031249
Summary	0043007942	410,003.22	380.96	0.092916
Summary	0043008142	196,001.58	163.33	0.083331
Summary	0043008349	293,344.52	183.34	0.062500
Summary	0043008605	255,292.25	212.74	0.083332
Summary	0043008729	160,469.14	123.69	0.077080
Summary	0043009223	120,578.54	153.30	0.127137
Summary	0043009895	169,450.16	247.11	0.145830
Summary	0043010779	363,764.67	454.71	0.125001
Summary	0043010911	102,741.95	107.02	0.104164
Summary	0043011345	438,717.49	407.64	0.092916
Summary	0043011387	112,686.02	129.12	0.114584
Summary	0043011482	222,023.19	160.04	0.072083
Summary	0043012772	151,998.16	95.00	0.062501
Summary	0043013742	104,128.13	86.77	0.083330
Summary	0043013785	549,732.23	400.85	0.072917
Summary	0043013870	255,663.98	231.83	0.090678
Summary	0043014498	139,862.61	133.88	0.095723
Summary	0043014727	364,238.23	151.77	0.041668
Summary	0043014979	355,914.41	407.82	0.114584
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	567,305.79	177.28	0.031249
Summary	0043016526	507,950.15	211.65	0.041667
Summary	0043017262	110,265.35	11.49	0.010420
Summary	0043017323	195,775.96	142.75	0.072915
Summary	0043018058	291,074.36	2.51	0.000862
Summary	0043018610	385,631.19	522.21	0.135417
Summary	0043018931	184,989.04	70.14	0.037916
Summary	0043019573	352,727.48	361.60	0.102515
Summary	0043019839	219,505.32	188.61	0.085925
Summary	0043020086	140,521.81	58.55	0.041666
Summary	0043020147	67,495.64	21.09	0.031246

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Series 2017-C05



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020563	305,600.36	254.67	0.083334
Summary	0043021188	198,774.99	20.71	0.010419
Summary	0043021543	100,449.69	52.32	0.052086
Summary	0043022057	307,094.16	255.91	0.083333
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	100,976.62	9.68	0.009586
Summary	0043023286	346,729.19	36.12	0.010417
Summary	0043024060	725,098.73	491.25	0.067749
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043024193	125,102.89	117.28	0.093747
Summary	0043024826	157,211.84	65.50	0.041664
Summary	0043025610	580,635.66	483.86	0.083333
Summary	0043025624	368,184.10	268.47	0.072917
Summary	0043026268	405,265.71	211.08	0.052084
Summary	0043026610	351,036.67	182.83	0.052083
Summary	0043027378	413,448.42	301.47	0.072916
Summary	0043027589	376,647.50	351.21	0.093246
Summary	0043028411	353,640.64	110.51	0.031249
Summary	0043029082	350,977.56	292.48	0.083333
Summary	0043029746	402,775.60	335.65	0.083334
Summary	0043029765	262,851.00	191.66	0.072916
Summary	0043030314	598,806.22	561.38	0.093750
Summary	0043030910	199,589.94	187.12	0.093752
Summary	0043031916	236,152.84	245.99	0.104166
Summary	0043031968	550,707.14	745.75	0.135417
Summary	0043032203	161,595.71	50.50	0.031251
Summary	0043032700	80,658.31	109.22	0.135411
Summary	0043033397	185,070.32	192.78	0.104166
Summary	0043033428	149,866.21	180.24	0.120267
Summary	0043033521	191,435.49	155.22	0.081082
Summary	0043034369	202,052.27	210.47	0.104166
Summary	0043034643	123,898.93	12.91	0.010420
Summary	0043034961	288,416.69	60.09	0.020834
Summary	0043035160	104,076.90	90.05	0.086523

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Distribution Date: 25-Mar-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043035796	287,513.08	179.70	0.062502
Summary	0043036420	305,681.80	382.10	0.124999
Summary	0043036460	330,848.50	31.71	0.009584
Summary	0043038606	99,570.71	92.52	0.092919
Summary	0043038991	120,517.13	200.86	0.166665
Summary	0043039420	203,799.78	424.58	0.208332
Summary	0043039466	416,641.64	39.83	0.009560
Summary	0043039642	223,484.10	263.64	0.117968
Summary	0043040508	122,140.15	113.49	0.092918
Summary	0043041335	80,621.90	134.37	0.166667
Summary	0043041782	81,911.31	119.45	0.145828
Summary	0043041783	69,368.70	101.16	0.145829
Summary	0043042239	240,883.28	225.83	0.093751
Summary	0043042445	165,231.10	34.42	0.020831
Summary	0043042501	193,210.86	141.84	0.073412
Summary	0043043033	477,196.39	248.54	0.052083
Summary	0043044023	286,429.13	89.51	0.031250
Summary	0043044078	395,295.43	164.71	0.041668
Summary	0043045670	244,967.37	153.10	0.062498
Summary	0043046513	183,587.94	286.86	0.156252
Summary	0043047008	418,805.92	218.13	0.052084
Summary	0043047450	191,390.90	99.68	0.052082
Summary	0043047618	102,659.88	128.32	0.124995
Summary	0043047907	160,776.86	33.50	0.020836
Summary	0043048569	606,241.28	442.05	0.072917
Summary	0043049357	141,078.66	102.87	0.072917
Summary	0043049816	253,072.47	158.17	0.062500
Summary	0043050296	212,816.28	266.02	0.125000
Summary	0043050510	359,280.83	261.98	0.072918
Summary	0043051737	331,716.79	138.22	0.041668
Summary	0043052038	235,054.25	73.45	0.031248
Summary	0043052177	350,908.56	18.03	0.005138
Summary	0043052196	206,933.99	129.33	0.062498
Summary	0043052353	489,094.84	425.28	0.086952

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052554	405,680.32	295.81	0.072917
Summary	0043052557	149,874.91	171.73	0.114582
Summary	0043053268	270,749.77	261.65	0.096639
Summary	0043053477	368,004.15	313.20	0.085108
Summary	0043054701	232,914.81	194.10	0.083335
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055485	370,187.35	154.24	0.041665
Summary	0043056714	156,095.35	81.30	0.052084
Summary	0043056857	217,532.72	221.52	0.101833
Summary	0043057136	251,053.99	267.94	0.106726
Summary	0043058838	269,831.87	168.64	0.062498
Summary	0043059118	264,587.87	248.05	0.093750
Summary	0043059200	464,231.11	290.14	0.062499
Summary	0043059790	175,212.61	18.25	0.010416
Summary	0043059994	470,432.96	539.04	0.114584
Summary	0043060003	85,214.25	62.14	0.072922
Summary	0043060406	243,785.12	76.18	0.031249
Summary	0043060764	600,361.68	1,000.60	0.166666
Summary	0043060946	373,916.39	272.65	0.072917
Summary	0043061462	444,100.04	601.39	0.135418
Summary	0043061504	343,052.15	393.08	0.114583
Summary	0043061685	196,449.71	204.64	0.104169
Summary	0043062246	128,354.00	212.45	0.165519
Summary	0043062272	152,330.25	103.52	0.067958
Summary	0043062428	113,560.91	108.90	0.095896
Summary	0043062442	105,036.37	109.41	0.104164
Summary	0043062466	240,964.04	276.10	0.114581
Summary	0043062635	146,071.66	176.71	0.120975
Summary	0043062966	201,171.11	104.78	0.052085
Summary	0043063242	181,507.51	151.26	0.083335
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	296,952.30	216.53	0.072917
Summary	0043064325	331,522.54	195.16	0.058868
Summary	0043066774	238,320.99	148.95	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043068369	189,111.06	192.28	0.101676
Summary	0043068552	149,355.18	77.79	0.052084
Summary	0043068794	278,678.93	290.29	0.104166
Summary	0043069368	102,089.91	113.87	0.111539
Summary	0043069711	249,675.37	208.06	0.083332
Summary	0043070667	231,495.74	192.91	0.083332
Summary	0043070700	350,984.13	253.00	0.072083
Summary	0043070855	219,895.53	251.96	0.114582
Summary	0043070905	432,451.17	446.94	0.103350
Summary	0043070918	320,259.95	297.57	0.092915
Summary	0043070950	523,371.09	654.21	0.124999
Summary	0043070960	411,896.20	214.53	0.052084
Summary	0043071178	258,719.32	188.65	0.072917
Summary	0043071444	427,558.17	397.27	0.092916
Summary	0043071608	669,433.14	886.02	0.132354
Summary	0043073151	349,725.66	106.37	0.030415
Summary	0043074482	178,998.84	223.75	0.125001
Summary	0043075885	477,733.16	393.93	0.082458
Summary	0043076172	238,561.12	99.40	0.041666
Summary	0043076277	120,201.41	37.56	0.031248
Summary	0043076297	333,080.56	113.50	0.034076
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	382,191.01	183.31	0.047963
Summary	0043077078	594,432.27	654.03	0.110026
Summary	0043077854	373,995.25	272.70	0.072915
Summary	0043078227	333,501.10	40.60	0.012174
Summary	0043078318	199,231.75	62.26	0.031250
Summary	0043078379	94,474.32	108.25	0.114581
Summary	0043078608	146,989.00	198.09	0.134765
Summary	0043079276	227,507.47	137.45	0.060416
Summary	0043079331	319,287.89	66.52	0.020834
Summary	0043079612	164,855.21	137.38	0.083334
Summary	0043079623	170,686.17	160.02	0.093751
Summary	0043079628	159,222.29	99.51	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079677	393,059.64	614.16	0.156251
Summary	0043079745	229,140.97	167.08	0.072916
Summary	0043079811	299,500.19	187.19	0.062501
Summary	0043080065	318,063.35	397.58	0.125000
Summary	0043080372	170,629.79	106.64	0.062498
Summary	0043080435	144,902.90	120.75	0.083332
Summary	0043080750	210,063.48	218.82	0.104169
Summary	0043081009	478,404.23	448.50	0.093749
Summary	0043081348	200,735.52	271.83	0.135417
Summary	0043081492	318,078.10	165.67	0.052085
Summary	0043081522	231,689.33	217.21	0.093751
Summary	0043081856	251,415.43	288.08	0.114583
Summary	0043082289	417,811.82	348.18	0.083334
Summary	0043082426	131,662.38	137.15	0.104168
Summary	0043082671	221,493.71	92.29	0.041667
Summary	0043082928	556,774.22	579.97	0.104166
Summary	0043083249	190,787.01	190.26	0.099724
Summary	0043083275	237,301.67	247.19	0.104167
Summary	0043083515	144,012.80	105.01	0.072917
Summary	0043083559	278,512.67	203.08	0.072916
Summary	0043083724	248,803.46	9.69	0.003895
Summary	0043083911	140,384.71	57.32	0.040831
Summary	0043084083	113,400.85	162.25	0.143077
Summary	0043084150	103,543.12	118.64	0.114580
Summary	0043084236	334,639.75	209.15	0.062500
Summary	0043084262	216,210.29	292.78	0.135414
Summary	0043084926	196,316.92	184.05	0.093751
Summary	0043085195	416,357.00	260.22	0.062499
Summary	0043085210	104,859.36	87.38	0.083331
Summary	0043085287	99,413.88	18.29	0.018398
Summary	0043085295	348,805.52	203.47	0.058333
Summary	0043085405	527,955.77	274.98	0.052084
Summary	0043085994	298,787.91	31.12	0.010415
Summary	0043086036	262,307.63	136.62	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043089192	228,420.07	118.97	0.052084
Summary	0043089487	376,073.66	349.44	0.092918
Summary	0043090825	338,613.11	211.63	0.062499
Summary	0043092160	115,185.99	24.00	0.020836
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	382,761.99	119.61	0.031249
Summary	0043092921	348,005.89	326.26	0.093751
Summary	0043095135	116,162.17	108.90	0.093748
Summary	0043095461	220,618.41	239.07	0.108364
Summary	0043095536	235,950.97	170.08	0.072083
Summary	0043096266	225,792.93	47.04	0.020833
Summary	0043096812	201,773.02	147.13	0.072919
Summary	0043096828	185,302.63	135.12	0.072919
Summary	0043096857	111,530.74	58.09	0.052084
Summary	0043097646	594,590.26	309.68	0.052083
Summary	0043099839	102,289.34	85.24	0.083332
Summary	0043100214	384,179.90	520.24	0.135416
Summary	0043101332	531,967.30	443.31	0.083334
Summary	0043102995	470,127.00	440.74	0.093749
Summary	0043103008	188,347.39	166.44	0.088369
Summary	0043103114	211,756.23	198.52	0.093749
Summary	0043103396	167,932.36	157.44	0.093752
Summary	0043103875	364,747.16	227.97	0.062501
Summary	0043104805	237,665.71	123.78	0.052082
Summary	0043105244	483,728.34	403.11	0.083334
Summary	0043105873	139,010.74	86.88	0.062499
Summary	0043107168	439,734.93	320.64	0.072917
Summary	0043107177	436,580.83	127.72	0.029255
Summary	0043107624	287,737.32	89.92	0.031251
Summary	0043108059	194,537.43	202.64	0.104165
Summary	0043108581	215,434.41	224.41	0.104166
Summary	0043109588	232,108.36	145.07	0.062501
Summary	0043109733	133,656.87	13.92	0.010415
Summary	0043109915	424,961.18	293.48	0.069060

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043110438	257,493.10	134.11	0.052083
Summary	0043111439	171,553.53	17.87	0.010417
Summary	0043112501	458,640.03	382.20	0.083333
Summary	0043112848	241,575.32	125.82	0.052083
Summary	0043113013	198,590.82	82.75	0.041669
Summary	0043113549	135,487.66	141.13	0.104164
Summary	0043113712	592,411.76	925.64	0.156249
Summary	0043113768	381,819.06	15.11	0.003957
Summary	0043114421	116,529.31	109.25	0.093753
Summary	0043115246	333,752.99	323.55	0.096943
Summary	0043115561	178,296.35	111.44	0.062503
Summary	0043115750	207,409.62	48.54	0.023403
Summary	0043116297	408,852.82	430.62	0.105324
Summary	0043116336	113,745.53	11.85	0.010418
Summary	0043117562	170,258.45	157.01	0.092219
Summary	0043118861	638,984.63	1,198.10	0.187501
Summary	0043119079	218,101.17	249.91	0.114584
Summary	0043120136	384,541.83	400.56	0.104166
Summary	0043120786	397,555.89	579.77	0.145834
Summary	0043121547	146,543.47	152.65	0.104167
Summary	0043122217	299,951.20	343.69	0.114582
Summary	0043122760	152,079.25	253.47	0.166670
Summary	0043124215	371,149.95	154.65	0.041668
Summary	0043124236	78,194.92	89.60	0.114585
Summary	0043125984	298,663.17	124.44	0.041666
Summary	0043126405	267,981.08	202.72	0.075647
Summary	0043126783	181,010.97	226.26	0.124998
Summary	0043127853	369,909.17	144.67	0.039110
Summary	0043127907	231,689.33	217.21	0.093751
Summary	0043129058	121,218.48	113.64	0.093748
Summary	0043129146	509,659.25	796.34	0.156249
Summary	0043130756	319,634.72	133.18	0.041666
Summary	0043131495	130,598.92	163.25	0.125001
Summary	0043132081	591,090.79	492.58	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132568	305,068.22	127.11	0.041666
Summary	0043132952	127,957.23	54.34	0.042467
Summary	0043133194	339,971.51	141.65	0.041665
Summary	0043133704	122,040.62	101.70	0.083333
Summary	0043134464	174,326.86	152.54	0.087502
Summary	0043136619	367,376.85	267.88	0.072917
Summary	0043136848	96,990.20	60.62	0.062501
Summary	0043137024	124,695.43	103.91	0.083331
Summary	0043137245	426,195.87	355.16	0.083333
Summary	0043138886	376,832.37	274.77	0.072916
Summary	0043139417	323,272.17	67.35	0.020834
Summary	0043140083	240,920.38	75.29	0.031251
Summary	0043143098	135,747.55	169.68	0.124997
Summary	0043144094	277,352.53	115.56	0.041665
Summary	0043144135	173,214.79	163.59	0.094443
Summary	0043144838	110,845.11	46.19	0.041671
Summary	0043144944	277,362.87	144.46	0.052083
Summary	0043145622	159,559.90	166.21	0.104168
Summary	0043146073	359,980.37	412.48	0.114584
Summary	0043146210	298,689.07	87.54	0.029308
Summary	0043146228	420,251.51	612.87	0.145834
Summary	0043146898	378,004.10	433.13	0.114583
Summary	0043146960	115,456.32	132.29	0.114580
Summary	0043147108	135,436.55	28.22	0.020836
Summary	0043147249	364,977.62	494.24	0.135417
Summary	0043147277	593,936.60	637.52	0.107338
Summary	0043147338	243,570.87	355.21	0.145834
Summary	0043147523	198,365.56	41.33	0.020835
Summary	0043147538	280,795.48	175.50	0.062501
Summary	0043147822	139,394.29	87.12	0.062499
Summary	0043148396	395,595.91	164.83	0.041666
Summary	0043148665	160,176.38	195.84	0.122265
Summary	0043148700	244,354.38	178.18	0.072919
Summary	0043149184	311,578.01	292.10	0.093749

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043149510	105,467.36	94.02	0.089146
Summary	0043151264	262,873.93	82.15	0.031251
Summary	0043152166	213,205.77	273.53	0.128294
Summary	0043152386	179,259.61	56.02	0.031251
Summary	0043154047	106,378.26	2.33	0.002190
Summary	0043154084	314,187.87	163.64	0.052083
Summary	0043156064	537,298.95	223.87	0.041666
Summary	0043156689	365,000.50	114.06	0.031249
Summary	0043157379	411,962.61	257.48	0.062501
Summary	0043157728	219,335.25	251.32	0.114583
Summary	0043157732	458,919.16	717.06	0.156250
Summary	0043158175	381,870.97	198.89	0.052083
Summary	0043158559	162,903.81	101.81	0.062497
Summary	0043159431	156,533.45	114.14	0.072917
Summary	0043160396	621,765.66	712.44	0.114583
Summary	0043161040	52,806.50	50.24	0.095140
Summary	0043161245	519,732.34	541.39	0.104167
Summary	0043161386	231,833.18	247.51	0.106762
Summary	0043162097	84,026.87	113.79	0.135421
Summary	0043162263	105,919.38	153.01	0.144459
Summary	0043162907	141,677.97	15.91	0.011230

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Realized Loss Summary
Realized Dispositions in Current Period

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

Realized Loss Detail
Realized Dispositions in Current Period

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

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	36,616.25	(46.00)	67,394.36	184.056

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043020155	36,616.25	(46.00)	67,394.36	184.056

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
106	17,060,900.73	3,013,795.02	17.665

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0042989765	104,358.15	35,669.82	34.180
0042991587	318,095.30	78,360.63	24.634
0042991761	446,801.62	94,276.12	21.100
0042996033	126,827.78	14,211.14	11.205
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	3,688.73	2.744
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043011863	164,366.93	679.27	0.413
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,394.36	184.056
0043020294	154,034.29	774.82	0.503
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043029494	283,004.28	61,561.14	21.753

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	14,073.66	10.862
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045871	122,830.98	4,488.89	3.655
0043046920	94,705.72	11,290.80	11.922
0043050682	170,632.07	49,555.11	29.042
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043053894	421,425.02	37,685.53	8.942
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	79,348.65	22.898
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	31,259.05	20.649
0043060535	227,342.59	11,195.16	4.924
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043062311	120,293.78	35,578.20	29.576
0043062659	57,953.12	61,437.74	106.013
0043063121	58,273.76	467.02	0.801
0043065891	247,877.35	2,945.91	1.188
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043070606	193,942.18	(1,627.86)	(0.839)
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043077310	121,600.93	3,894.76	3.203
0043079788	237,995.92	(9,985.48)	(4.196)
0043080027	214,545.91	58,606.36	27.316
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043085324	88,618.47	(1,408.68)	(1.590)
0043086905	223,045.61	4,523.76	2.028
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043092550	122,535.86	1,012.06	0.826
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106029	279,554.60	151,663.09	54.252
0043106926	87,447.93	23,317.09	26.664
0043108242	57,689.10	(1,466.71)	(2.542)

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043122183	164,186.29	141,271.74	86.044
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	19,249.52	27.027
0043128952	221,411.86	(3,432.24)	(1.550)
0043131151	238,458.24	5,734.29	2.405
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043148988	163,915.78	24,222.07	14.777
0043152959	126,423.38	31,940.38	25.265
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	6,288.97	1.970
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	1	36,616.25	(46.00)	(0.000 %)	0	0.00	0.00	0.000 %	1	36,616.25	(46.00)	(0.000 %)

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0043020155	37,000.00	4.250 %	MN	71.00	360	36,616.25	03/31/2023	(46.00)	67,394.36

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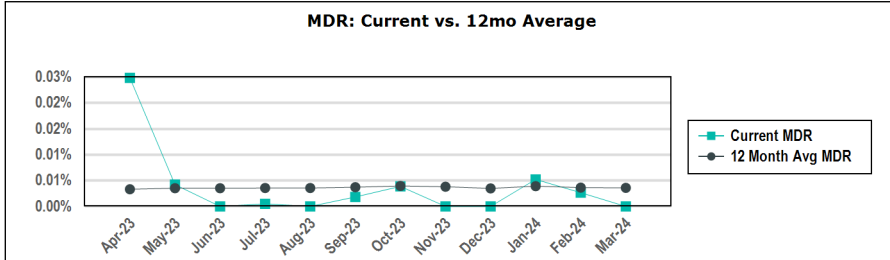
Distribution Date: 25-Mar-2024
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Realized Loss Report - Collateral

Summary

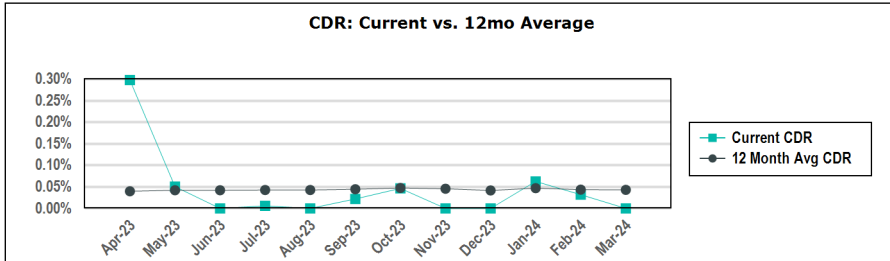
MDR

Current Month	0.000 %
3 Month Average	0.003 %
12 Month Average	0.004 %



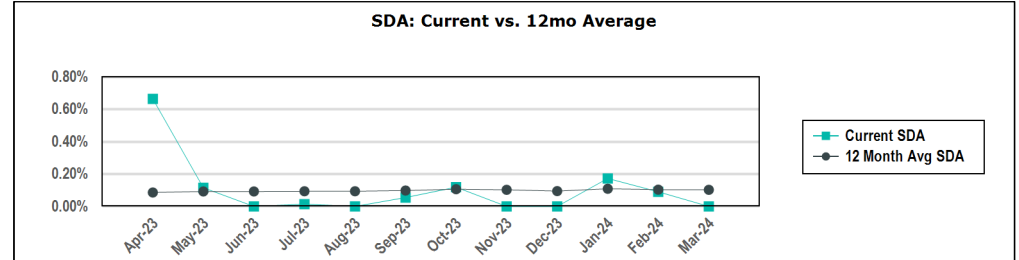
CDR

Current Month	0.000 %
3 Month Average	0.032 %
12 Month Average	0.043 %



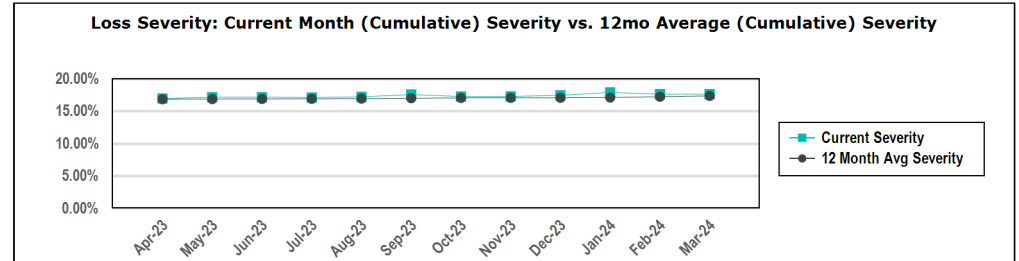
SDA

Current Month	0.000 %
3 Month Average	0.088 %
12 Month Average	0.103 %



Loss Severity

Current Month (Cumulative)	17.665 %
3 Month Average (Cumulative)	17.761 %
12 Month Average (Cumulative)	17.405 %



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	0.383 %
3 Month Average	0.395 %
12 Month Average	0.466 %

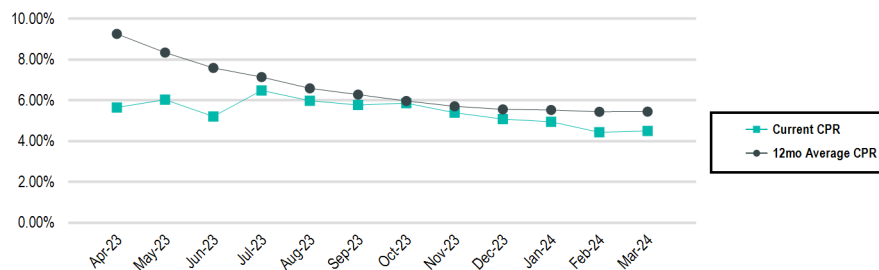
CPR

Current Month	4.504 %
3 Month Average	4.634 %
12 Month Average	5.452 %

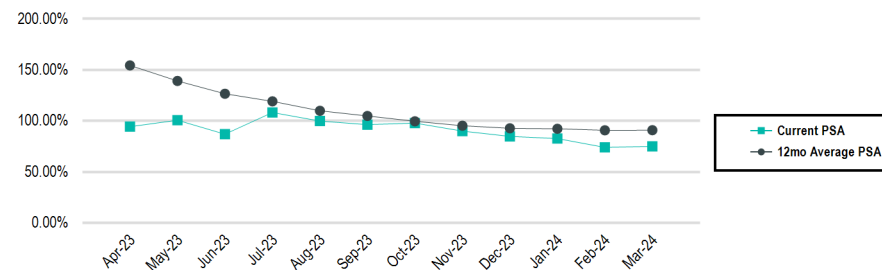
PSA

Current Month	75.062 %
3 Month Average	77.226 %
12 Month Average	90.869 %

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
180	32,335,843.87

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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>

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Supplemental Reporting

Bond Retirement Detail – Effective May 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XNW0	207,818,000	156,287,442	51,530,558
1B-1H	N/A	10,938,291	(156,287,442)	167,225,733
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes				