

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-Oct-2023
 05-Oct-2023 3:13:23 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		09/29/2023	0.00000 %	10,668,729,781.85	0.00	79,392,305.69	0.00	10,589,337,476.16	79,392,305.69	0.00
1M-1	30711XNS9	10/24/2023	5.97943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	10/24/2023	7.62943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	10/24/2023	7.62943 %	8,699,664.01	55,311.23	1,113,196.51	0.00	7,586,467.51	1,168,507.74	0.00
1M-BH		09/29/2023	0.00000 %	36,800,518.52	0.00	4,708,941.47	0.00	32,091,577.05	4,708,941.47	0.00
1M-2C	30711XNV2	10/24/2023	7.62943 %	58,556,745.94	372,295.50	0.00	0.00	58,556,745.94	372,295.50	0.00
1M-CH		09/29/2023	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	10/24/2023	7.62943 %	67,256,409.95	427,606.73	1,113,196.51	0.00	66,143,213.45	1,540,803.24	0.00
1M-2H		09/29/2023	0.00000 %	284,502,580.58	0.00	4,708,941.47	0.00	279,793,639.11	4,708,941.47	0.00
1B-1	30711XNW0	10/24/2023	9.02943 %	51,530,558.00	387,742.97	0.00	0.00	51,530,558.00	387,742.97	0.00
1B-1H		09/29/2023	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		09/29/2023	0.00000 %	215,984,127.66	0.00	0.00	27,920.36	215,956,207.30	0.00	2,800,083.70
1A-I1	30711XNY6	10/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	10/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	10/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	10/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	10/24/2023	1.80000 %	0.00	13,049.50	0.00	0.00	0.00	13,049.50	0.00
1B-I2	30711XPJ7	10/24/2023	1.40000 %	0.00	10,149.61	0.00	0.00	0.00	10,149.61	0.00
1B-I3	30711XPL2	10/24/2023	1.00000 %	0.00	7,249.72	0.00	0.00	0.00	7,249.72	0.00
1B-I4	30711XPN8	10/24/2023	0.60000 %	0.00	4,349.83	0.00	0.00	0.00	4,349.83	0.00
1C-I1	30711XPQ1	10/24/2023	1.80000 %	0.00	87,835.12	0.00	0.00	0.00	87,835.12	0.00
1C-I2	30711XPS7	10/24/2023	1.40000 %	0.00	68,316.20	0.00	0.00	0.00	68,316.20	0.00
1C-I3	30711XPU2	10/24/2023	1.00000 %	0.00	48,797.29	0.00	0.00	0.00	48,797.29	0.00
1C-I4	30711XPW8	10/24/2023	0.60000 %	0.00	29,278.37	0.00	0.00	0.00	29,278.37	0.00
1E-A1	30711XNZ3	10/24/2023	5.82943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	10/24/2023	6.22943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	10/24/2023	6.62943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	10/24/2023	7.02943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	10/24/2023	5.82943 %	8,699,664.01	42,261.74	1,113,196.51	0.00	7,586,467.51	1,155,458.25	0.00

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Oct-2023
 05-Oct-2023 3:13:23 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	10/24/2023	6.22943 %	8,699,664.01	45,161.62	1,113,196.51	0.00	7,586,467.51	1,158,358.13	0.00
1E-B3	30711XPM0	10/24/2023	6.62943 %	8,699,664.01	48,061.51	1,113,196.51	0.00	7,586,467.51	1,161,258.02	0.00
1E-B4	30711XPP3	10/24/2023	7.02943 %	8,699,664.01	50,961.40	1,113,196.51	0.00	7,586,467.51	1,164,157.91	0.00
1E-C1	30711XPR9	10/24/2023	5.82943 %	58,556,745.94	284,460.38	0.00	0.00	58,556,745.94	284,460.38	0.00
1E-C2	30711XPT5	10/24/2023	6.22943 %	58,556,745.94	303,979.29	0.00	0.00	58,556,745.94	303,979.29	0.00
1E-C3	30711XPV0	10/24/2023	6.62943 %	58,556,745.94	323,498.21	0.00	0.00	58,556,745.94	323,498.21	0.00
1E-C4	30711XPX6	10/24/2023	7.02943 %	58,556,745.94	343,017.12	0.00	0.00	58,556,745.94	343,017.12	0.00
1E-D1	30711XPY4	10/24/2023	5.82943 %	8,699,664.01	42,261.74	1,113,196.51	0.00	7,586,467.51	1,155,458.25	0.00
1E-D2	30711XPZ1	10/24/2023	6.22943 %	8,699,664.01	45,161.62	1,113,196.51	0.00	7,586,467.51	1,158,358.13	0.00
1E-D3	30711XQA5	10/24/2023	6.62943 %	8,699,664.01	48,061.51	1,113,196.51	0.00	7,586,467.51	1,161,258.02	0.00
1E-D4	30711XQB3	10/24/2023	7.02943 %	8,699,664.01	50,961.40	1,113,196.51	0.00	7,586,467.51	1,164,157.91	0.00
1E-D5	30711XQC1	10/24/2023	7.62943 %	8,699,664.01	55,311.23	1,113,196.51	0.00	7,586,467.51	1,168,507.74	0.00
1E-F1	30711XQD9	10/24/2023	5.82943 %	67,256,409.95	326,722.11	1,113,196.51	0.00	66,143,213.45	1,439,918.62	0.00
1E-F2	30711XQE7	10/24/2023	6.22943 %	67,256,409.95	349,140.91	1,113,196.51	0.00	66,143,213.45	1,462,337.42	0.00
1E-F3	30711XQF4	10/24/2023	6.62943 %	67,256,409.95	371,559.72	1,113,196.51	0.00	66,143,213.45	1,484,756.23	0.00
1E-F4	30711XQG2	10/24/2023	7.02943 %	67,256,409.95	393,978.52	1,113,196.51	0.00	66,143,213.45	1,507,175.03	0.00
1E-F5	30711XQH0	10/24/2023	7.62943 %	67,256,409.95	427,606.73	1,113,196.51	0.00	66,143,213.45	1,540,803.24	0.00
1-X1	30711XQJ6	10/24/2023	1.80000 %	0.00	13,049.50	0.00	0.00	0.00	13,049.50	0.00
1-X2	30711XQK3	10/24/2023	1.40000 %	0.00	10,149.61	0.00	0.00	0.00	10,149.61	0.00
1-X3	30711XQL1	10/24/2023	1.00000 %	0.00	7,249.72	0.00	0.00	0.00	7,249.72	0.00
1-X4	30711XQM9	10/24/2023	0.60000 %	0.00	4,349.83	0.00	0.00	0.00	4,349.83	0.00
1-Y1	30711XQN7	10/24/2023	1.80000 %	0.00	100,884.61	0.00	0.00	0.00	100,884.61	0.00
1-Y2	30711XQP2	10/24/2023	1.40000 %	0.00	78,465.81	0.00	0.00	0.00	78,465.81	0.00
1-Y3	30711XQQ0	10/24/2023	1.00000 %	0.00	56,047.01	0.00	0.00	0.00	56,047.01	0.00
1-Y4	30711XQR8	10/24/2023	0.60000 %	0.00	33,628.20	0.00	0.00	0.00	33,628.20	0.00
Totals				12,455,794,191.17	5,367,973.12	106,621,332.79	27,920.36	12,349,144,938.18	111,989,305.91	2,800,083.70

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.

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-Oct-2023
05-Oct-2023 3:13:23 PM

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

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	10,668,729,781.85	25,865,219.51	53,527,086.18	0.00	0.00	79,392,305.69	10,589,337,476.16	0.25146497	79,392,305.69
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	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.15115011	1,113,196.51
1M-BH	212,315,938.47	36,800,518.52	1,542,206.94	3,166,734.53	0.00	0.00	4,708,941.47	32,091,577.05	0.15115011	4,708,941.47
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	67,256,409.95	364,578.62	748,617.89	0.00	0.00	1,113,196.51	66,143,213.45	0.41615217	1,113,196.51
1M-2H	672,333,939.00	284,502,580.58	1,542,206.94	3,166,734.53	0.00	0.00	4,708,941.47	279,793,639.11	0.41615278	4,708,941.47
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	215,984,127.66	0.00	0.00	0.00	27,920.36	27,920.36	215,956,207.30	0.98719999	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	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.15115011	1,113,196.51
1E-B2	50,191,611.53	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.15115011	1,113,196.51
1E-B3	50,191,611.53	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.15115011	1,113,196.51

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-Oct-2023
05-Oct-2023 3:13:23 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	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.15115011	1,113,196.51
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	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.07557505	1,113,196.51
1E-D2	100,383,223.06	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.07557505	1,113,196.51
1E-D3	100,383,223.06	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.07557505	1,113,196.51
1E-D4	100,383,223.06	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.07557505	1,113,196.51
1E-D5	100,383,223.06	8,699,664.01	364,578.62	748,617.89	0.00	0.00	1,113,196.51	7,586,467.51	0.07557505	1,113,196.51
1E-F1	108,748,357.47	67,256,409.95	364,578.62	748,617.89	0.00	0.00	1,113,196.51	66,143,213.45	0.60822264	1,113,196.51
1E-F2	108,748,357.47	67,256,409.95	364,578.62	748,617.89	0.00	0.00	1,113,196.51	66,143,213.45	0.60822264	1,113,196.51
1E-F3	108,748,357.47	67,256,409.95	364,578.62	748,617.89	0.00	0.00	1,113,196.51	66,143,213.45	0.60822264	1,113,196.51
1E-F4	108,748,357.47	67,256,409.95	364,578.62	748,617.89	0.00	0.00	1,113,196.51	66,143,213.45	0.60822264	1,113,196.51
1E-F5	108,748,357.47	67,256,409.95	364,578.62	748,617.89	0.00	0.00	1,113,196.51	66,143,213.45	0.60822264	1,113,196.51
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,263,950,042.65	12,455,794,191.17	34,782,891.31	71,838,441.48	0.00	27,920.36	106,649,253.15	12,349,144,938.18	0.26692803	106,621,332.79

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.

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	253.35030338	0.61422131	1.27110760	0.00000000	0.00000000	1.88532891	251.46497447	0.25146497	1.88532891
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	173.32904334	7.26373609	14.91519932	0.00000000	0.00000000	22.17893541	151.15010813	0.15115011	22.17893541
1M-BH	212,315,938.47	173.32904343	7.26373607	14.91519927	0.00000000	0.00000000	22.17893534	151.15010809	0.15115011	22.17893534
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	423.15605303	2.29381333	4.71006692	0.00000000	0.00000000	7.00388025	416.15217284	0.41615217	7.00388025
1M-2H	672,333,939.00	423.15665487	2.29381093	4.71006199	0.00000000	0.00000000	7.00387292	416.15278194	0.41615278	7.00387292
1B-1	51,530,558.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	167,225,733.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	987.32761775	0.00000000	0.00000000	0.00000000	0.12763226	0.12763226	987.19998549	0.98719999	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	173.32904334	7.26373609	14.91519932	0.00000000	0.00000000	22.17893541	151.15010813	0.15115011	22.17893541
1E-B2	50,191,611.53	173.32904334	7.26373609	14.91519932	0.00000000	0.00000000	22.17893541	151.15010813	0.15115011	22.17893541
1E-B3	50,191,611.53	173.32904334	7.26373609	14.91519932	0.00000000	0.00000000	22.17893541	151.15010813	0.15115011	22.17893541

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	173.32904334	7.26373609	14.91519932	0.00000000	0.00000000	22.17893541	151.15010813	0.15115011	22.17893541
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	86.66452167	3.63186804	7.45759966	0.00000000	0.00000000	11.08946770	75.57505407	0.07557505	11.08946770
1E-D2	100,383,223.06	86.66452167	3.63186804	7.45759966	0.00000000	0.00000000	11.08946770	75.57505407	0.07557505	11.08946770
1E-D3	100,383,223.06	86.66452167	3.63186804	7.45759966	0.00000000	0.00000000	11.08946770	75.57505407	0.07557505	11.08946770
1E-D4	100,383,223.06	86.66452167	3.63186804	7.45759966	0.00000000	0.00000000	11.08946770	75.57505407	0.07557505	11.08946770
1E-D5	100,383,223.06	86.66452167	3.63186804	7.45759966	0.00000000	0.00000000	11.08946770	75.57505407	0.07557505	11.08946770
1E-F1	108,748,357.47	618.45908770	3.35249772	6.88394664	0.00000000	0.00000000	10.23644436	608.22264344	0.60822264	10.23644436
1E-F2	108,748,357.47	618.45908770	3.35249772	6.88394664	0.00000000	0.00000000	10.23644436	608.22264344	0.60822264	10.23644436
1E-F3	108,748,357.47	618.45908770	3.35249772	6.88394664	0.00000000	0.00000000	10.23644436	608.22264344	0.60822264	10.23644436
1E-F4	108,748,357.47	618.45908770	3.35249772	6.88394664	0.00000000	0.00000000	10.23644436	608.22264344	0.60822264	10.23644436
1E-F5	108,748,357.47	618.45908770	3.35249772	6.88394664	0.00000000	0.00000000	10.23644436	608.22264344	0.60822264	10.23644436
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Oct-2023
 05-Oct-2023 3:13:23 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 %	10,668,729,781.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,589,337,476.16
1M-1	N/A	N/A	5.97943 %	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	7.62943 %	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	09/25/23 - 10/24/23	30	7.62943 %	8,699,664.01	55,311.23	0.00	0.00	0.00	0.00	55,311.23	0.00	7,586,467.51
1M-BH	N/A	N/A	0.00000 %	36,800,518.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	32,091,577.05
1M-2C	09/25/23 - 10/24/23	30	7.62943 %	58,556,745.94	372,295.50	0.00	0.00	0.00	0.00	372,295.50	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	09/25/23 - 10/24/23	30	7.62943 %	67,256,409.95	427,606.73	0.00	0.00	0.00	0.00	427,606.73	0.00	66,143,213.45
1M-2H	N/A	N/A	0.00000 %	284,502,580.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	279,793,639.11
1B-1	09/25/23 - 10/24/23	30	9.02943 %	51,530,558.00	387,742.97	0.00	0.00	0.00	0.00	387,742.97	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 %	215,984,127.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,956,207.30
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	09/25/23 - 10/24/23	30	1.80000 %	8,699,664.01	13,049.50	0.00	0.00	0.00	0.00	13,049.50	0.00	7,586,467.51
1B-I2	09/25/23 - 10/24/23	30	1.40000 %	8,699,664.01	10,149.61	0.00	0.00	0.00	0.00	10,149.61	0.00	7,586,467.51
1B-I3	09/25/23 - 10/24/23	30	1.00000 %	8,699,664.01	7,249.72	0.00	0.00	0.00	0.00	7,249.72	0.00	7,586,467.51
1B-I4	09/25/23 - 10/24/23	30	0.60000 %	8,699,664.01	4,349.83	0.00	0.00	0.00	0.00	4,349.83	0.00	7,586,467.51
1C-I1	09/25/23 - 10/24/23	30	1.80000 %	58,556,745.94	87,835.12	0.00	0.00	0.00	0.00	87,835.12	0.00	58,556,745.94
1C-I2	09/25/23 - 10/24/23	30	1.40000 %	58,556,745.94	68,316.20	0.00	0.00	0.00	0.00	68,316.20	0.00	58,556,745.94
1C-I3	09/25/23 - 10/24/23	30	1.00000 %	58,556,745.94	48,797.29	0.00	0.00	0.00	0.00	48,797.29	0.00	58,556,745.94
1C-I4	09/25/23 - 10/24/23	30	0.60000 %	58,556,745.94	29,278.37	0.00	0.00	0.00	0.00	29,278.37	0.00	58,556,745.94
1E-A1	N/A	N/A	5.82943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.22943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.62943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.02943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	09/25/23 - 10/24/23	30	5.82943 %	8,699,664.01	42,261.74	0.00	0.00	0.00	0.00	42,261.74	0.00	7,586,467.51
1E-B2	09/25/23 - 10/24/23	30	6.22943 %	8,699,664.01	45,161.62	0.00	0.00	0.00	0.00	45,161.62	0.00	7,586,467.51

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/25/23 - 10/24/23	30	6.62943 %	8,699,664.01	48,061.51	0.00	0.00	0.00	0.00	48,061.51	0.00	7,586,467.51
1E-B4	09/25/23 - 10/24/23	30	7.02943 %	8,699,664.01	50,961.40	0.00	0.00	0.00	0.00	50,961.40	0.00	7,586,467.51
1E-C1	09/25/23 - 10/24/23	30	5.82943 %	58,556,745.94	284,460.38	0.00	0.00	0.00	0.00	284,460.38	0.00	58,556,745.94
1E-C2	09/25/23 - 10/24/23	30	6.22943 %	58,556,745.94	303,979.29	0.00	0.00	0.00	0.00	303,979.29	0.00	58,556,745.94
1E-C3	09/25/23 - 10/24/23	30	6.62943 %	58,556,745.94	323,498.21	0.00	0.00	0.00	0.00	323,498.21	0.00	58,556,745.94
1E-C4	09/25/23 - 10/24/23	30	7.02943 %	58,556,745.94	343,017.12	0.00	0.00	0.00	0.00	343,017.12	0.00	58,556,745.94
1E-D1	09/25/23 - 10/24/23	30	5.82943 %	8,699,664.01	42,261.74	0.00	0.00	0.00	0.00	42,261.74	0.00	7,586,467.51
1E-D2	09/25/23 - 10/24/23	30	6.22943 %	8,699,664.01	45,161.62	0.00	0.00	0.00	0.00	45,161.62	0.00	7,586,467.51
1E-D3	09/25/23 - 10/24/23	30	6.62943 %	8,699,664.01	48,061.51	0.00	0.00	0.00	0.00	48,061.51	0.00	7,586,467.51
1E-D4	09/25/23 - 10/24/23	30	7.02943 %	8,699,664.01	50,961.40	0.00	0.00	0.00	0.00	50,961.40	0.00	7,586,467.51
1E-D5	09/25/23 - 10/24/23	30	7.62943 %	8,699,664.01	55,311.23	0.00	0.00	0.00	0.00	55,311.23	0.00	7,586,467.51
1E-F1	09/25/23 - 10/24/23	30	5.82943 %	67,256,409.95	326,722.11	0.00	0.00	0.00	0.00	326,722.11	0.00	66,143,213.45
1E-F2	09/25/23 - 10/24/23	30	6.22943 %	67,256,409.95	349,140.91	0.00	0.00	0.00	0.00	349,140.91	0.00	66,143,213.45
1E-F3	09/25/23 - 10/24/23	30	6.62943 %	67,256,409.95	371,559.72	0.00	0.00	0.00	0.00	371,559.72	0.00	66,143,213.45
1E-F4	09/25/23 - 10/24/23	30	7.02943 %	67,256,409.95	393,978.52	0.00	0.00	0.00	0.00	393,978.52	0.00	66,143,213.45
1E-F5	09/25/23 - 10/24/23	30	7.62943 %	67,256,409.95	427,606.73	0.00	0.00	0.00	0.00	427,606.73	0.00	66,143,213.45
1-X1	09/25/23 - 10/24/23	30	1.80000 %	8,699,664.01	13,049.50	0.00	0.00	0.00	0.00	13,049.50	0.00	7,586,467.51
1-X2	09/25/23 - 10/24/23	30	1.40000 %	8,699,664.01	10,149.61	0.00	0.00	0.00	0.00	10,149.61	0.00	7,586,467.51
1-X3	09/25/23 - 10/24/23	30	1.00000 %	8,699,664.01	7,249.72	0.00	0.00	0.00	0.00	7,249.72	0.00	7,586,467.51
1-X4	09/25/23 - 10/24/23	30	0.60000 %	8,699,664.01	4,349.83	0.00	0.00	0.00	0.00	4,349.83	0.00	7,586,467.51
1-Y1	09/25/23 - 10/24/23	30	1.80000 %	67,256,409.95	100,884.61	0.00	0.00	0.00	0.00	100,884.61	0.00	66,143,213.45
1-Y2	09/25/23 - 10/24/23	30	1.40000 %	67,256,409.95	78,465.81	0.00	0.00	0.00	0.00	78,465.81	0.00	66,143,213.45
1-Y3	09/25/23 - 10/24/23	30	1.00000 %	67,256,409.95	56,047.01	0.00	0.00	0.00	0.00	56,047.01	0.00	66,143,213.45
1-Y4	09/25/23 - 10/24/23	30	0.60000 %	67,256,409.95	33,628.20	0.00	0.00	0.00	0.00	33,628.20	0.00	66,143,213.45
Totals					5,367,973.12	0.00	0.00	0.00	0.00	5,367,973.12	0.00	

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Oct-2023
05-Oct-2023 3:13:23 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	253.35030338	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	251.46497447
1M-1	353,291,000.00	5.97943 %	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	7.62943 %	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	7.62943 %	173.32904334	1.10200148	0.00000000	0.00000000	0.00000000	0.00000000	1.10200148	0.00000000	151.15010813
1M-BH	212,315,938.47	0.00000 %	173.32904343	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	151.15010809
1M-2C	58,556,745.94	7.62943 %	1000.00000000	6.35785842	0.00000000	0.00000000	0.00000000	0.00000000	6.35785842	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	7.62943 %	423.15605303	2.69036626	0.00000000	0.00000000	0.00000000	0.00000000	2.69036626	0.00000000	416.15217284
1M-2H	672,333,939.00	0.00000 %	423.15665487	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	416.15278194
1B-1	51,530,558.00	9.02943 %	1000.00000000	7.52452496	0.00000000	0.00000000	0.00000000	0.00000000	7.52452496	0.00000000	1000.00000000
1B-1H	167,225,733.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	987.32761775	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.19998549
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 %	173.32904334	0.25999364	0.00000000	0.00000000	0.00000000	0.00000000	0.25999364	0.00000000	151.15010813
1B-I2	0.00	1.40000 %	173.32904334	0.20221726	0.00000000	0.00000000	0.00000000	0.00000000	0.20221726	0.00000000	151.15010813
1B-I3	0.00	1.00000 %	173.32904334	0.14444087	0.00000000	0.00000000	0.00000000	0.00000000	0.14444087	0.00000000	151.15010813
1B-I4	0.00	0.60000 %	173.32904334	0.08666448	0.00000000	0.00000000	0.00000000	0.00000000	0.08666448	0.00000000	151.15010813
1C-I1	0.00	1.80000 %	1000.00000000	1.50000002	0.00000000	0.00000000	0.00000000	0.00000000	1.50000002	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666661	0.00000000	0.00000000	0.00000000	0.00000000	1.16666661	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999995	0.00000000	0.00000000	0.00000000	0.00000000	0.49999995	0.00000000	1000.00000000
1E-A1	50,191,611.53	5.82943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	6.22943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.62943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Oct-2023
05-Oct-2023 3:13:23 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,191,611.53	7.02943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.82943 %	173.32904334	0.84200803	0.00000000	0.00000000	0.00000000	0.00000000	0.84200803	0.00000000	151.15010813
1E-B2	50,191,611.53	6.22943 %	173.32904334	0.89978422	0.00000000	0.00000000	0.00000000	0.00000000	0.89978422	0.00000000	151.15010813
1E-B3	50,191,611.53	6.62943 %	173.32904334	0.95756061	0.00000000	0.00000000	0.00000000	0.00000000	0.95756061	0.00000000	151.15010813
1E-B4	50,191,611.53	7.02943 %	173.32904334	1.01533699	0.00000000	0.00000000	0.00000000	0.00000000	1.01533699	0.00000000	151.15010813
1E-C1	58,556,745.94	5.82943 %	1000.00000000	4.85785840	0.00000000	0.00000000	0.00000000	0.00000000	4.85785840	0.00000000	1000.00000000
1E-C2	58,556,745.94	6.22943 %	1000.00000000	5.19119164	0.00000000	0.00000000	0.00000000	0.00000000	5.19119164	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.62943 %	1000.00000000	5.52452505	0.00000000	0.00000000	0.00000000	0.00000000	5.52452505	0.00000000	1000.00000000
1E-C4	58,556,745.94	7.02943 %	1000.00000000	5.85785830	0.00000000	0.00000000	0.00000000	0.00000000	5.85785830	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.82943 %	86.66452167	0.42100402	0.00000000	0.00000000	0.00000000	0.00000000	0.42100402	0.00000000	75.57505407
1E-D2	100,383,223.06	6.22943 %	86.66452167	0.44989211	0.00000000	0.00000000	0.00000000	0.00000000	0.44989211	0.00000000	75.57505407
1E-D3	100,383,223.06	6.62943 %	86.66452167	0.47878030	0.00000000	0.00000000	0.00000000	0.00000000	0.47878030	0.00000000	75.57505407
1E-D4	100,383,223.06	7.02943 %	86.66452167	0.50766850	0.00000000	0.00000000	0.00000000	0.00000000	0.50766850	0.00000000	75.57505407
1E-D5	100,383,223.06	7.62943 %	86.66452167	0.55100074	0.00000000	0.00000000	0.00000000	0.00000000	0.55100074	0.00000000	75.57505407
1E-F1	108,748,357.47	5.82943 %	618.45908770	3.00438662	0.00000000	0.00000000	0.00000000	0.00000000	3.00438662	0.00000000	608.22264344
1E-F2	108,748,357.47	6.22943 %	618.45908770	3.21053962	0.00000000	0.00000000	0.00000000	0.00000000	3.21053962	0.00000000	608.22264344
1E-F3	108,748,357.47	6.62943 %	618.45908770	3.41669271	0.00000000	0.00000000	0.00000000	0.00000000	3.41669271	0.00000000	608.22264344
1E-F4	108,748,357.47	7.02943 %	618.45908770	3.62284571	0.00000000	0.00000000	0.00000000	0.00000000	3.62284571	0.00000000	608.22264344
1E-F5	108,748,357.47	7.62943 %	618.45908770	3.93207530	0.00000000	0.00000000	0.00000000	0.00000000	3.93207530	0.00000000	608.22264344
1-X1	0.00	1.80000 %	86.66452120	0.12999682	0.00000000	0.00000000	0.00000000	0.00000000	0.12999682	0.00000000	75.57505366
1-X2	0.00	1.40000 %	86.66452120	0.10110863	0.00000000	0.00000000	0.00000000	0.00000000	0.10110863	0.00000000	75.57505366
1-X3	0.00	1.00000 %	86.66452120	0.07222043	0.00000000	0.00000000	0.00000000	0.00000000	0.07222043	0.00000000	75.57505366
1-X4	0.00	0.60000 %	86.66452120	0.04333224	0.00000000	0.00000000	0.00000000	0.00000000	0.04333224	0.00000000	75.57505366
1-Y1	0.00	1.80000 %	618.45908770	0.92768859	0.00000000	0.00000000	0.00000000	0.00000000	0.92768859	0.00000000	608.22264344
1-Y2	0.00	1.40000 %	618.45908770	0.72153559	0.00000000	0.00000000	0.00000000	0.00000000	0.72153559	0.00000000	608.22264344
1-Y3	0.00	1.00000 %	618.45908770	0.51538259	0.00000000	0.00000000	0.00000000	0.00000000	0.51538259	0.00000000	608.22264344
1-Y4	0.00	0.60000 %	618.45908770	0.30922950	0.00000000	0.00000000	0.00000000	0.00000000	0.30922950	0.00000000	608.22264344

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Oct-2023
 05-Oct-2023 3:13:23 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,975,633.23
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(27,920.36)
Total Deposits	1,947,712.87
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,928,546.21
Total Withdrawals (Pool Distribution Amount)	1,947,712.87
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Oct-2023
05-Oct-2023 3:13:23 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	85,242,364.03
Total Principal Reduction Cumulative	32,381,271,532.38
Scheduled Principal Current	27,772,005.07
Scheduled Principal Cumulative	3,695,766,584.10
Unscheduled Principal Current	57,442,438.60
Unscheduled Principal Cumulative	28,682,704,861.08
Senior Reduction Amount	79,392,305.69
Subordinate Reduction Amount	5,822,137.98
Calculated Tranche Write-down Amount	27,920.36
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	75,624.74
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	26,140.01
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	60355
Period Reference Pool Removal Loan Count	316
Period Ending Loan Count	60039
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	11,369,986,827.06
Period PIF Loan Count Current	314
PIF Loan Count Cumulative	114352
Period PIF Loan UPB Current	49,721,343.02
PIF Loan UPB Cumulative	27,589,402,355.70
Period Partial Prepayment Amount	7,497,134.22
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	179
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,120,620.38
Credit Event Amount Current	443,921.53
Credit Event Amount Cumulative	16,179,142.08
Total Active Modified Loan Count	876
Total Active Modified Loan UPB	215,662,651.20
Adjusted SOFR	5.429430%

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

Distribution Date: 25-Oct-2023
05-Oct-2023 3:13:23 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.134145%
Subordinate Percentage	6.865855%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Oct-2023
 05-Oct-2023 3:13:23 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	6.470000 %	6.520000 %
1M-2C	0.00	0.00	1.000000 %	3.800000 %	3.820000 %
1M-2	0.00	0.00	1.000000 %	3.800000 %	3.820000 %
1M-2H	0.00	0.00	1.000000 %	3.800000 %	3.820000 %
1B-1	0.00	0.00	0.500000 %	1.890000 %	1.900000 %
1B-1H	0.00	0.00	0.500000 %	1.890000 %	1.900000 %
1B-2H	27,920.36	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Oct-2023
05-Oct-2023 3:13:23 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	435	84,951,549.91	0.724529 %	0.747156 %
60 Days	120	23,732,953.16	0.199870 %	0.208733 %
90 Days	53	10,777,530.52	0.088276 %	0.094789 %
120 Days	45	9,474,307.92	0.074951 %	0.083327 %
150 Days	36	6,321,881.69	0.059961 %	0.055601 %
180+ Days	185	40,021,134.06	0.308133 %	0.351989 %
Totals	874	175,279,357.26	1.455720 %	1.541597 %

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	354	95,456,799.88	75,624.74	0.079224

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	228,029.34	166.27	0.072916
Summary	0042989071	170,048.28	88.57	0.052085
Summary	0042990161	84,941.08	53.09	0.062502
Summary	0042990689	268,153.25	139.66	0.052082
Summary	0042991392	135,587.86	152.89	0.112761
Summary	0042992047	162,293.93	101.43	0.062498
Summary	0042992616	314,075.85	621.61	0.197917
Summary	0042994080	206,784.56	150.78	0.072916
Summary	0042994959	434,514.95	208.37	0.047955
Summary	0042996327	252,396.20	184.04	0.072917
Summary	0042996693	209,918.90	0.87	0.000414
Summary	0042997000	90,662.08	9.44	0.010412
Summary	0042999210	281,757.88	234.80	0.083334
Summary	0043000107	246,958.89	231.52	0.093748
Summary	0043000139	323,587.99	303.36	0.093749
Summary	0043001231	381,364.12	317.80	0.083332
Summary	0043002121	371,087.80	190.18	0.051249
Summary	0043002721	266,089.49	83.15	0.031249
Summary	0043004734	473,077.38	295.67	0.062499
Summary	0043004745	579,106.29	538.09	0.092917
Summary	0043004835	348,273.93	134.36	0.038579
Summary	0043004978	144,127.83	112.08	0.077764
Summary	0043005227	284,780.12	224.30	0.078763
Summary	0043005454	213,511.83	88.96	0.041665
Summary	0043005463	154,695.19	225.60	0.145835

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005541	187,554.74	58.61	0.031250
Summary	0043005986	119,372.80	129.42	0.108417
Summary	0043007027	313,210.84	195.76	0.062501
Summary	0043007084	179,384.99	298.97	0.166664
Summary	0043007924	262,069.69	81.90	0.031251
Summary	0043007942	410,457.31	381.38	0.092916
Summary	0043008142	196,938.86	164.12	0.083336
Summary	0043008349	294,438.80	184.02	0.062499
Summary	0043008605	256,827.46	214.02	0.083332
Summary	0043008729	161,558.35	124.53	0.077081
Summary	0043009223	121,127.93	153.76	0.126940
Summary	0043009895	170,604.95	248.80	0.145834
Summary	0043010779	365,936.48	457.42	0.125000
Summary	0043010911	102,741.95	107.02	0.104164
Summary	0043011345	443,566.40	412.15	0.092917
Summary	0043011387	113,361.23	129.89	0.114581
Summary	0043011482	223,256.75	160.93	0.072083
Summary	0043012772	153,836.19	96.15	0.062502
Summary	0043013742	104,757.43	87.30	0.083335
Summary	0043013785	551,948.99	402.46	0.072916
Summary	0043013870	256,441.14	231.83	0.090403
Summary	0043014498	140,262.84	133.88	0.095449
Summary	0043014727	366,429.54	152.68	0.041667
Summary	0043014979	358,054.69	410.27	0.114583
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	570,542.82	178.29	0.031249
Summary	0043016526	523,150.56	217.98	0.041667
Summary	0043017262	110,831.00	11.54	0.010412
Summary	0043017323	196,954.91	143.61	0.072915
Summary	0043017542	188,414.29	137.39	0.072919
Summary	0043018058	292,649.56	2.51	0.000858
Summary	0043018610	387,966.10	525.37	0.135416
Summary	0043018804	394,975.36	288.00	0.072916
Summary	0043018931	185,158.83	70.21	0.037919

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043019573	353,546.12	361.86	0.102352
Summary	0043019839	220,201.21	188.61	0.085653
Summary	0043020086	141,694.31	59.04	0.041667
Summary	0043020147	68,071.77	21.27	0.031246
Summary	0043020563	303,910.56	253.26	0.083334
Summary	0043021188	199,891.84	20.82	0.010416
Summary	0043021543	101,017.95	52.61	0.052080
Summary	0043021629	146,089.80	152.18	0.104169
Summary	0043021923	566,473.00	590.08	0.104167
Summary	0043022057	308,479.44	257.07	0.083335
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	101,539.81	9.73	0.009582
Summary	0043023286	348,330.01	36.28	0.010415
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043024193	125,701.12	117.84	0.093746
Summary	0043024826	158,098.71	65.87	0.041664
Summary	0043025610	583,898.02	486.58	0.083333
Summary	0043025624	370,384.92	270.07	0.072916
Summary	0043026268	407,685.29	212.34	0.052084
Summary	0043026610	353,140.00	183.93	0.052084
Summary	0043027378	415,943.65	303.29	0.072916
Summary	0043027589	377,778.67	351.21	0.092967
Summary	0043028411	355,478.28	111.09	0.031251
Summary	0043029082	353,147.84	294.29	0.083333
Summary	0043029746	405,184.25	337.65	0.083332
Summary	0043029765	264,425.97	192.81	0.072916
Summary	0043030314	602,465.63	564.81	0.093750
Summary	0043030910	200,790.18	188.24	0.093750
Summary	0043031916	237,572.94	247.47	0.104166
Summary	0043031968	554,662.09	751.10	0.135416
Summary	0043032203	162,496.91	50.78	0.031250
Summary	0043032700	81,059.18	109.77	0.135420
Summary	0043033397	186,183.23	193.94	0.104166
Summary	0043033428	146,520.66	179.54	0.122536

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043034369	203,179.11	211.64	0.104164
Summary	0043034643	124,475.83	12.97	0.010420
Summary	0043034961	290,031.19	60.42	0.020832
Summary	0043035160	104,438.22	90.05	0.086223
Summary	0043035796	290,611.18	181.63	0.062499
Summary	0043036420	307,138.68	383.92	0.124999
Summary	0043036460	331,767.95	31.79	0.009582
Summary	0043038606	100,169.48	93.07	0.092913
Summary	0043038991	121,249.31	202.08	0.166665
Summary	0043039420	205,285.63	427.68	0.208334
Summary	0043039466	418,648.50	39.83	0.009514
Summary	0043039642	224,807.46	265.15	0.117945
Summary	0043040508	122,894.20	114.19	0.092917
Summary	0043041335	81,109.26	135.18	0.166664
Summary	0043041782	82,407.02	120.18	0.145837
Summary	0043041783	69,788.45	101.77	0.145826
Summary	0043042239	241,959.86	226.84	0.093751
Summary	0043042445	166,079.00	34.60	0.020833
Summary	0043042501	194,500.55	142.65	0.073342
Summary	0043043033	480,142.18	250.07	0.052082
Summary	0043044023	288,287.79	90.09	0.031250
Summary	0043044078	397,524.75	165.64	0.041668
Summary	0043045670	246,435.14	154.02	0.062499
Summary	0043046513	184,691.96	288.58	0.156249
Summary	0043047008	420,808.64	219.17	0.052083
Summary	0043047450	192,550.19	100.29	0.052085
Summary	0043047618	103,118.48	128.90	0.125002
Summary	0043047907	161,721.72	33.69	0.020832
Summary	0043048569	607,708.76	443.12	0.072917
Summary	0043049357	141,874.48	103.45	0.072917
Summary	0043049816	254,588.86	159.12	0.062501
Summary	0043050296	213,833.98	267.29	0.124999
Summary	0043050510	360,998.90	263.23	0.072917
Summary	0043051737	333,606.07	139.00	0.041666

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052038	235,509.91	73.60	0.031251
Summary	0043052177	352,981.82	18.03	0.005108
Summary	0043052196	208,169.45	130.11	0.062502
Summary	0043052353	490,707.74	425.28	0.086667
Summary	0043052368	154,279.17	43.89	0.028448
Summary	0043052554	408,116.91	297.59	0.072918
Summary	0043052557	150,791.08	172.78	0.114582
Summary	0043053268	272,376.12	261.65	0.096062
Summary	0043053477	369,233.07	313.20	0.084824
Summary	0043054701	234,305.38	195.25	0.083331
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055485	372,471.97	155.20	0.041668
Summary	0043056714	156,095.35	81.30	0.052084
Summary	0043057136	252,545.36	269.49	0.106710
Summary	0043058838	271,460.92	169.66	0.062499
Summary	0043059118	266,163.95	249.53	0.093750
Summary	0043059200	466,879.22	291.80	0.062500
Summary	0043059790	175,963.60	18.33	0.010417
Summary	0043059994	471,347.05	540.09	0.114584
Summary	0043060003	85,724.84	62.51	0.072919
Summary	0043060406	244,882.35	76.53	0.031252
Summary	0043060764	603,971.96	1,006.62	0.166667
Summary	0043060946	376,149.05	274.28	0.072918
Summary	0043061462	446,751.45	604.98	0.135418
Summary	0043061504	343,052.15	393.08	0.114583
Summary	0043061685	197,626.78	205.86	0.104166
Summary	0043062246	128,908.39	213.25	0.165428
Summary	0043062272	152,427.62	103.52	0.067914
Summary	0043062442	105,628.73	110.03	0.104167
Summary	0043062466	242,317.89	277.66	0.114585
Summary	0043062635	143,150.80	58.45	0.040831
Summary	0043062966	202,376.47	105.40	0.052081
Summary	0043063242	182,598.99	152.17	0.083336
Summary	0043063278	209,593.82	240.16	0.114584

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043063552	298,382.57	217.57	0.072916
Summary	0043064325	333,501.83	196.19	0.058827
Summary	0043066774	239,753.58	149.85	0.062502
Summary	0043068369	181,575.66	102.22	0.056296
Summary	0043068552	150,246.86	78.25	0.052081
Summary	0043068794	280,540.39	292.23	0.104167
Summary	0043069368	102,348.48	113.87	0.111257
Summary	0043069527	208,431.38	173.69	0.083332
Summary	0043069711	251,176.97	209.31	0.083332
Summary	0043070667	232,888.64	194.07	0.083332
Summary	0043070700	352,948.84	254.42	0.072084
Summary	0043070855	221,204.05	253.46	0.114582
Summary	0043070905	434,694.03	448.57	0.103192
Summary	0043070918	322,175.61	299.35	0.092915
Summary	0043070950	528,154.71	660.19	0.124999
Summary	0043070960	414,254.86	215.76	0.052084
Summary	0043071178	260,280.74	189.79	0.072917
Summary	0043071444	430,166.90	399.70	0.092917
Summary	0043071579	259,265.80	216.05	0.083331
Summary	0043071608	673,612.02	890.38	0.132180
Summary	0043073151	351,718.14	106.98	0.030416
Summary	0043074482	180,076.88	225.10	0.125002
Summary	0043075885	480,456.52	395.92	0.082405
Summary	0043076172	239,990.51	100.00	0.041668
Summary	0043076277	120,876.76	37.77	0.031247
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	384,193.15	183.94	0.047877
Summary	0043077078	596,307.43	654.03	0.109680
Summary	0043077854	376,537.05	274.56	0.072917
Summary	0043078227	338,698.72	40.60	0.011987
Summary	0043078318	200,189.32	62.56	0.031250
Summary	0043078379	94,924.48	108.77	0.114586
Summary	0043078608	141,819.41	103.41	0.072917
Summary	0043079276	228,870.75	138.28	0.060418

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-Oct-2023
 05-Oct-2023 3:13:23 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079331	321,075.16	66.89	0.020833
Summary	0043079612	165,842.97	138.20	0.083332
Summary	0043079623	171,541.63	160.82	0.093750
Summary	0043079628	160,120.26	100.08	0.062503
Summary	0043079677	396,043.80	618.82	0.156250
Summary	0043079745	230,433.24	168.02	0.072915
Summary	0043079811	301,182.98	188.24	0.062500
Summary	0043080065	320,028.43	400.04	0.125001
Summary	0043080372	172,157.76	107.60	0.062501
Summary	0043080435	145,807.76	121.51	0.083336
Summary	0043080750	211,318.27	220.12	0.104165
Summary	0043081009	481,291.46	451.21	0.093750
Summary	0043081348	201,938.26	273.46	0.135418
Summary	0043081492	319,990.83	166.66	0.052083
Summary	0043081522	233,001.62	218.44	0.093750
Summary	0043081856	252,906.45	289.79	0.114584
Summary	0043082289	420,270.78	350.23	0.083334
Summary	0043082426	132,156.42	137.66	0.104164
Summary	0043082671	222,771.46	92.82	0.041666
Summary	0043082928	559,834.93	583.16	0.104166
Summary	0043083275	238,625.04	248.57	0.104168
Summary	0043083515	144,872.61	105.64	0.072919
Summary	0043083559	281,407.42	205.19	0.072916
Summary	0043083724	250,224.60	9.69	0.003873
Summary	0043083911	141,102.09	57.62	0.040836
Summary	0043084083	113,661.98	162.44	0.142915
Summary	0043084150	104,124.90	119.31	0.114584
Summary	0043084236	336,367.09	210.23	0.062500
Summary	0043084262	217,505.79	294.54	0.135417
Summary	0043084926	197,493.24	185.15	0.093750
Summary	0043085195	418,705.11	261.69	0.062500
Summary	0043085210	105,234.52	87.70	0.083338
Summary	0043085287	100,038.84	18.29	0.018283
Summary	0043085295	352,346.76	205.54	0.058335

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-Oct-2023
 05-Oct-2023 3:13:24 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043085405	530,900.70	276.51	0.052083
Summary	0043085994	300,684.10	31.32	0.010416
Summary	0043086036	262,307.63	136.62	0.052084
Summary	0043089192	229,729.62	119.65	0.052083
Summary	0043089487	378,345.22	351.55	0.092918
Summary	0043090825	340,125.80	212.58	0.062500
Summary	0043092160	115,891.73	24.14	0.020830
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	385,063.70	120.33	0.031249
Summary	0043092921	348,776.59	326.98	0.093751
Summary	0043095135	116,833.83	109.53	0.093749
Summary	0043095536	237,281.63	171.04	0.072083
Summary	0043096266	226,850.99	47.26	0.020833
Summary	0043096812	202,981.99	148.01	0.072918
Summary	0043096828	186,412.93	135.93	0.072919
Summary	0043096857	112,058.43	58.36	0.052080
Summary	0043097646	598,140.17	311.53	0.052083
Summary	0043099839	102,907.80	85.76	0.083337
Summary	0043100214	386,354.63	523.19	0.135417
Summary	0043101332	535,815.32	446.51	0.083333
Summary	0043102995	472,943.95	443.38	0.093749
Summary	0043103114	213,029.89	199.72	0.093752
Summary	0043103396	168,938.57	158.38	0.093750
Summary	0043103875	366,988.04	229.37	0.062501
Summary	0043104805	239,091.47	124.53	0.052085
Summary	0043105244	486,687.37	405.57	0.083333
Summary	0043105873	140,090.40	87.56	0.062502
Summary	0043107168	442,375.36	322.57	0.072918
Summary	0043107177	438,489.24	127.72	0.029127
Summary	0043107624	289,696.33	90.53	0.031250
Summary	0043108059	194,724.55	202.84	0.104168
Summary	0043108581	216,644.86	225.67	0.104166
Summary	0043109588	233,289.78	145.81	0.062502
Summary	0043109733	134,155.83	13.97	0.010413

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-Oct-2023
 05-Oct-2023 3:13:24 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043109915	426,495.04	293.48	0.068812
Summary	0043110438	258,652.13	134.71	0.052082
Summary	0043111439	172,430.18	17.96	0.010416
Summary	0043112501	461,398.30	384.50	0.083334
Summary	0043112848	242,912.55	126.52	0.052085
Summary	0043113013	199,706.62	83.21	0.041666
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	595,988.12	931.23	0.156250
Summary	0043114421	117,230.05	109.90	0.093747
Summary	0043115246	324,000.76	322.53	0.099546
Summary	0043115561	179,283.31	112.05	0.062499
Summary	0043115750	208,527.69	48.54	0.023277
Summary	0043116297	411,234.92	433.10	0.105317
Summary	0043116336	113,745.53	11.85	0.010418
Summary	0043117562	170,777.08	157.01	0.091939
Summary	0043118861	642,813.32	1,205.27	0.187499
Summary	0043119079	219,426.21	251.43	0.114585
Summary	0043120136	386,812.21	402.93	0.104167
Summary	0043120263	236,565.38	172.50	0.072919
Summary	0043120786	399,781.26	583.01	0.145832
Summary	0043121547	148,932.19	155.14	0.104168
Summary	0043122022	134,179.48	69.89	0.052087
Summary	0043122217	301,773.66	345.78	0.114583
Summary	0043122760	154,019.85	256.70	0.166667
Summary	0043124215	373,002.49	155.42	0.041667
Summary	0043124236	78,548.18	90.00	0.114579
Summary	0043125984	300,441.63	125.18	0.041665
Summary	0043126783	182,126.24	227.66	0.125001
Summary	0043127853	371,913.66	145.30	0.039068
Summary	0043127907	233,001.62	218.44	0.093750
Summary	0043129058	121,937.98	114.32	0.093753
Summary	0043129146	495,894.81	774.84	0.156251
Summary	0043130756	321,536.17	133.97	0.041666
Summary	0043131495	134,380.86	167.98	0.125003

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-Oct-2023
 05-Oct-2023 3:13:24 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132081	593,908.67	494.92	0.083333
Summary	0043132568	306,554.33	127.73	0.041666
Summary	0043132952	128,602.79	54.48	0.042363
Summary	0043133194	340,342.91	141.81	0.041667
Summary	0043133704	122,750.91	102.29	0.083331
Summary	0043134464	174,785.81	152.54	0.087273
Summary	0043136619	369,448.72	269.39	0.072917
Summary	0043136848	97,554.84	60.97	0.062498
Summary	0043137024	125,236.39	104.36	0.083330
Summary	0043137245	428,626.32	357.19	0.083334
Summary	0043138886	379,090.28	276.42	0.072917
Summary	0043139417	323,794.16	67.46	0.020834
Summary	0043140083	243,202.70	76.00	0.031250
Summary	0043143098	136,560.90	170.70	0.124999
Summary	0043144094	279,002.50	116.25	0.041666
Summary	0043144135	173,476.48	163.59	0.094301
Summary	0043144838	111,359.03	46.40	0.041667
Summary	0043144944	278,915.48	145.27	0.052084
Summary	0043145622	160,524.51	167.21	0.104165
Summary	0043146073	362,161.94	414.98	0.114584
Summary	0043146210	300,104.15	87.54	0.029170
Summary	0043146228	422,662.07	616.38	0.145833
Summary	0043146898	380,277.21	435.73	0.114582
Summary	0043146960	116,097.81	133.03	0.114584
Summary	0043147108	135,436.55	28.22	0.020836
Summary	0043147249	367,156.65	497.19	0.135416
Summary	0043147277	595,473.07	637.52	0.107061
Summary	0043147338	245,024.98	357.33	0.145834
Summary	0043147523	199,379.20	41.54	0.020835
Summary	0043147538	282,379.05	176.49	0.062501
Summary	0043147822	140,180.40	87.61	0.062498
Summary	0043148396	397,818.58	165.76	0.041667
Summary	0043148665	160,738.75	196.07	0.121981
Summary	0043148700	245,823.84	179.25	0.072918

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-Oct-2023
 05-Oct-2023 3:13:24 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043149184	312,694.55	293.15	0.093750
Summary	0043149510	105,857.16	94.02	0.088818
Summary	0043151264	264,350.94	82.61	0.031250
Summary	0043152166	214,379.07	274.87	0.128217
Summary	0043152386	180,337.57	56.36	0.031253
Summary	0043154047	107,444.32	2.33	0.002169
Summary	0043154084	314,534.94	163.82	0.052083
Summary	0043154986	218,508.99	159.33	0.072917
Summary	0043156064	540,295.37	225.12	0.041666
Summary	0043156689	369,775.05	115.55	0.031249
Summary	0043157379	414,431.02	259.02	0.062500
Summary	0043157728	220,658.97	252.84	0.114584
Summary	0043157732	461,668.94	721.36	0.156250
Summary	0043158175	384,153.74	200.08	0.052083
Summary	0043158559	163,668.98	102.29	0.062498
Summary	0043159431	157,468.03	114.82	0.072916
Summary	0043160396	626,247.06	717.57	0.114583
Summary	0043161040	52,912.88	50.24	0.094949
Summary	0043161245	522,855.58	544.64	0.104166
Summary	0043161386	232,322.36	247.51	0.106537
Summary	0043162097	84,477.75	114.40	0.135420
Summary	0043162263	106,157.49	153.18	0.144295
Summary	0043162907	142,220.11	15.91	0.011187

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-Oct-2023
 05-Oct-2023 3:13:24 PM

Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	443,921.53	122,204.60	27.528

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043011863	164,366.93	(1,010.73)	(0.615)
0043106029	279,554.60	123,215.33	44.076

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	211,154.33	(94,284.24)	(646.62)	(0.306)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043085324	88,618.47	(94,785.24)	(1,408.68)	(1.590)
0043092550	122,535.86	501.00	762.06	0.622

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-Oct-2023
 05-Oct-2023 3:13:24 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
102	16,179,142.08	2,800,087.20	17.307

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	(1,010.73)	(0.615)
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,440.36	184.182
0043020294	154,034.29	774.82	0.503
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043029494	283,004.28	61,561.14	21.753

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-Oct-2023
 05-Oct-2023 3:13:24 PM

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
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	79,348.65	22.898
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	31,259.05	20.649
0043060535	227,342.59	11,195.16	4.924
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062311	120,293.78	35,578.20	29.576

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-Oct-2023
 05-Oct-2023 3:13:24 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	58,465.15	27.251
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	762.06	0.622
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	123,215.33	44.076
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	83,441.12	26.552
0043114904	131,379.35	64,687.76	49.237

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-Oct-2023
 05-Oct-2023 3:13:24 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	19,249.52	27.027
0043128952	221,411.86	(3,432.24)	(1.550)
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

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-Oct-2023
 05-Oct-2023 3:13:24 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	655,075.86	27,920.36	0.000 %	0	0.00	0.00	0.000 %	4	655,075.86	27,920.36	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	0043011863	183,000.00	3.500 %	OK	74.00	360	164,366.93	09/30/2023	(1,010.73)	(1,010.73)
Summary	0043085324	99,000.00	5.125 %	LA	75.00	360	88,618.47	08/31/2023	(94,785.24)	(1,408.68)
Summary	0043092550	133,000.00	4.125 %	OH	70.00	360	122,535.86	08/31/2023	501.00	762.06
Summary	0043106029	292,000.00	4.000 %	PA	79.00	360	279,554.60	09/30/2023	123,215.33	123,215.33

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

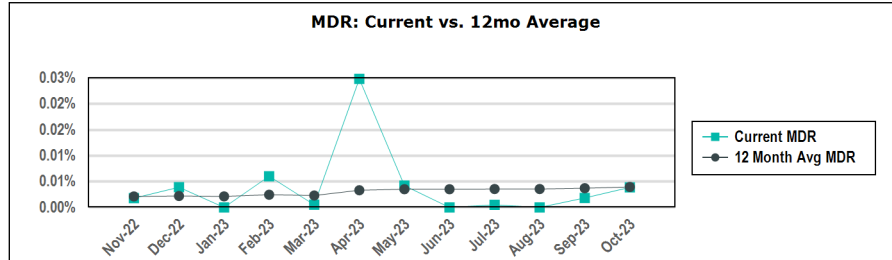
Distribution Date: 25-Oct-2023
05-Oct-2023 3:13:24 PM

Realized Loss Report - Collateral

Summary

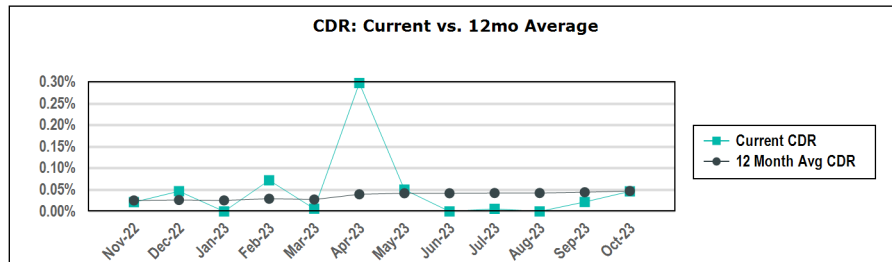
MDR

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



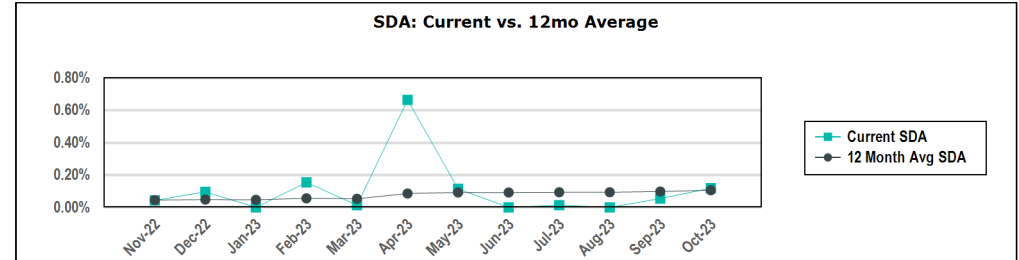
CDR

Current Month	0.046 %
3 Month Average	0.023 %
12 Month Average	0.047 %



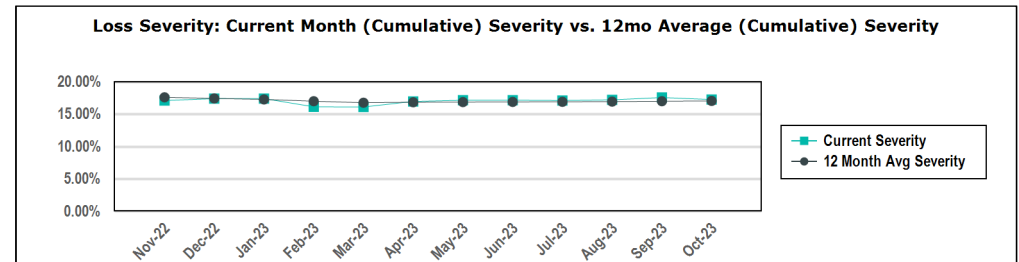
SDA

Current Month	0.119 %
3 Month Average	0.058 %
12 Month Average	0.106 %



Loss Severity

Current Month (Cumulative)	17.307 %
3 Month Average (Cumulative)	17.395 %
12 Month Average (Cumulative)	17.096 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05

Distribution Date: 25-Oct-2023
 05-Oct-2023 3:13:24 PM

Prepayment Rates

Summary

SMM

Current Month	0.503 %
3 Month Average	0.504 %
12 Month Average	0.512 %

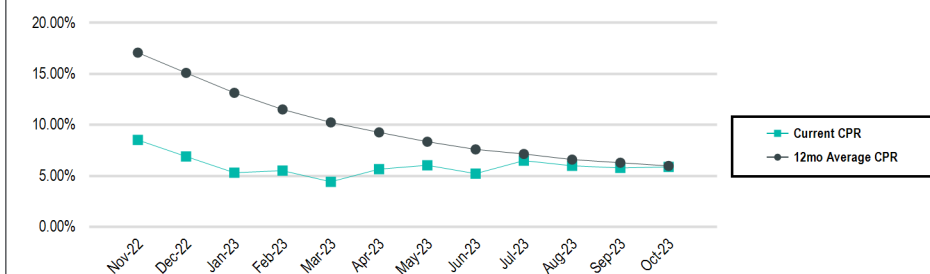
CPR

Current Month	5.871 %
3 Month Average	5.879 %
12 Month Average	5.974 %

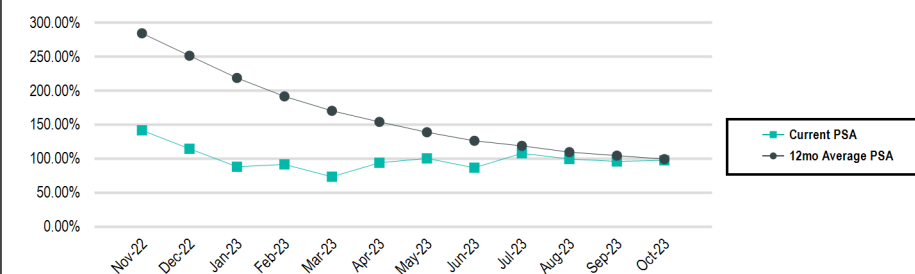
PSA

Current Month	97.847 %
3 Month Average	97.982 %
12 Month Average	99.566 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Oct-2023
 05-Oct-2023 3:13:24 PM

Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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

Distribution Date: 25-Oct-2023
05-Oct-2023 3:13:24 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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-Oct-2023
05-Oct-2023 3:13:24 PM

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>

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

Distribution Date: 25-Oct-2023
05-Oct-2023 3:13:24 PM

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>