

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-Feb-2025
 06-Feb-2025 11:00:59 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		01/31/2025	0.00000%	9,530,879,820.00	0.00	66,746,649.61	0.00	9,464,133,170.39	66,746,649.61	0.00
1M-1	30711XNS9	02/24/2025	5.01546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	02/24/2025	6.66546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	02/24/2025	6.66546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		01/31/2025	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XNV2	02/24/2025	6.66546%	51,321,381.81	275,564.94	937,878.69	0.00	50,383,503.12	1,213,443.63	0.00
1M-CH		01/31/2025	0.00000%	217,095,603.54	0.00	3,967,339.39	0.00	213,128,264.15	3,967,339.39	0.00
1M-2	30711XNX8	02/24/2025	6.66546%	51,321,381.81	275,564.94	937,878.69	0.00	50,383,503.12	1,213,443.63	0.00
1M-2H		01/31/2025	0.00000%	217,095,603.54	0.00	3,967,339.39	0.00	213,128,264.15	3,967,339.39	0.00
1B-1	30711XNW0	02/24/2025	8.06546%	51,530,558.00	334,803.11	0.00	0.00	51,530,558.00	334,803.11	0.00
1B-1H		01/31/2025	0.00000%	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		01/31/2025	0.00000%	214,400,382.69	0.00	0.00	91,409.41	214,308,973.28	0.00	4,447,317.72
1A-I1	30711XNY6	02/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	02/24/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	02/24/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	02/24/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	02/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XPJ7	02/24/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XPL2	02/24/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XPN8	02/24/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XPQ1	02/24/2025	1.80000%	0.00	74,416.00	0.00	0.00	0.00	74,416.00	0.00
1C-I2	30711XPS7	02/24/2025	1.40000%	0.00	57,879.11	0.00	0.00	0.00	57,879.11	0.00
1C-I3	30711XPU2	02/24/2025	1.00000%	0.00	41,342.22	0.00	0.00	0.00	41,342.22	0.00
1C-I4	30711XPW8	02/24/2025	0.60000%	0.00	24,805.33	0.00	0.00	0.00	24,805.33	0.00
1E-A1	30711XNZ3	02/24/2025	4.86546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	02/24/2025	5.26546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	02/24/2025	5.66546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	02/24/2025	6.06546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	02/24/2025	4.86546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XPK4	02/24/2025	5.26546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XPM0	02/24/2025	5.66546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C05



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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-B4	30711XPP3	02/24/2025	6.06546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XPR9	02/24/2025	4.86546%	51,321,381.81	201,148.94	937,878.69	0.00	50,383,503.12	1,139,027.63	0.00
1E-C2	30711XPT5	02/24/2025	5.26546%	51,321,381.81	217,685.83	937,878.69	0.00	50,383,503.12	1,155,564.52	0.00
1E-C3	30711XPV0	02/24/2025	5.66546%	51,321,381.81	234,222.72	937,878.69	0.00	50,383,503.12	1,172,101.41	0.00
1E-C4	30711XPX6	02/24/2025	6.06546%	51,321,381.81	250,759.61	937,878.69	0.00	50,383,503.12	1,188,638.30	0.00
1E-D1	30711XPY4	02/24/2025	4.86546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XPZ1	02/24/2025	5.26546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XQA5	02/24/2025	5.66546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XQB3	02/24/2025	6.06546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XQC1	02/24/2025	6.66546%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XQD9	02/24/2025	4.86546%	51,321,381.81	201,148.94	937,878.69	0.00	50,383,503.12	1,139,027.63	0.00
1E-F2	30711XQE7	02/24/2025	5.26546%	51,321,381.81	217,685.83	937,878.69	0.00	50,383,503.12	1,155,564.52	0.00
1E-F3	30711XQF4	02/24/2025	5.66546%	51,321,381.81	234,222.72	937,878.69	0.00	50,383,503.12	1,172,101.41	0.00
1E-F4	30711XQG2	02/24/2025	6.06546%	51,321,381.81	250,759.61	937,878.69	0.00	50,383,503.12	1,188,638.30	0.00
1E-F5	30711XQH0	02/24/2025	6.66546%	51,321,381.81	275,564.94	937,878.69	0.00	50,383,503.12	1,213,443.63	0.00
1-X1	30711XQJ6	02/24/2025	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	30711XQK3	02/24/2025	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X3	30711XQL1	02/24/2025	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	30711XQM9	02/24/2025	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	30711XQN7	02/24/2025	1.80000%	0.00	74,416.00	0.00	0.00	0.00	74,416.00	0.00
1-Y2	30711XQP2	02/24/2025	1.40000%	0.00	57,879.11	0.00	0.00	0.00	57,879.11	0.00
1-Y3	30711XQQ0	02/24/2025	1.00000%	0.00	41,342.22	0.00	0.00	0.00	41,342.22	0.00
1-Y4	30711XQR8	02/24/2025	0.60000%	0.00	24,805.33	0.00	0.00	0.00	24,805.33	0.00
Totals				10,962,762,900.68	3,366,017.45	84,997,993.98	91,409.41	10,877,673,497.29	88,364,011.43	4,447,317.72

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

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-Feb-2025
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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	9,530,879,820.00	26,193,187.29	40,553,462.33	0.00	0.00	66,746,649.61	9,464,133,170.39	0.22474475	66,746,649.61
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	212,315,938.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	58,556,745.94	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.86042184	937,878.69
1M-CH	247,702,062.06	217,095,603.54	1,559,443.57	2,407,895.82	0.00	0.00	3,967,339.39	213,128,264.15	0.86042184	3,967,339.39
1M-2	158,939,969.00	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.31699706	937,878.69
1M-2H	672,333,939.00	217,095,603.54	1,559,443.57	2,407,895.82	0.00	0.00	3,967,339.39	213,128,264.15	0.31699763	3,967,339.39
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	214,400,382.69	0.00	0.00	0.00	91,409.41	91,409.41	214,308,973.28	0.97966999	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	58,556,745.94	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.86042184	937,878.69
1E-C2	58,556,745.94	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.86042184	937,878.69
1E-C3	58,556,745.94	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.86042184	937,878.69
1E-C4	58,556,745.94	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.86042184	937,878.69

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Distribution Date: 25-Feb-2025
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-D1	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	108,748,357.47	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.46330358	937,878.69
1E-F2	108,748,357.47	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.46330358	937,878.69
1E-F3	108,748,357.47	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.46330358	937,878.69
1E-F4	108,748,357.47	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.46330358	937,878.69
1E-F5	108,748,357.47	51,321,381.81	368,652.32	569,226.36	0.00	0.00	937,878.69	50,383,503.12	0.46330358	937,878.69
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
Total	46,263,950,042.65	10,962,762,900.68	33,367,249.95	51,630,743.93	0.00	91,409.41	85,089,403.39	10,877,673,497.29	0.23512202	84,997,993.98

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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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	226.32978277	0.62200956	0.96302298	0.00000000	0.00000000	1.58503255	224.74475022	0.22474475	1.58503255
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	212,315,938.47	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	58,556,745.94	876.43841860	6.29564219	9.72093566	0.00000000	0.00000000	16.01657802	860.42184058	0.86042184	16.01657802
1M-CH	247,702,062.06	876.43841854	6.29564226	9.72093571	0.00000000	0.00000000	16.01657797	860.42184057	0.86042184	16.01657797
1M-2	158,939,969.00	322.89789744	2.31944376	3.58139217	0.00000000	0.00000000	5.90083599	316.99706145	0.31699706	5.90083599
1M-2H	672,333,939.00	322.89847492	2.31944794	3.58139859	0.00000000	0.00000000	5.90084653	316.99762839	0.31699763	5.90084653
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	980.08784895	0.00000000	0.00000000	0.00000000	0.41785957	0.41785957	979.66998938	0.97966999	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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 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-Feb-2025
 06-Feb-2025 11:00:59 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	58,556,745.94	876.43841860	6.29564219	9.72093566	0.00000000	0.00000000	16.01657802	860.42184058	0.86042184	16.01657802
1E-C2	58,556,745.94	876.43841860	6.29564219	9.72093566	0.00000000	0.00000000	16.01657802	860.42184058	0.86042184	16.01657802
1E-C3	58,556,745.94	876.43841860	6.29564219	9.72093566	0.00000000	0.00000000	16.01657802	860.42184058	0.86042184	16.01657802
1E-C4	58,556,745.94	876.43841860	6.29564219	9.72093566	0.00000000	0.00000000	16.01657802	860.42184058	0.86042184	16.01657802
1E-D1	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	108,748,357.47	471.92788014	3.38995759	5.23434444	0.00000000	0.00000000	8.62430212	463.30357802	0.46330358	8.62430212
1E-F2	108,748,357.47	471.92788014	3.38995759	5.23434444	0.00000000	0.00000000	8.62430212	463.30357802	0.46330358	8.62430212
1E-F3	108,748,357.47	471.92788014	3.38995759	5.23434444	0.00000000	0.00000000	8.62430212	463.30357802	0.46330358	8.62430212
1E-F4	108,748,357.47	471.92788014	3.38995759	5.23434444	0.00000000	0.00000000	8.62430212	463.30357802	0.46330358	8.62430212
1E-F5	108,748,357.47	471.92788014	3.38995759	5.23434444	0.00000000	0.00000000	8.62430212	463.30357802	0.46330358	8.62430212
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Contact:
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Computershare Trust Company, N.A.
9062 Old Annapolis Road
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www.ctslink.com
Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
06-Feb-2025 11:01:00 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	9,530,879,820.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,464,133,170.39
1M-1	N/A	N/A	5.01546 %	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	6.66546 %	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	N/A	N/A	6.66546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	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-2C	01/27/25 - 02/24/25	29	6.66546 %	51,321,381.81	275,564.94	0.00	0.00	0.00	0.00	275,564.94	0.00	50,383,503.12
1M-CH	N/A	N/A	0.00000 %	217,095,603.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	213,128,264.15
1M-2	01/27/25 - 02/24/25	29	6.66546 %	51,321,381.81	275,564.94	0.00	0.00	0.00	0.00	275,564.94	0.00	50,383,503.12
1M-2H	N/A	N/A	0.00000 %	217,095,603.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	213,128,264.15
1B-1	01/27/25 - 02/24/25	29	8.06546 %	51,530,558.00	334,803.11	0.00	0.00	0.00	0.00	334,803.11	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 %	214,400,382.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,308,973.28
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	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-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
1B-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
1B-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
1C-I1	01/27/25 - 02/24/25	29	1.80000 %	51,321,381.81	74,416.00	0.00	0.00	0.00	0.00	74,416.00	0.00	50,383,503.12
1C-I2	01/27/25 - 02/24/25	29	1.40000 %	51,321,381.81	57,879.11	0.00	0.00	0.00	0.00	57,879.11	0.00	50,383,503.12
1C-I3	01/27/25 - 02/24/25	29	1.00000 %	51,321,381.81	41,342.22	0.00	0.00	0.00	0.00	41,342.22	0.00	50,383,503.12
1C-I4	01/27/25 - 02/24/25	29	0.60000 %	51,321,381.81	24,805.33	0.00	0.00	0.00	0.00	24,805.33	0.00	50,383,503.12
1E-A1	N/A	N/A	4.86546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.26546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.66546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.06546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.86546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.26546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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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-Feb-2025
06-Feb-2025 11:01:00 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	N/A	N/A	5.66546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.06546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	01/27/25 - 02/24/25	29	4.86546 %	51,321,381.81	201,148.94	0.00	0.00	0.00	0.00	201,148.94	0.00	50,383,503.12
1E-C2	01/27/25 - 02/24/25	29	5.26546 %	51,321,381.81	217,685.83	0.00	0.00	0.00	0.00	217,685.83	0.00	50,383,503.12
1E-C3	01/27/25 - 02/24/25	29	5.66546 %	51,321,381.81	234,222.72	0.00	0.00	0.00	0.00	234,222.72	0.00	50,383,503.12
1E-C4	01/27/25 - 02/24/25	29	6.06546 %	51,321,381.81	250,759.61	0.00	0.00	0.00	0.00	250,759.61	0.00	50,383,503.12
1E-D1	N/A	N/A	4.86546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.26546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.66546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.06546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.66546 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	01/27/25 - 02/24/25	29	4.86546 %	51,321,381.81	201,148.94	0.00	0.00	0.00	0.00	201,148.94	0.00	50,383,503.12
1E-F2	01/27/25 - 02/24/25	29	5.26546 %	51,321,381.81	217,685.83	0.00	0.00	0.00	0.00	217,685.83	0.00	50,383,503.12
1E-F3	01/27/25 - 02/24/25	29	5.66546 %	51,321,381.81	234,222.72	0.00	0.00	0.00	0.00	234,222.72	0.00	50,383,503.12
1E-F4	01/27/25 - 02/24/25	29	6.06546 %	51,321,381.81	250,759.61	0.00	0.00	0.00	0.00	250,759.61	0.00	50,383,503.12
1E-F5	01/27/25 - 02/24/25	29	6.66546 %	51,321,381.81	275,564.94	0.00	0.00	0.00	0.00	275,564.94	0.00	50,383,503.12
1-X1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	01/27/25 - 02/24/25	29	1.80000 %	51,321,381.81	74,416.00	0.00	0.00	0.00	0.00	74,416.00	0.00	50,383,503.12
1-Y2	01/27/25 - 02/24/25	29	1.40000 %	51,321,381.81	57,879.11	0.00	0.00	0.00	0.00	57,879.11	0.00	50,383,503.12
1-Y3	01/27/25 - 02/24/25	29	1.00000 %	51,321,381.81	41,342.22	0.00	0.00	0.00	0.00	41,342.22	0.00	50,383,503.12
1-Y4	01/27/25 - 02/24/25	29	0.60000 %	51,321,381.81	24,805.33	0.00	0.00	0.00	0.00	24,805.33	0.00	50,383,503.12
Totals					3,366,017.45	0.00	0.00	0.00	0.00	3,366,017.45	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-Feb-2025
06-Feb-2025 11:01:00 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	226.32978277	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	224.74475022
1M-1	353,291,000.00	5.01546 %	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	6.66546 %	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	6.66546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	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-2C	58,556,745.94	6.66546 %	876.43841860	4.70594695	0.00000000	0.00000000	0.00000000	0.00000000	4.70594695	0.00000000	860.42184058
1M-CH	247,702,062.06	0.00000 %	876.43841854	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	860.42184057
1M-2	158,939,969.00	6.66546 %	322.89789744	1.73376742	0.00000000	0.00000000	0.00000000	0.00000000	1.73376742	0.00000000	316.99706145
1M-2H	672,333,939.00	0.00000 %	322.89847492	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	316.99762839
1B-1	51,530,558.00	8.06546 %	1000.00000000	6.49717610	0.00000000	0.00000000	0.00000000	0.00000000	6.49717610	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 %	980.08784895	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.66989838
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	876.43841860	1.27083565	0.00000000	0.00000000	0.00000000	0.00000000	1.27083565	0.00000000	860.42184058
1C-I2	0.00	1.40000 %	876.43841860	0.98842770	0.00000000	0.00000000	0.00000000	0.00000000	0.98842770	0.00000000	860.42184058
1C-I3	0.00	1.00000 %	876.43841860	0.70601976	0.00000000	0.00000000	0.00000000	0.00000000	0.70601976	0.00000000	860.42184058
1C-I4	0.00	0.60000 %	876.43841860	0.42361182	0.00000000	0.00000000	0.00000000	0.00000000	0.42361182	0.00000000	860.42184058
1E-A1	50,191,611.53	4.86546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	5.26546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	5.66546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Columbia, MD 21045
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Feb-2025
06-Feb-2025 11:01:00 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,191,611.53	6.06546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	4.86546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,191,611.53	5.26546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,191,611.53	5.66546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	50,191,611.53	6.06546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	58,556,745.94	4.86546 %	876.43841860	3.43511131	0.00000000	0.00000000	0.00000000	0.00000000	3.43511131	0.00000000	860.42184058
1E-C2	58,556,745.94	5.26546 %	876.43841860	3.71751925	0.00000000	0.00000000	0.00000000	0.00000000	3.71751925	0.00000000	860.42184058
1E-C3	58,556,745.94	5.66546 %	876.43841860	3.99992719	0.00000000	0.00000000	0.00000000	0.00000000	3.99992719	0.00000000	860.42184058
1E-C4	58,556,745.94	6.06546 %	876.43841860	4.28233513	0.00000000	0.00000000	0.00000000	0.00000000	4.28233513	0.00000000	860.42184058
1E-D1	100,383,223.06	4.86546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,383,223.06	5.26546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,383,223.06	5.66546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,383,223.06	6.06546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,383,223.06	6.66546 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	108,748,357.47	4.86546 %	471.92788014	1.84967336	0.00000000	0.00000000	0.00000000	0.00000000	1.84967336	0.00000000	463.30357802
1E-F2	108,748,357.47	5.26546 %	471.92788014	2.00173902	0.00000000	0.00000000	0.00000000	0.00000000	2.00173902	0.00000000	463.30357802
1E-F3	108,748,357.47	5.66546 %	471.92788014	2.15380467	0.00000000	0.00000000	0.00000000	0.00000000	2.15380467	0.00000000	463.30357802
1E-F4	108,748,357.47	6.06546 %	471.92788014	2.30587032	0.00000000	0.00000000	0.00000000	0.00000000	2.30587032	0.00000000	463.30357802
1E-F5	108,748,357.47	6.66546 %	471.92788014	2.53396876	0.00000000	0.00000000	0.00000000	0.00000000	2.53396876	0.00000000	463.30357802
1-X1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	1.80000 %	471.92788014	0.68429539	0.00000000	0.00000000	0.00000000	0.00000000	0.68429539	0.00000000	463.30357802
1-Y2	0.00	1.40000 %	471.92788014	0.53222974	0.00000000	0.00000000	0.00000000	0.00000000	0.53222974	0.00000000	463.30357802
1-Y3	0.00	1.00000 %	471.92788014	0.38016409	0.00000000	0.00000000	0.00000000	0.00000000	0.38016409	0.00000000	463.30357802
1-Y4	0.00	0.60000 %	471.92788014	0.22809843	0.00000000	0.00000000	0.00000000	0.00000000	0.22809843	0.00000000	463.30357802

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

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

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06-Feb-2025 11:01:00 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,658,822.81
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(91,409.41)
Total Deposits	1,567,413.40
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,548,246.74
Total Withdrawals (Pool Distribution Amount)	1,567,413.40
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
06-Feb-2025 11:01:00 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	71,743,277.10
Total Principal Reduction Cumulative	33,590,548,157.46
Scheduled Principal Current	28,121,283.18
Scheduled Principal Cumulative	4,139,536,530.80
Unscheduled Principal Current	43,530,584.51
Unscheduled Principal Cumulative	29,446,564,305.44
Senior Reduction Amount	66,746,649.61
Subordinate Reduction Amount	4,905,218.08
Calculated Tranche Write-down Amount	91,409.41
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	68,425.76
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	298,960.94
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	56099
Period Reference Pool Removal Loan Count	241
Period Ending Loan Count	55858
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	10,160,710,201.98
Period PIF Loan Count Current	240
PIF Loan Count Cumulative	118496
Period PIF Loan UPB Current	36,389,523.07
PIF Loan UPB Cumulative	28,237,100,395.50
Period Partial Prepayment Amount	7,201,060.87
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	200,659.82
Credit Event Amount Cumulative	24,155,894.90
Total Active Modified Loan Count	848
Total Active Modified Loan UPB	204,713,317.95
Adjusted SOFR	4.465460%

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Feb-2025
06-Feb-2025 11:01:00 AM

Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.143642%
Subordinate Percentage	6.856358%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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 %	6.860000 %	6.860000 %
1M-2C	0.00	0.00	1.000000 %	4.230000 %	4.260000 %
1M-2	0.00	0.00	1.000000 %	4.230000 %	4.260000 %
1M-2H	0.00	0.00	1.000000 %	4.230000 %	4.260000 %
1B-1	0.00	0.00	0.500000 %	2.100000 %	2.110000 %
1B-1H	0.00	0.00	0.500000 %	2.100000 %	2.110000 %
1B-2H	91,409.41	0.00	0.000000 %	0.000000 %	0.000000 %

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06-Feb-2025 11:01:00 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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06-Feb-2025 11:01:00 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	459	87,162,664.45	0.821727 %	0.857840 %
60 Days	129	22,448,342.88	0.230943 %	0.220933 %
90 Days	52	11,870,604.38	0.093093 %	0.116828 %
120 Days	34	6,709,121.52	0.060869 %	0.066030 %
150 Days	28	6,263,379.73	0.050127 %	0.061643 %
180+ Days	125	25,156,246.42	0.223782 %	0.247584 %
Totals	827	159,610,359.38	1.480540 %	1.570858 %

Please refer to CTSLink.com for a list of delinquency code descriptions.

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	317	84,481,778.13	68,425.76	0.080995

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	223,807.44	163.19	0.072915
Summary	0042989071	166,478.17	86.71	0.052085
Summary	0042990161	83,399.34	52.12	0.062494
Summary	0042991392	134,833.87	152.89	0.113391
Summary	0042994080	202,470.24	147.63	0.072914
Summary	0042997000	89,450.89	9.32	0.010419
Summary	0042999210	279,026.29	232.52	0.083333
Summary	0043000107	244,949.07	229.64	0.093750
Summary	0043000139	317,458.04	297.62	0.093751
Summary	0043002121	363,922.53	186.51	0.051250
Summary	0043002721	262,537.34	82.04	0.031249
Summary	0043004734	462,945.35	289.34	0.062500
Summary	0043004745	567,881.84	527.66	0.092917
Summary	0043004835	342,712.70	134.36	0.039205
Summary	0043004978	142,475.35	112.08	0.078666
Summary	0043005227	281,350.44	224.30	0.079723
Summary	0043005454	209,388.30	87.25	0.041669
Summary	0043005463	150,975.43	220.17	0.145832
Summary	0043005541	184,466.04	57.65	0.031252
Summary	0043005986	116,962.55	129.42	0.110651
Summary	0043007027	306,860.87	191.79	0.062501
Summary	0043007084	176,130.08	293.55	0.166667
Summary	0043007924	256,933.62	80.29	0.031249
Summary	0043007942	416,620.52	387.11	0.092917
Summary	0043008349	299,600.50	187.25	0.062500

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043008605	251,849.44	209.87	0.083332
Summary	0043008729	157,961.81	121.76	0.077082
Summary	0043009223	119,344.85	152.27	0.127588
Summary	0043009895	167,675.43	244.53	0.145835
Summary	0043010779	358,894.20	448.62	0.125001
Summary	0043010911	110,082.90	114.67	0.104167
Summary	0043011345	432,465.05	401.83	0.092916
Summary	0043011482	218,996.37	157.86	0.072083
Summary	0043013742	102,716.86	85.60	0.083336
Summary	0043013785	542,765.71	395.77	0.072917
Summary	0043013870	253,908.05	231.83	0.091305
Summary	0043014498	138,956.80	133.88	0.096346
Summary	0043014727	359,324.06	149.72	0.041667
Summary	0043014979	351,114.67	402.32	0.114584
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	560,034.44	175.01	0.031250
Summary	0043016526	500,516.64	208.55	0.041667
Summary	0043017262	108,826.97	11.34	0.010420
Summary	0043017323	193,376.06	141.00	0.072915
Summary	0043018058	287,524.15	2.51	0.000873
Summary	0043018931	194,952.09	245.66	0.126010
Summary	0043019573	353,027.39	361.69	0.102454
Summary	0043019634	183,479.63	152.77	0.083263
Summary	0043019839	217,935.60	188.61	0.086544
Summary	0043020086	138,349.44	57.65	0.041670
Summary	0043020468	229,334.39	38.51	0.016792
Summary	0043020563	301,786.11	251.49	0.083334
Summary	0043021188	196,266.21	20.44	0.010414
Summary	0043022545	180,498.33	164.17	0.090954
Summary	0043022819	100,111.14	9.59	0.009579
Summary	0043024060	720,373.73	491.25	0.068194
Summary	0043025624	363,248.61	264.87	0.072917
Summary	0043026268	399,839.61	208.25	0.052083
Summary	0043027378	407,336.65	297.02	0.072918

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043027589	374,327.87	351.21	0.093824
Summary	0043029082	346,221.37	288.52	0.083334
Summary	0043030314	590,599.73	553.69	0.093750
Summary	0043031916	232,968.12	242.68	0.104169
Summary	0043031968	543,307.22	735.73	0.135417
Summary	0043032203	159,571.35	49.87	0.031252
Summary	0043032700	82,488.39	111.70	0.135413
Summary	0043033397	182,574.56	190.18	0.104166
Summary	0043033428	149,233.11	180.11	0.120690
Summary	0043033521	190,034.81	155.22	0.081680
Summary	0043034369	199,521.02	207.83	0.104164
Summary	0043034643	123,312.66	12.85	0.010421
Summary	0043034961	285,124.06	59.40	0.020833
Summary	0043035160	103,337.13	90.05	0.087142
Summary	0043035602	198,495.46	155.68	0.078430
Summary	0043035796	281,230.16	175.77	0.062500
Summary	0043036420	301,978.87	377.47	0.124999
Summary	0043036460	326,759.84	31.31	0.009582
Summary	0043038606	98,227.93	91.27	0.092917
Summary	0043038991	118,890.90	198.15	0.166665
Summary	0043039212	437,666.01	346.30	0.079124
Summary	0043039420	200,646.74	418.01	0.208331
Summary	0043039466	412,111.00	39.83	0.009665
Summary	0043039642	220,516.36	260.24	0.118014
Summary	0043040508	120,498.05	111.96	0.092914
Summary	0043041335	79,528.97	132.55	0.166669
Summary	0043041782	80,799.68	117.83	0.145830
Summary	0043041783	68,427.39	99.79	0.145833
Summary	0043042239	237,585.50	222.74	0.093752
Summary	0043042445	163,312.12	34.02	0.020831
Summary	0043042501	190,380.93	140.07	0.073574
Summary	0043043033	470,780.75	245.20	0.052084
Summary	0043043659	298,186.49	300.95	0.100927
Summary	0043044023	282,254.01	88.20	0.031248

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Series 2017-C05



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 06-Feb-2025 11:01:00 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043044078	390,748.87	162.81	0.041666
Summary	0043045670	241,675.77	151.05	0.062501
Summary	0043046513	181,112.09	282.99	0.156251
Summary	0043047008	414,229.10	215.74	0.052082
Summary	0043047450	188,791.08	98.33	0.052084
Summary	0043047618	101,962.97	127.45	0.124996
Summary	0043047907	159,018.02	33.13	0.020834
Summary	0043049357	139,291.02	101.57	0.072919
Summary	0043049816	249,671.86	156.04	0.062498
Summary	0043050296	209,704.11	262.13	0.125000
Summary	0043050510	354,470.46	258.47	0.072917
Summary	0043051737	326,243.85	135.93	0.041665
Summary	0043052038	235,685.67	73.65	0.031249
Summary	0043052177	253,972.93	18.03	0.007099
Summary	0043052196	204,163.39	127.60	0.062499
Summary	0043052353	485,456.64	425.28	0.087604
Summary	0043052554	400,216.08	291.82	0.072916
Summary	0043052557	147,820.33	169.38	0.114585
Summary	0043053268	268,860.31	261.65	0.097318
Summary	0043053477	371,043.83	313.20	0.084411
Summary	0043054701	229,796.35	191.50	0.083335
Summary	0043054857	413,346.17	574.45	0.138976
Summary	0043055214	167,554.53	26.37	0.015738
Summary	0043055485	362,485.67	151.04	0.041668
Summary	0043056714	167,692.26	233.67	0.139345
Summary	0043056857	216,222.90	221.52	0.102450
Summary	0043058838	266,514.70	166.57	0.062499
Summary	0043059118	261,243.89	244.92	0.093751
Summary	0043059200	458,282.64	286.43	0.062501
Summary	0043059994	468,051.21	536.31	0.114584
Summary	0043060406	240,708.24	75.22	0.031249
Summary	0043060764	592,265.36	987.11	0.166667
Summary	0043060946	368,909.46	269.00	0.072918
Summary	0043061462	438,154.05	593.33	0.135416

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043062379	118,862.02	127.66	0.107402
Summary	0043062386	120,937.20	120.60	0.099721
Summary	0043062428	112,848.74	108.90	0.096501
Summary	0043062466	237,922.87	272.62	0.114583
Summary	0043062635	145,678.37	176.54	0.121185
Summary	0043062966	198,468.00	103.37	0.052084
Summary	0043063242	179,059.79	149.22	0.083335
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	292,947.75	213.61	0.072917
Summary	0043068369	187,563.67	191.80	0.102259
Summary	0043069368	101,502.77	113.87	0.112184
Summary	0043073151	345,249.91	105.01	0.030416
Summary	0043074482	176,580.66	220.73	0.125002
Summary	0043075885	471,625.80	389.48	0.082582
Summary	0043076172	235,355.59	98.06	0.041665
Summary	0043076277	118,684.36	37.09	0.031251
Summary	0043076297	325,531.24	113.50	0.034866
Summary	0043076309	221,442.23	317.27	0.143274
Summary	0043076726	377,667.26	181.90	0.048164
Summary	0043077078	591,336.77	654.03	0.110602
Summary	0043077854	368,312.80	268.56	0.072916
Summary	0043078227	329,320.11	40.60	0.012328
Summary	0043078318	197,068.14	61.58	0.031248
Summary	0043078379	93,790.94	107.47	0.114585
Summary	0043078608	145,575.45	197.06	0.135366
Summary	0043079276	224,450.19	135.61	0.060419
Summary	0043079331	314,902.41	65.60	0.020832
Summary	0043079612	162,640.08	135.53	0.083331
Summary	0043079623	168,087.48	157.58	0.093749
Summary	0043079628	157,205.17	98.25	0.062498
Summary	0043079677	386,034.19	603.18	0.156250
Summary	0043079745	226,238.09	164.97	0.072919
Summary	0043079811	295,720.13	184.83	0.062502
Summary	0043080065	312,728.38	390.91	0.125000

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Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043080372	170,785.17	106.74	0.062500
Summary	0043080435	143,116.28	119.26	0.083331
Summary	0043080750	207,249.54	215.88	0.104164
Summary	0043081009	471,929.42	442.43	0.093749
Summary	0043081348	198,038.28	268.18	0.135418
Summary	0043081492	313,788.68	163.43	0.052083
Summary	0043081522	228,741.53	214.45	0.093752
Summary	0043081856	248,071.72	284.25	0.114584
Summary	0043082289	419,270.57	349.39	0.083333
Summary	0043082426	132,340.12	137.85	0.104163
Summary	0043082671	218,628.29	91.10	0.041669
Summary	0043082928	547,949.26	570.78	0.104167
Summary	0043083249	190,682.89	190.26	0.099778
Summary	0043083275	234,328.94	244.09	0.104166
Summary	0043083515	142,084.62	103.60	0.072914
Summary	0043083559	274,541.48	200.19	0.072918
Summary	0043083724	245,595.12	9.69	0.003946
Summary	0043083911	138,769.20	56.66	0.040830
Summary	0043084083	114,281.35	162.90	0.142543
Summary	0043084150	102,236.27	117.15	0.114588
Summary	0043084236	330,984.21	206.87	0.062501
Summary	0043084262	213,305.01	288.85	0.135416
Summary	0043084926	193,678.93	181.57	0.093748
Summary	0043085195	411,082.40	256.93	0.062501
Summary	0043085210	105,307.32	87.76	0.083337
Summary	0043085287	98,399.10	18.29	0.018588
Summary	0043085295	344,954.30	201.22	0.058332
Summary	0043085405	521,340.55	271.53	0.052083
Summary	0043085994	294,516.71	30.68	0.010417
Summary	0043089192	225,435.19	117.41	0.052081
Summary	0043089487	368,913.76	342.78	0.092916
Summary	0043090635	738,701.60	633.61	0.085773
Summary	0043090825	333,979.48	208.74	0.062501
Summary	0043092160	113,277.33	23.60	0.020834

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Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043092896	377,600.21	118.00	0.031250
Summary	0043092921	342,096.09	320.72	0.093751
Summary	0043095135	114,652.16	107.49	0.093753
Summary	0043095461	219,813.60	239.07	0.108760
Summary	0043095536	232,961.91	167.93	0.072085
Summary	0043096266	223,404.27	46.54	0.020832
Summary	0043096812	199,061.80	145.15	0.072917
Summary	0043096828	182,812.73	133.30	0.072916
Summary	0043097646	586,629.36	305.54	0.052084
Summary	0043099839	100,900.18	84.08	0.083330
Summary	0043100214	379,294.76	513.63	0.135417
Summary	0043101332	524,767.48	437.31	0.083334
Summary	0043102995	463,809.81	434.82	0.093750
Summary	0043103008	188,347.39	166.44	0.088369
Summary	0043103114	208,899.92	195.84	0.093748
Summary	0043103396	165,675.86	155.32	0.093749
Summary	0043103875	360,543.56	225.34	0.062500
Summary	0043104805	234,465.67	122.12	0.052084
Summary	0043105244	477,092.48	397.58	0.083334
Summary	0043105873	136,585.46	85.37	0.062503
Summary	0043106759	211,792.48	191.32	0.090334
Summary	0043107168	433,813.57	316.32	0.072916
Summary	0043107177	436,580.83	127.72	0.029255
Summary	0043107624	283,323.66	88.54	0.031250
Summary	0043108581	212,715.38	221.58	0.104167
Summary	0043109588	229,447.85	143.40	0.062498
Summary	0043109733	132,108.70	13.76	0.010416
Summary	0043109915	417,701.80	293.48	0.070261
Summary	0043110243	424,217.14	462.69	0.109069
Summary	0043110438	254,242.92	132.42	0.052084
Summary	0043111439	169,579.39	17.66	0.010414
Summary	0043111868	335,057.16	338.31	0.100971
Summary	0043112501	452,454.42	377.05	0.083334
Summary	0043112848	238,571.49	124.26	0.052085

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Credit-Linked Notes

Series 2017-C05



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 06-Feb-2025 11:01:00 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043113013	196,084.39	81.70	0.041666
Summary	0043113712	579,140.82	904.91	0.156250
Summary	0043113768	377,928.58	15.11	0.003998
Summary	0043115246	331,830.71	323.35	0.097444
Summary	0043115561	176,079.33	110.05	0.062500
Summary	0043115750	205,304.64	48.54	0.023643
Summary	0043116297	403,501.88	425.05	0.105340
Summary	0043116336	113,405.21	11.81	0.010414
Summary	0043117562	169,086.64	157.01	0.092858
Summary	0043118861	630,398.51	1,182.00	0.187500
Summary	0043119079	215,129.65	246.50	0.114582
Summary	0043119225	327,438.22	270.87	0.082724
Summary	0043120136	379,433.31	395.24	0.104166
Summary	0043120786	392,556.99	572.48	0.145834
Summary	0043121547	141,146.28	147.03	0.104169
Summary	0043122217	295,864.17	339.01	0.114583
Summary	0043122760	147,727.32	246.21	0.166665
Summary	0043123992	207,276.83	192.86	0.093045
Summary	0043124215	367,668.87	153.20	0.041668
Summary	0043124236	77,295.55	88.57	0.114586
Summary	0043125984	294,674.85	122.78	0.041666
Summary	0043126405	265,876.64	202.72	0.076246
Summary	0043126783	178,509.90	223.14	0.125001
Summary	0043127853	365,436.09	143.27	0.039205
Summary	0043127907	228,741.53	214.45	0.093752
Summary	0043129058	119,608.10	112.13	0.093748
Summary	0043129146	530,168.82	1,167.69	0.220249
Summary	0043129515	171,998.34	167.43	0.097344
Summary	0043130756	315,370.56	131.40	0.041665
Summary	0043131495	116,614.72	145.77	0.125001
Summary	0043131574	115,045.15	107.45	0.093398
Summary	0043132081	582,473.50	485.39	0.083333
Summary	0043132568	301,290.10	125.54	0.041667
Summary	0043132952	126,469.45	54.03	0.042722

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043133194	344,625.27	386.78	0.112232
Summary	0043133704	120,440.45	100.37	0.083336
Summary	0043134464	173,034.81	152.54	0.088156
Summary	0043136619	362,559.44	264.37	0.072918
Summary	0043136848	95,721.86	59.83	0.062504
Summary	0043137024	129,545.84	107.95	0.083330
Summary	0043137245	420,736.31	350.61	0.083332
Summary	0043138886	372,234.70	271.42	0.072916
Summary	0043139417	329,448.46	68.64	0.020835
Summary	0043139982	154,775.13	130.98	0.084626
Summary	0043142865	172,253.88	194.32	0.112810
Summary	0043143098	133,923.55	167.40	0.124997
Summary	0043144135	173,214.79	163.59	0.094443
Summary	0043144838	109,684.90	45.70	0.041665
Summary	0043144944	273,875.24	142.64	0.052082
Summary	0043145622	157,403.77	163.96	0.104165
Summary	0043146073	354,591.83	406.30	0.114582
Summary	0043146172	219,569.69	181.43	0.082630
Summary	0043146210	295,486.43	87.54	0.029626
Summary	0043146228	416,328.82	607.15	0.145834
Summary	0043146636	239,935.42	245.50	0.102319
Summary	0043146898	372,906.48	427.29	0.114584
Summary	0043146960	114,144.98	130.79	0.114582
Summary	0043147108	145,667.82	177.84	0.122086
Summary	0043147277	589,540.94	637.52	0.108138
Summary	0043147338	240,743.77	351.08	0.145831
Summary	0043147538	277,238.30	173.27	0.062499
Summary	0043147822	137,628.40	86.02	0.062502
Summary	0043148396	403,727.54	168.22	0.041667
Summary	0043148665	158,792.82	195.28	0.122978
Summary	0043148700	241,059.00	175.77	0.072916
Summary	0043149184	317,246.15	297.42	0.093751
Summary	0043149294	370,650.69	303.80	0.081964
Summary	0043149510	103,699.17	94.02	0.090666

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 Computershare Trust Company, N.A.
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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043151264	259,556.13	81.11	0.031250
Summary	0043152166	210,572.37	270.51	0.128464
Summary	0043152386	176,842.22	55.26	0.031248
Summary	0043154047	105,409.81	2.33	0.002210
Summary	0043154084	318,985.79	166.14	0.052084
Summary	0043156064	530,568.06	221.07	0.041667
Summary	0043156689	363,115.46	113.47	0.031249
Summary	0043157379	406,427.00	254.02	0.062501
Summary	0043157728	212,368.97	243.34	0.114584
Summary	0043157732	452,752.57	707.43	0.156251
Summary	0043158175	376,751.69	196.22	0.052082
Summary	0043158559	159,396.99	99.62	0.062498
Summary	0043159053	149,198.70	143.97	0.096495
Summary	0043159431	154,437.59	112.61	0.072916
Summary	0043160396	613,876.67	703.40	0.114583
Summary	0043161040	52,460.83	50.24	0.095767
Summary	0043161245	512,675.81	534.04	0.104167
Summary	0043161386	230,320.91	247.51	0.107463
Summary	0043162097	83,713.45	113.36	0.135414
Summary	0043162263	105,273.79	152.54	0.144898

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	200,659.82	5,642.66	2.812

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043021720	200,659.82	5,642.66	2.812

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,228,005.99	85,766.75	330,431.69	26.908

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043012797	62,918.07	50.00	6,732.61	10.701
0043014259	872,314.19	68,487.84	279,531.16	32.045
0043062195	113,605.56	9,166.96	24,305.32	21.394
0043069373	93,875.33	4,102.90	13,580.58	14.467
0043093053	85,292.84	3,959.05	6,282.02	7.365

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
138	24,155,894.90	4,447,321.22	18.411

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	109,022.76	34.274
0042991761	446,801.62	94,276.12	21.100
0042992072	167,393.75	25,989.13	15.526
0042996033	126,827.78	27,305.54	21.530
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0042997860	212,889.65	36,455.09	17.124
0042998286	287,317.46	47,341.54	16.477
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
0043007196	216,028.00	5,689.06	2.633
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
0043012797	62,918.07	6,732.61	10.701
0043014259	872,314.19	279,531.16	32.045
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,394.36	184.056
0043020294	154,034.29	8,231.74	5.344

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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 06-Feb-2025 11:01:00 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043021720	200,659.82	5,642.66	2.812
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
0043031603	89,566.54	(1,140.51)	(1.273)
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033187	180,556.18	18,683.92	10.348
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	1,485.26	1.094
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043038358	354,630.95	91,926.85	25.922
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	18,114.54	13.981
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)
0043044175	189,834.72	50,147.45	26.416
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
0043046667	405,313.86	179,398.55	44.262
0043046920	94,705.72	11,290.80	11.922
0043050682	170,632.07	49,555.11	29.042

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043053124	223,929.67	5,400.64	2.412
0043053894	421,425.02	37,685.53	8.942
0043055221	162,309.22	2,143.42	1.321
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	154,661.13	44.632
0043057141	230,520.26	27,253.57	11.823
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	54,694.00	36.130
0043060535	227,342.59	24,987.20	10.991
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062074	182,012.32	36,391.37	19.994
0043062195	113,605.56	24,305.32	21.394
0043062272	161,742.60	38,553.68	23.836
0043062311	120,293.78	35,578.20	29.576
0043062614	131,477.01	6,913.92	5.259
0043062659	57,953.12	61,437.74	106.013
0043063121	58,273.76	467.02	0.801
0043065594	455,810.19	84,342.18	18.504
0043065891	247,877.35	9,173.13	3.701
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043069373	93,875.33	13,580.58	14.467
0043070606	193,942.18	(1,627.86)	(0.839)
0043073469	339,660.84	55,885.40	16.453

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 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Feb-2025
 06-Feb-2025 11:01:00 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043078761	202,820.36	(3,843.55)	(1.895)
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)
0043086036	262,307.63	7,395.74	2.819
0043086905	223,045.61	9,538.96	4.277
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	14,092.18	2.615
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	6,282.02	7.365
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043101558	132,026.82	11,951.97	9.053
0043106029	279,554.60	151,663.09	54.252
0043106926	87,447.93	23,317.09	26.664
0043108059	222,826.97	54,370.28	24.400
0043108242	57,689.10	(1,466.71)	(2.542)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043125088	276,224.87	67,620.86	24.480
0043128952	221,411.86	(3,432.24)	(1.550)
0043129416	167,299.49	(552.27)	(0.330)
0043131151	238,458.24	5,629.29	2.361
0043134054	155,168.67	7,164.41	4.617
0043137259	254,675.89	(1,892.37)	(0.743)
0043137560	80,357.73	49,283.26	61.330
0043138889	74,501.20	8,169.71	10.966
0043140016	430,695.95	5,746.02	1.334
0043140674	68,222.35	40,854.67	59.885
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043144334	99,722.40	18,060.07	18.110
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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2025
06-Feb-2025 11:01:00 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	1,428,665.81	91,409.41	0.001 %	0	0.00	0.00	0.000 %	6	1,428,665.81	91,409.41	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	0043012797	79,000.00	3.990 %	TX	80.00	360	62,918.07	10/31/2024	50.00	6,732.61
Summary	0043014259	938,000.00	3.875 %	NY	75.00	360	872,314.19	09/30/2024	68,487.84	279,531.16
Summary	0043021720	233,000.00	4.125 %	OR	75.00	360	200,659.82	01/31/2025	5,642.66	5,642.66
Summary	0043062195	127,000.00	4.375 %	NM	75.00	360	113,605.56	10/31/2024	9,166.96	24,305.32
Summary	0043069373	105,000.00	4.875 %	PA	71.00	360	93,875.33	10/31/2024	4,102.90	13,580.58
Summary	0043093053	97,000.00	3.500 %	CA	70.00	360	85,292.84	03/31/2022	3,959.05	6,282.02

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Distribution Date: 25-Feb-2025
06-Feb-2025 11:01:00 AM

Realized Loss Report - Collateral

Summary

MDR

Current Month0.002 %

3 Month Average0.002 %

12 Month Average0.006 %

MDR: Current vs. 12mo Average

Month	Current MDR	12 Month Avg MDR
Mar-24	0.000%	0.001%
Apr-24	0.025%	0.001%
May-24	0.005%	0.001%
Jun-24	0.000%	0.001%
Jul-24	0.000%	0.001%
Aug-24	0.000%	0.001%
Sep-24	0.000%	0.001%
Oct-24	0.015%	0.001%
Nov-24	0.010%	0.001%
Dec-24	0.000%	0.001%
Jan-25	0.000%	0.001%
Feb-25	0.000%	0.001%

SDA

Current Month0.099 %

3 Month Average0.110 %

12 Month Average0.225 %

SDA: Current vs. 12mo Average

Month	Current SDA	12 Month Avg SDA
Mar-24	0.000%	0.000%
Apr-24	0.800%	0.000%
May-24	0.200%	0.000%
Jun-24	0.000%	0.000%
Jul-24	0.000%	0.000%
Aug-24	0.000%	0.000%
Sep-24	0.000%	0.000%
Oct-24	0.600%	0.000%
Nov-24	0.500%	0.000%
Dec-24	0.000%	0.000%
Jan-25	0.000%	0.000%
Feb-25	0.000%	0.000%

CDR

Current Month0.024 %

3 Month Average0.027 %

12 Month Average0.066 %

CDR: Current vs. 12mo Average

Month	Current CDR	12 Month Avg CDR
Mar-24	0.000%	0.000%
Apr-24	0.250%	0.000%
May-24	0.050%	0.000%
Jun-24	0.000%	0.000%
Jul-24	0.000%	0.000%
Aug-24	0.000%	0.000%
Sep-24	0.000%	0.000%
Oct-24	0.150%	0.000%
Nov-24	0.100%	0.000%
Dec-24	0.000%	0.000%
Jan-25	0.000%	0.000%
Feb-25	0.000%	0.000%

Loss Severity

Current Month (Cumulative)18.411 %

3 Month Average (Cumulative)18.332 %

12 Month Average (Cumulative)18.088 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity

Month	Current Severity	12 Month Avg Severity
Mar-24	18.411%	18.088%
Apr-24	18.411%	18.088%
May-24	18.411%	18.088%
Jun-24	18.411%	18.088%
Jul-24	18.411%	18.088%
Aug-24	18.411%	18.088%
Sep-24	18.411%	18.088%
Oct-24	18.411%	18.088%
Nov-24	18.411%	18.088%
Dec-24	18.411%	18.088%
Jan-25	18.411%	18.088%
Feb-25	18.411%	18.088%

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.

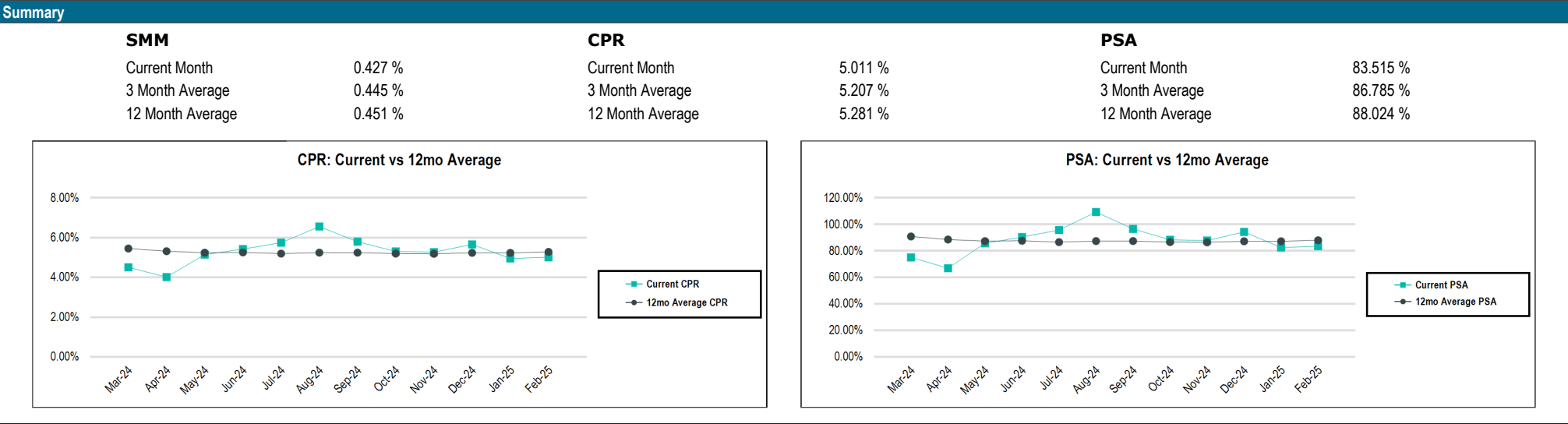
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Customer Service - CTSLink
Computershare Trust Company, N.A.
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Series 2017-C05



Distribution Date: 25-Feb-2025
06-Feb-2025 11:01:00 AM

Prepayment Rates



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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Series 2017-C05



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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Series 2017-C05



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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06-Feb-2025 11:01:00 AM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Supplemental Reporting

Bond Retirement Detail – Effective May 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XNW0	207,818,000	156,287,442	51,530,558
1B-1H	N/A	10,938,291	(156,287,442)	167,225,733

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

Fannie Mae EU/UK Risk Retention Certification
The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment. Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches. Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.