

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-May-2023
 05-May-2023 4:22:54 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		04/28/2023	0.00000 %	11,074,724,338.36	0.00	84,720,913.73	0.00	10,990,003,424.62	84,720,913.73	0.00
1M-1	30711XNS9	05/24/2023	5.57043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	05/24/2023	7.22043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/28/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	05/24/2023	7.22043 %	14,415,441.83	86,738.07	1,188,968.85	0.00	13,226,472.98	1,275,706.92	0.00
1M-BH		04/28/2023	0.00000 %	60,978,876.10	0.00	5,029,466.69	0.00	55,949,409.42	5,029,466.69	0.00
1M-2C	30711XNV2	05/24/2023	7.22043 %	58,556,745.94	352,337.40	0.00	0.00	58,556,745.94	352,337.40	0.00
1M-CH		04/28/2023	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	05/24/2023	7.22043 %	72,972,187.77	439,075.48	1,188,968.85	0.00	71,783,218.92	1,628,044.33	0.00
1M-2H		04/28/2023	0.00000 %	308,680,938.16	0.00	5,029,466.69	0.00	303,651,471.48	5,029,466.69	0.00
1B-1	30711XNW0	05/24/2023	8.62043 %	207,818,000.00	370,179.64	0.00	0.00	51,530,558.00	370,179.64	0.00
1B-1H		04/28/2023	0.00000 %	10,938,291.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		04/28/2023	0.00000 %	216,210,422.25	0.00	0.00	113,002.99	216,097,419.26	0.00	2,658,871.74
1A-I1	30711XNY6	05/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	05/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	05/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	05/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	05/24/2023	1.80000 %	0.00	21,623.16	0.00	0.00	0.00	21,623.16	0.00
1B-I2	30711XPJ7	05/24/2023	1.40000 %	0.00	16,818.02	0.00	0.00	0.00	16,818.02	0.00
1B-I3	30711XPL2	05/24/2023	1.00000 %	0.00	12,012.87	0.00	0.00	0.00	12,012.87	0.00
1B-I4	30711XPN8	05/24/2023	0.60000 %	0.00	7,207.72	0.00	0.00	0.00	7,207.72	0.00
1C-I1	30711XPQ1	05/24/2023	1.80000 %	0.00	87,835.12	0.00	0.00	0.00	87,835.12	0.00
1C-I2	30711XPS7	05/24/2023	1.40000 %	0.00	68,316.20	0.00	0.00	0.00	68,316.20	0.00
1C-I3	30711XPU2	05/24/2023	1.00000 %	0.00	48,797.29	0.00	0.00	0.00	48,797.29	0.00
1C-I4	30711XPW8	05/24/2023	0.60000 %	0.00	29,278.37	0.00	0.00	0.00	29,278.37	0.00
1E-A1	30711XNZ3	05/24/2023	5.42043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	05/24/2023	5.82043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	05/24/2023	6.22043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	05/24/2023	6.62043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	05/24/2023	5.42043 %	14,415,441.83	65,114.91	1,188,968.85	0.00	13,226,472.98	1,254,083.76	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-2023
05-May-2023 4:22:54 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	05/24/2023	5.82043 %	14,415,441.83	69,920.06	1,188,968.85	0.00	13,226,472.98	1,258,888.91	0.00
1E-B3	30711XPM0	05/24/2023	6.22043 %	14,415,441.83	74,725.21	1,188,968.85	0.00	13,226,472.98	1,263,694.06	0.00
1E-B4	30711XPP3	05/24/2023	6.62043 %	14,415,441.83	79,530.35	1,188,968.85	0.00	13,226,472.98	1,268,499.20	0.00
1E-C1	30711XPR9	05/24/2023	5.42043 %	58,556,745.94	264,502.29	0.00	0.00	58,556,745.94	264,502.29	0.00
1E-C2	30711XPT5	05/24/2023	5.82043 %	58,556,745.94	284,021.20	0.00	0.00	58,556,745.94	284,021.20	0.00
1E-C3	30711XPV0	05/24/2023	6.22043 %	58,556,745.94	303,540.12	0.00	0.00	58,556,745.94	303,540.12	0.00
1E-C4	30711XPX6	05/24/2023	6.62043 %	58,556,745.94	323,059.03	0.00	0.00	58,556,745.94	323,059.03	0.00
1E-D1	30711XPY4	05/24/2023	5.42043 %	14,415,441.83	65,114.91	1,188,968.85	0.00	13,226,472.98	1,254,083.76	0.00
1E-D2	30711XPZ1	05/24/2023	5.82043 %	14,415,441.83	69,920.06	1,188,968.85	0.00	13,226,472.98	1,258,888.91	0.00
1E-D3	30711XQA5	05/24/2023	6.22043 %	14,415,441.83	74,725.21	1,188,968.85	0.00	13,226,472.98	1,263,694.06	0.00
1E-D4	30711XQB3	05/24/2023	6.62043 %	14,415,441.83	79,530.35	1,188,968.85	0.00	13,226,472.98	1,268,499.20	0.00
1E-D5	30711XQC1	05/24/2023	7.22043 %	14,415,441.83	86,738.07	1,188,968.85	0.00	13,226,472.98	1,275,706.92	0.00
1E-F1	30711XQD9	05/24/2023	5.42043 %	72,972,187.77	329,617.20	1,188,968.85	0.00	71,783,218.92	1,518,586.05	0.00
1E-F2	30711XQE7	05/24/2023	5.82043 %	72,972,187.77	353,941.26	1,188,968.85	0.00	71,783,218.92	1,542,910.11	0.00
1E-F3	30711XQF4	05/24/2023	6.22043 %	72,972,187.77	378,265.32	1,188,968.85	0.00	71,783,218.92	1,567,234.17	0.00
1E-F4	30711XQG2	05/24/2023	6.62043 %	72,972,187.77	402,589.38	1,188,968.85	0.00	71,783,218.92	1,591,558.23	0.00
1E-F5	30711XQH0	05/24/2023	7.22043 %	72,972,187.77	439,075.48	1,188,968.85	0.00	71,783,218.92	1,628,044.33	0.00
1-X1	30711XQJ6	05/24/2023	1.80000 %	0.00	21,623.16	0.00	0.00	0.00	21,623.16	0.00
1-X2	30711XQK3	05/24/2023	1.40000 %	0.00	16,818.02	0.00	0.00	0.00	16,818.02	0.00
1-X3	30711XQL1	05/24/2023	1.00000 %	0.00	12,012.87	0.00	0.00	0.00	12,012.87	0.00
1-X4	30711XQM9	05/24/2023	0.60000 %	0.00	7,207.72	0.00	0.00	0.00	7,207.72	0.00
1-Y1	30711XQN7	05/24/2023	1.80000 %	0.00	109,458.28	0.00	0.00	0.00	109,458.28	0.00
1-Y2	30711XQP2	05/24/2023	1.40000 %	0.00	85,134.22	0.00	0.00	0.00	85,134.22	0.00
1-Y3	30711XQQ0	05/24/2023	1.00000 %	0.00	60,810.16	0.00	0.00	0.00	60,810.16	0.00
1-Y4	30711XQR8	05/24/2023	0.60000 %	0.00	36,486.09	0.00	0.00	0.00	36,486.09	0.00
Totals				13,001,824,202.55	5,633,700.27	113,803,348.71	113,002.99	12,887,907,850.86	119,437,048.98	2,658,871.74

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-May-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

NOTE: Ending Balances for 1B-1/1B-1H were adjusted in the amount of \$156,287,442.00 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Series 2017-C05



Distribution Date: 25-May-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	11,074,724,338.36	27,621,799.16	57,099,114.57	0.00	0.00	84,720,913.73	10,990,003,424.62	0.26097959	84,720,913.73
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	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.26351959	1,188,968.85
1M-BH	212,315,938.47	60,978,876.10	1,647,326.80	3,382,139.89	0.00	0.00	5,029,466.69	55,949,409.42	0.26351959	5,029,466.69
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	72,972,187.77	389,429.01	799,539.84	0.00	0.00	1,188,968.85	71,783,218.92	0.45163730	1,188,968.85
1M-2H	672,333,939.00	308,680,938.16	1,647,326.80	3,382,139.89	0.00	0.00	5,029,466.69	303,651,471.48	0.45163787	5,029,466.69
1B-1	51,530,558.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	51,530,558.00	1.00000000	0.00
1B-1H	167,225,733.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00	1.00000000	0.00
1B-2H	218,756,291.00	216,210,422.25	0.00	0.00	0.00	113,002.99	113,002.99	216,097,419.26	0.98784551	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	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.26351959	1,188,968.85
1E-B2	50,191,611.53	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.26351959	1,188,968.85
1E-B3	50,191,611.53	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.26351959	1,188,968.85

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Distribution Date: 25-May-2023
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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-B4	50,191,611.53	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.26351959	1,188,968.85
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	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.13175980	1,188,968.85
1E-D2	100,383,223.06	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.13175980	1,188,968.85
1E-D3	100,383,223.06	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.13175980	1,188,968.85
1E-D4	100,383,223.06	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.13175980	1,188,968.85
1E-D5	100,383,223.06	14,415,441.83	389,429.01	799,539.84	0.00	0.00	1,188,968.85	13,226,472.98	0.13175980	1,188,968.85
1E-F1	108,748,357.47	72,972,187.77	389,429.01	799,539.84	0.00	0.00	1,188,968.85	71,783,218.92	0.66008555	1,188,968.85
1E-F2	108,748,357.47	72,972,187.77	389,429.01	799,539.84	0.00	0.00	1,188,968.85	71,783,218.92	0.66008555	1,188,968.85
1E-F3	108,748,357.47	72,972,187.77	389,429.01	799,539.84	0.00	0.00	1,188,968.85	71,783,218.92	0.66008555	1,188,968.85
1E-F4	108,748,357.47	72,972,187.77	389,429.01	799,539.84	0.00	0.00	1,188,968.85	71,783,218.92	0.66008555	1,188,968.85
1E-F5	108,748,357.47	72,972,187.77	389,429.01	799,539.84	0.00	0.00	1,188,968.85	71,783,218.92	0.66008555	1,188,968.85
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,263,950,042.65	13,001,824,202.55	37,147,316.92	76,656,031.79	0.00	113,002.99	113,916,351.70	12,887,907,850.86	0.27857344	113,803,348.71

NOTE: 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-May-2023
05-May-2023 4:22:54 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	262.99145525	0.65593481	1.35593255	0.00000000	0.00000000	2.01186736	260.97958789	0.26097959	2.01186736
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	287.20818859	7.75884651	15.92975032	0.00000000	0.00000000	23.68859683	263.51959176	0.26351959	23.68859683
1M-BH	212,315,938.47	287.20818861	7.75884661	15.92975033	0.00000000	0.00000000	23.68859694	263.51959171	0.26351959	23.68859694
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	459.11791873	2.45016412	5.03045172	0.00000000	0.00000000	7.48061584	451.63730289	0.45163730	7.48061584
1M-2H	672,333,939.00	459.11848303	2.45016160	5.03044647	0.00000000	0.00000000	7.48060807	451.63787497	0.45163787	7.48060807
1B-1	51,530,558.00	4032.90800771	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	167,225,733.00	65.41033371	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	988.36207755	0.00000000	0.00000000	0.00000000	0.51657024	0.51657024	987.84550731	0.98784551	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	287.20818859	7.75884651	15.92975032	0.00000000	0.00000000	23.68859683	263.51959176	0.26351959	23.68859683
1E-B2	50,191,611.53	287.20818859	7.75884651	15.92975032	0.00000000	0.00000000	23.68859683	263.51959176	0.26351959	23.68859683
1E-B3	50,191,611.53	287.20818859	7.75884651	15.92975032	0.00000000	0.00000000	23.68859683	263.51959176	0.26351959	23.68859683

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-2023
05-May-2023 4:22:54 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	287.20818859	7.75884651	15.92975032	0.00000000	0.00000000	23.68859683	263.51959176	0.26351959	23.68859683
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	143.60409430	3.87942326	7.96487516	0.00000000	0.00000000	11.84429842	131.75979588	0.13175980	11.84429842
1E-D2	100,383,223.06	143.60409430	3.87942326	7.96487516	0.00000000	0.00000000	11.84429842	131.75979588	0.13175980	11.84429842
1E-D3	100,383,223.06	143.60409430	3.87942326	7.96487516	0.00000000	0.00000000	11.84429842	131.75979588	0.13175980	11.84429842
1E-D4	100,383,223.06	143.60409430	3.87942326	7.96487516	0.00000000	0.00000000	11.84429842	131.75979588	0.13175980	11.84429842
1E-D5	100,383,223.06	143.60409430	3.87942326	7.96487516	0.00000000	0.00000000	11.84429842	131.75979588	0.13175980	11.84429842
1E-F1	108,748,357.47	671.01875805	3.58101050	7.35220153	0.00000000	0.00000000	10.93321203	660.08554603	0.66008555	10.93321203
1E-F2	108,748,357.47	671.01875805	3.58101050	7.35220153	0.00000000	0.00000000	10.93321203	660.08554603	0.66008555	10.93321203
1E-F3	108,748,357.47	671.01875805	3.58101050	7.35220153	0.00000000	0.00000000	10.93321203	660.08554603	0.66008555	10.93321203
1E-F4	108,748,357.47	671.01875805	3.58101050	7.35220153	0.00000000	0.00000000	10.93321203	660.08554603	0.66008555	10.93321203
1E-F5	108,748,357.47	671.01875805	3.58101050	7.35220153	0.00000000	0.00000000	10.93321203	660.08554603	0.66008555	10.93321203
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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 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-May-2023
 05-May-2023 4:22:54 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	11,074,724,338.36	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,990,003,424.62
1M-1	N/A	N/A	5.57043 %	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	7.22043 %	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	04/25/23 - 05/24/23	30	7.22043 %	14,415,441.83	86,738.07	0.00	0.00	0.00	0.00	86,738.07	0.00	13,226,472.98
1M-BH	N/A	N/A	0.00000 %	60,978,876.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	55,949,409.42
1M-2C	04/25/23 - 05/24/23	30	7.22043 %	58,556,745.94	352,337.40	0.00	0.00	0.00	0.00	352,337.40	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	04/25/23 - 05/24/23	30	7.22043 %	72,972,187.77	439,075.48	0.00	0.00	0.00	0.00	439,075.48	0.00	71,783,218.92
1M-2H	N/A	N/A	0.00000 %	308,680,938.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	303,651,471.48
1B-1	04/25/23 - 05/24/23	30	8.62043 %	207,818,000.00	370,179.64	0.00	0.00	0.00	0.00	370,179.64	0.00	51,530,558.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00
1B-2H	N/A	N/A	0.00000 %	216,210,422.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,097,419.26
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	04/25/23 - 05/24/23	30	1.80000 %	14,415,441.83	21,623.16	0.00	0.00	0.00	0.00	21,623.16	0.00	13,226,472.98
1B-I2	04/25/23 - 05/24/23	30	1.40000 %	14,415,441.83	16,818.02	0.00	0.00	0.00	0.00	16,818.02	0.00	13,226,472.98
1B-I3	04/25/23 - 05/24/23	30	1.00000 %	14,415,441.83	12,012.87	0.00	0.00	0.00	0.00	12,012.87	0.00	13,226,472.98
1B-I4	04/25/23 - 05/24/23	30	0.60000 %	14,415,441.83	7,207.72	0.00	0.00	0.00	0.00	7,207.72	0.00	13,226,472.98
1C-I1	04/25/23 - 05/24/23	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	04/25/23 - 05/24/23	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	04/25/23 - 05/24/23	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	04/25/23 - 05/24/23	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	5.42043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.82043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.22043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.62043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/23 - 05/24/23	30	5.42043 %	14,415,441.83	65,114.91	0.00	0.00	0.00	0.00	65,114.91	0.00	13,226,472.98
1E-B2	04/25/23 - 05/24/23	30	5.82043 %	14,415,441.83	69,920.06	0.00	0.00	0.00	0.00	69,920.06	0.00	13,226,472.98

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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 Columbia, MD 21045
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-2023
 05-May-2023 4:22:54 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	04/25/23 - 05/24/23	30	6.22043 %	14,415,441.83	74,725.21	0.00	0.00	0.00	0.00	74,725.21	0.00	13,226,472.98
1E-B4	04/25/23 - 05/24/23	30	6.62043 %	14,415,441.83	79,530.35	0.00	0.00	0.00	0.00	79,530.35	0.00	13,226,472.98
1E-C1	04/25/23 - 05/24/23	30	5.42043 %	58,556,745.94	264,502.29	0.00	0.00	0.00	0.00	264,502.29	0.00	58,556,745.94
1E-C2	04/25/23 - 05/24/23	30	5.82043 %	58,556,745.94	284,021.20	0.00	0.00	0.00	0.00	284,021.20	0.00	58,556,745.94
1E-C3	04/25/23 - 05/24/23	30	6.22043 %	58,556,745.94	303,540.12	0.00	0.00	0.00	0.00	303,540.12	0.00	58,556,745.94
1E-C4	04/25/23 - 05/24/23	30	6.62043 %	58,556,745.94	323,059.03	0.00	0.00	0.00	0.00	323,059.03	0.00	58,556,745.94
1E-D1	04/25/23 - 05/24/23	30	5.42043 %	14,415,441.83	65,114.91	0.00	0.00	0.00	0.00	65,114.91	0.00	13,226,472.98
1E-D2	04/25/23 - 05/24/23	30	5.82043 %	14,415,441.83	69,920.06	0.00	0.00	0.00	0.00	69,920.06	0.00	13,226,472.98
1E-D3	04/25/23 - 05/24/23	30	6.22043 %	14,415,441.83	74,725.21	0.00	0.00	0.00	0.00	74,725.21	0.00	13,226,472.98
1E-D4	04/25/23 - 05/24/23	30	6.62043 %	14,415,441.83	79,530.35	0.00	0.00	0.00	0.00	79,530.35	0.00	13,226,472.98
1E-D5	04/25/23 - 05/24/23	30	7.22043 %	14,415,441.83	86,738.07	0.00	0.00	0.00	0.00	86,738.07	0.00	13,226,472.98
1E-F1	04/25/23 - 05/24/23	30	5.42043 %	72,972,187.77	329,617.20	0.00	0.00	0.00	0.00	329,617.20	0.00	71,783,218.92
1E-F2	04/25/23 - 05/24/23	30	5.82043 %	72,972,187.77	353,941.26	0.00	0.00	0.00	0.00	353,941.26	0.00	71,783,218.92
1E-F3	04/25/23 - 05/24/23	30	6.22043 %	72,972,187.77	378,265.32	0.00	0.00	0.00	0.00	378,265.32	0.00	71,783,218.92
1E-F4	04/25/23 - 05/24/23	30	6.62043 %	72,972,187.77	402,589.38	0.00	0.00	0.00	0.00	402,589.38	0.00	71,783,218.92
1E-F5	04/25/23 - 05/24/23	30	7.22043 %	72,972,187.77	439,075.48	0.00	0.00	0.00	0.00	439,075.48	0.00	71,783,218.92
1-X1	04/25/23 - 05/24/23	30	1.80000 %	14,415,441.83	21,623.16	0.00	0.00	0.00	0.00	21,623.16	0.00	13,226,472.98
1-X2	04/25/23 - 05/24/23	30	1.40000 %	14,415,441.83	16,818.02	0.00	0.00	0.00	0.00	16,818.02	0.00	13,226,472.98
1-X3	04/25/23 - 05/24/23	30	1.00000 %	14,415,441.83	12,012.87	0.00	0.00	0.00	0.00	12,012.87	0.00	13,226,472.98
1-X4	04/25/23 - 05/24/23	30	0.60000 %	14,415,441.83	7,207.72	0.00	0.00	0.00	0.00	7,207.72	0.00	13,226,472.98
1-Y1	04/25/23 - 05/24/23	30	1.80000 %	72,972,187.77	109,458.28	0.00	0.00	0.00	0.00	109,458.28	0.00	71,783,218.92
1-Y2	04/25/23 - 05/24/23	30	1.40000 %	72,972,187.77	85,134.22	0.00	0.00	0.00	0.00	85,134.22	0.00	71,783,218.92
1-Y3	04/25/23 - 05/24/23	30	1.00000 %	72,972,187.77	60,810.16	0.00	0.00	0.00	0.00	60,810.16	0.00	71,783,218.92
1-Y4	04/25/23 - 05/24/23	30	0.60000 %	72,972,187.77	36,486.09	0.00	0.00	0.00	0.00	36,486.09	0.00	71,783,218.92
Totals					5,633,700.27	0.00	0.00	0.00	0.00	5,633,700.27	0.00	

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-May-2023
 05-May-2023 4:22:54 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 %	262.99145525	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	260.97958789
1M-1	353,291,000.00	5.57043 %	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	7.22043 %	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	7.22043 %	287.20818859	1.72813877	0.00000000	0.00000000	0.00000000	0.00000000	1.72813877	0.00000000	263.51959176
1M-BH	212,315,938.47	0.00000 %	287.20818861	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	263.51959171
1M-2C	58,556,745.94	7.22043 %	1000.00000000	6.01702493	0.00000000	0.00000000	0.00000000	0.00000000	6.01702493	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	7.22043 %	459.11791873	2.76252401	0.00000000	0.00000000	0.00000000	0.00000000	2.76252401	0.00000000	451.63730289
1M-2H	672,333,939.00	0.00000 %	459.11848303	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	451.63787497
1B-1	51,530,558.00	8.62043 %	4032.90800771	7.18369167	0.00000000	0.00000000	0.00000000	0.00000000	7.18369167	0.00000000	1000.00000000
1B-1H	167,225,733.00	0.00000 %	65.41033371	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	988.36207755	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.84550731
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 %	287.20818859	0.43081223	0.00000000	0.00000000	0.00000000	0.00000000	0.43081223	0.00000000	263.51959176
1B-I2	0.00	1.40000 %	287.20818859	0.33507631	0.00000000	0.00000000	0.00000000	0.00000000	0.33507631	0.00000000	263.51959176
1B-I3	0.00	1.00000 %	287.20818859	0.23934019	0.00000000	0.00000000	0.00000000	0.00000000	0.23934019	0.00000000	263.51959176
1B-I4	0.00	0.60000 %	287.20818859	0.14360408	0.00000000	0.00000000	0.00000000	0.00000000	0.14360408	0.00000000	263.51959176
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	5.42043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	5.82043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.22043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C05



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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,191,611.53	6.62043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.42043 %	287.20818859	1.29732655	0.00000000	0.00000000	0.00000000	0.00000000	1.29732655	0.00000000	263.51959176
1E-B2	50,191,611.53	5.82043 %	287.20818859	1.39306266	0.00000000	0.00000000	0.00000000	0.00000000	1.39306266	0.00000000	263.51959176
1E-B3	50,191,611.53	6.22043 %	287.20818859	1.48879878	0.00000000	0.00000000	0.00000000	0.00000000	1.48879878	0.00000000	263.51959176
1E-B4	50,191,611.53	6.62043 %	287.20818859	1.58453470	0.00000000	0.00000000	0.00000000	0.00000000	1.58453470	0.00000000	263.51959176
1E-C1	58,556,745.94	5.42043 %	1000.00000000	4.51702508	0.00000000	0.00000000	0.00000000	0.00000000	4.51702508	0.00000000	1000.00000000
1E-C2	58,556,745.94	5.82043 %	1000.00000000	4.85035832	0.00000000	0.00000000	0.00000000	0.00000000	4.85035832	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.22043 %	1000.00000000	5.18369174	0.00000000	0.00000000	0.00000000	0.00000000	5.18369174	0.00000000	1000.00000000
1E-C4	58,556,745.94	6.62043 %	1000.00000000	5.51702498	0.00000000	0.00000000	0.00000000	0.00000000	5.51702498	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.42043 %	143.60409430	0.64866327	0.00000000	0.00000000	0.00000000	0.00000000	0.64866327	0.00000000	131.75979588
1E-D2	100,383,223.06	5.82043 %	143.60409430	0.69653133	0.00000000	0.00000000	0.00000000	0.00000000	0.69653133	0.00000000	131.75979588
1E-D3	100,383,223.06	6.22043 %	143.60409430	0.74439939	0.00000000	0.00000000	0.00000000	0.00000000	0.74439939	0.00000000	131.75979588
1E-D4	100,383,223.06	6.62043 %	143.60409430	0.79226735	0.00000000	0.00000000	0.00000000	0.00000000	0.79226735	0.00000000	131.75979588
1E-D5	100,383,223.06	7.22043 %	143.60409430	0.86406939	0.00000000	0.00000000	0.00000000	0.00000000	0.86406939	0.00000000	131.75979588
1E-F1	108,748,357.47	5.42043 %	671.01875805	3.03100854	0.00000000	0.00000000	0.00000000	0.00000000	3.03100854	0.00000000	660.08554603
1E-F2	108,748,357.47	5.82043 %	671.01875805	3.25468143	0.00000000	0.00000000	0.00000000	0.00000000	3.25468143	0.00000000	660.08554603
1E-F3	108,748,357.47	6.22043 %	671.01875805	3.47835433	0.00000000	0.00000000	0.00000000	0.00000000	3.47835433	0.00000000	660.08554603
1E-F4	108,748,357.47	6.62043 %	671.01875805	3.70202722	0.00000000	0.00000000	0.00000000	0.00000000	3.70202722	0.00000000	660.08554603
1E-F5	108,748,357.47	7.22043 %	671.01875805	4.03753666	0.00000000	0.00000000	0.00000000	0.00000000	4.03753666	0.00000000	660.08554603
1-X1	0.00	1.80000 %	143.60409352	0.21540611	0.00000000	0.00000000	0.00000000	0.00000000	0.21540611	0.00000000	131.75979517
1-X2	0.00	1.40000 %	143.60409352	0.16753815	0.00000000	0.00000000	0.00000000	0.00000000	0.16753815	0.00000000	131.75979517
1-X3	0.00	1.00000 %	143.60409352	0.11967010	0.00000000	0.00000000	0.00000000	0.00000000	0.11967010	0.00000000	131.75979517
1-X4	0.00	0.60000 %	143.60409352	0.07180204	0.00000000	0.00000000	0.00000000	0.00000000	0.07180204	0.00000000	131.75979517
1-Y1	0.00	1.80000 %	671.01875805	1.00652812	0.00000000	0.00000000	0.00000000	0.00000000	1.00652812	0.00000000	660.08554603
1-Y2	0.00	1.40000 %	671.01875805	0.78285523	0.00000000	0.00000000	0.00000000	0.00000000	0.78285523	0.00000000	660.08554603
1-Y3	0.00	1.00000 %	671.01875805	0.55918233	0.00000000	0.00000000	0.00000000	0.00000000	0.55918233	0.00000000	660.08554603
1-Y4	0.00	0.60000 %	671.01875805	0.33550934	0.00000000	0.00000000	0.00000000	0.00000000	0.33550934	0.00000000	660.08554603

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,130,393.62
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(113,002.99)
Total Deposits	2,017,390.63
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,998,223.97
Total Withdrawals (Pool Distribution Amount)	2,017,390.63
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	91,052,352.26
Total Principal Reduction Cumulative	31,950,966,534.10
Scheduled Principal Current	29,658,554.97
Scheduled Principal Cumulative	3,557,085,096.83
Unscheduled Principal Current	61,280,794.30
Unscheduled Principal Cumulative	28,391,222,562.03
Senior Reduction Amount	84,720,913.73
Subordinate Reduction Amount	6,218,435.54
Calculated Tranche Write-down Amount	113,002.99
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	74,728.32
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	6,652.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	61935
Period Reference Pool Removal Loan Count	315
Period Ending Loan Count	61620
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	11,800,291,825.34
Period PIF Loan Count Current	312
PIF Loan Count Cumulative	112776
Period PIF Loan UPB Current	50,708,820.12
PIF Loan UPB Cumulative	27,336,233,147.21
Period Partial Prepayment Amount	10,382,638.20
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	501,579.75
Credit Event Amount Cumulative	15,465,792.46
Total Active Modified Loan Count	847
Total Active Modified Loan UPB	210,474,657.35
Libor Rate	5.020430%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.132653%
Subordinate Percentage	6.867347%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	6.230000 %	6.280000 %
1M-2C	0.00	0.00	1.000000 %	3.660000 %	3.690000 %
1M-2	0.00	0.00	1.000000 %	3.660000 %	3.690000 %
1M-2H	0.00	0.00	1.000000 %	3.660000 %	3.690000 %
1B-1	0.00	0.00	0.500000 %	1.820000 %	1.830000 %
1B-1H	0.00	0.00	0.500000 %	1.820000 %	1.830000 %
1B-2H	113,002.99	0.00	0.000000 %	0.000000 %	0.000000 %

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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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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	385	74,856,689.24	0.624797 %	0.634363 %
60 Days	124	24,838,638.33	0.201233 %	0.210492 %
90 Days	51	9,997,903.22	0.082765 %	0.084726 %
120 Days	35	7,239,425.95	0.056800 %	0.061350 %
150 Days	29	5,722,043.27	0.047063 %	0.048491 %
180+ Days	226	50,001,349.92	0.366764 %	0.423730 %
Totals	850	172,656,049.93	1.379422 %	1.463151 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-May-2023
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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	351	95,327,127.75	74,728.32	0.078391

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	229,282.65	167.19	0.072919
Summary	0042989071	171,172.23	89.15	0.052082
Summary	0042990161	85,412.84	53.38	0.062496
Summary	0042990689	269,413.95	140.32	0.052083
Summary	0042991392	99,558.42	0.31	0.000311
Summary	0042992047	164,060.40	102.54	0.062501
Summary	0042992616	315,960.96	625.34	0.197917
Summary	0042994080	207,996.96	151.66	0.072915
Summary	0042994959	438,302.29	209.95	0.047901
Summary	0042996327	253,886.97	185.13	0.072918
Summary	0042996693	210,861.79	0.88	0.000417
Summary	0042997000	91,026.34	9.48	0.010415
Summary	0042999210	283,244.77	236.04	0.083334
Summary	0043000107	248,191.45	232.68	0.093750
Summary	0043000139	325,687.79	305.33	0.093749
Summary	0043001231	383,590.11	319.66	0.083334
Summary	0043002121	373,271.26	191.30	0.051250
Summary	0043002721	267,157.80	83.49	0.031251
Summary	0043004734	477,453.13	298.41	0.062500
Summary	0043004745	582,526.70	541.26	0.092916
Summary	0043004835	350,071.23	134.36	0.038381
Summary	0043004978	145,718.98	112.08	0.076915
Summary	0043005227	286,110.57	224.30	0.078396
Summary	0043005454	214,768.39	89.49	0.041668
Summary	0043005463	156,019.22	227.53	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005541	188,490.82	58.90	0.031248
Summary	0043007027	315,147.98	196.97	0.062501
Summary	0043007084	180,412.20	300.69	0.166668
Summary	0043007924	263,634.80	82.39	0.031252
Summary	0043007942	398,642.14	370.41	0.092918
Summary	0043008142	198,097.90	165.08	0.083333
Summary	0043008349	296,320.15	185.20	0.062500
Summary	0043008605	258,645.63	215.54	0.083334
Summary	0043008729	162,630.15	125.36	0.077083
Summary	0043009223	121,670.49	154.21	0.126744
Summary	0043009895	171,780.73	250.51	0.145831
Summary	0043010779	368,082.46	460.10	0.124999
Summary	0043010911	102,741.95	107.02	0.104164
Summary	0043011345	447,198.05	415.52	0.092916
Summary	0043011387	114,028.40	130.66	0.114585
Summary	0043011482	224,232.11	161.63	0.072082
Summary	0043012772	155,642.96	97.28	0.062502
Summary	0043013742	105,379.25	87.82	0.083337
Summary	0043013785	555,948.05	405.38	0.072917
Summary	0043014727	368,594.78	153.58	0.041666
Summary	0043014979	360,169.51	412.69	0.114582
Summary	0043015619	288,572.07	266.78	0.092448
Summary	0043016247	573,738.03	179.29	0.031249
Summary	0043016526	526,284.48	219.29	0.041668
Summary	0043017262	111,388.48	11.60	0.010414
Summary	0043017323	198,119.55	144.46	0.072916
Summary	0043017542	188,615.14	137.53	0.072916
Summary	0043018058	294,201.19	2.51	0.000853
Summary	0043018610	390,273.23	528.50	0.135418
Summary	0043018804	397,193.16	289.62	0.072917
Summary	0043018931	185,999.63	70.52	0.037914
Summary	0043019573	354,627.77	362.19	0.102132
Summary	0043020086	142,851.67	59.52	0.041666
Summary	0043020147	68,638.69	21.45	0.031251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020563	305,586.62	254.66	0.083335
Summary	0043021188	200,994.26	20.94	0.010418
Summary	0043021543	101,578.87	52.91	0.052088
Summary	0043021629	146,898.80	153.02	0.104167
Summary	0043021923	569,597.34	593.33	0.104167
Summary	0043022057	310,530.52	258.78	0.083335
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	101,909.26	9.77	0.009587
Summary	0043023286	349,905.24	36.45	0.010417
Summary	0043024114	53,149.20	44.29	0.083331
Summary	0043024193	126,587.80	118.68	0.093753
Summary	0043024826	158,974.13	66.24	0.041667
Summary	0043025610	587,118.23	489.27	0.083334
Summary	0043025624	372,559.57	271.66	0.072917
Summary	0043026268	410,076.10	213.58	0.052083
Summary	0043026610	355,218.32	185.01	0.052083
Summary	0043027378	418,409.20	305.09	0.072917
Summary	0043028411	358,549.72	112.05	0.031251
Summary	0043029082	355,306.16	296.09	0.083334
Summary	0043029746	407,564.25	339.64	0.083334
Summary	0043029765	265,982.21	193.95	0.072918
Summary	0043030314	606,081.51	568.20	0.093750
Summary	0043030910	201,976.14	189.35	0.093749
Summary	0043031916	238,976.16	248.93	0.104165
Summary	0043031968	557,267.36	754.63	0.135416
Summary	0043032203	163,386.46	51.06	0.031251
Summary	0043032700	81,536.23	110.41	0.135412
Summary	0043033397	187,282.90	195.09	0.104169
Summary	0043033428	146,945.76	179.63	0.122242
Summary	0043034369	204,291.40	212.80	0.104165
Summary	0043034643	125,043.50	13.03	0.010420
Summary	0043034961	291,624.82	60.76	0.020835
Summary	0043035160	104,793.94	90.05	0.085931
Summary	0043035796	293,376.00	183.36	0.062500

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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Distribution Date: 25-May-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043035970	244,398.62	178.21	0.072918
Summary	0043036420	308,939.84	386.17	0.124998
Summary	0043036460	333,280.74	31.94	0.009584
Summary	0043038606	100,761.13	93.62	0.092913
Summary	0043038991	121,978.76	203.30	0.166668
Summary	0043039420	206,302.53	429.80	0.208335
Summary	0043039466	420,623.26	39.83	0.009469
Summary	0043039642	226,115.08	266.65	0.117927
Summary	0043040508	123,617.47	114.86	0.092916
Summary	0043041335	81,590.81	135.98	0.166661
Summary	0043041344	358,904.48	448.63	0.125000
Summary	0043041782	82,896.83	120.89	0.145832
Summary	0043041783	70,203.20	102.38	0.145834
Summary	0043042239	243,553.88	228.33	0.093749
Summary	0043042445	166,912.05	34.77	0.020831
Summary	0043042501	195,770.27	143.44	0.073270
Summary	0043043033	482,967.99	251.55	0.052084
Summary	0043044023	290,122.43	90.66	0.031249
Summary	0043044078	399,725.28	166.55	0.041666
Summary	0043045670	247,885.46	154.93	0.062501
Summary	0043046513	185,782.86	290.29	0.156252
Summary	0043047008	423,285.22	220.46	0.052083
Summary	0043047450	193,467.69	100.76	0.052081
Summary	0043047618	103,685.06	129.61	0.125004
Summary	0043047907	162,321.69	33.82	0.020835
Summary	0043048569	614,965.44	448.41	0.072916
Summary	0043049357	142,660.00	104.02	0.072915
Summary	0043049816	256,087.22	160.05	0.062498
Summary	0043050296	215,092.46	268.87	0.125002
Summary	0043050510	363,545.37	265.09	0.072918
Summary	0043051737	335,305.05	139.71	0.041667
Summary	0043052038	236,635.86	73.95	0.031251
Summary	0043052177	355,027.24	18.03	0.005078
Summary	0043052196	209,390.22	130.87	0.062501

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052353	491,980.06	425.28	0.086443
Summary	0043052368	154,754.28	43.89	0.028361
Summary	0043052554	410,524.52	299.34	0.072916
Summary	0043052557	151,792.41	173.93	0.114584
Summary	0043053268	273,184.00	261.65	0.095778
Summary	0043054381	108,215.01	28.99	0.026789
Summary	0043054701	235,679.40	196.40	0.083334
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055485	375,087.41	156.29	0.041668
Summary	0043056714	156,529.77	81.53	0.052086
Summary	0043057136	254,018.99	271.03	0.106697
Summary	0043058838	273,070.62	170.67	0.062500
Summary	0043059118	267,943.14	251.20	0.093751
Summary	0043059200	469,493.11	293.43	0.062499
Summary	0043059790	176,702.63	18.41	0.010419
Summary	0043059994	487,098.93	558.13	0.114582
Summary	0043060003	86,229.34	62.88	0.072922
Summary	0043060406	245,697.81	76.78	0.031250
Summary	0043060764	607,539.30	1,012.57	0.166667
Summary	0043060946	378,355.17	275.88	0.072916
Summary	0043061462	449,371.33	608.52	0.135416
Summary	0043061504	345,074.01	395.40	0.114584
Summary	0043061685	198,789.85	207.07	0.104165
Summary	0043062246	129,593.96	214.25	0.165324
Summary	0043062272	152,717.61	103.52	0.067785
Summary	0043062442	106,213.43	110.64	0.104168
Summary	0043062466	243,654.25	279.19	0.114584
Summary	0043062635	143,291.75	58.51	0.040833
Summary	0043062966	203,567.49	106.02	0.052081
Summary	0043063242	183,677.49	153.06	0.083331
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	300,502.47	219.12	0.072918
Summary	0043064325	346,145.07	202.77	0.058579
Summary	0043066774	240,920.96	150.58	0.062502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043068369	181,746.78	102.27	0.056271
Summary	0043068552	151,127.93	78.71	0.052082
Summary	0043068794	282,379.71	294.15	0.104168
Summary	0043069527	209,410.88	174.51	0.083334
Summary	0043069711	252,660.69	210.55	0.083333
Summary	0043070667	234,264.97	195.22	0.083333
Summary	0043070700	354,888.17	255.82	0.072085
Summary	0043070855	222,497.00	254.94	0.114581
Summary	0043070905	436,469.10	449.87	0.103070
Summary	0043070918	324,068.49	301.11	0.092916
Summary	0043070950	532,240.60	665.30	0.125000
Summary	0043070960	416,583.04	216.97	0.052083
Summary	0043071178	261,823.59	190.91	0.072916
Summary	0043071444	432,744.61	402.09	0.092916
Summary	0043071579	259,563.83	216.30	0.083332
Summary	0043071608	677,048.90	893.96	0.132038
Summary	0043071676	209,592.60	194.75	0.092918
Summary	0043073151	353,703.09	107.58	0.030415
Summary	0043074482	181,142.08	226.43	0.125001
Summary	0043075885	483,147.48	397.88	0.082352
Summary	0043076172	241,402.90	100.58	0.041665
Summary	0043076277	121,543.38	37.98	0.031248
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	386,225.71	184.57	0.047788
Summary	0043077854	379,646.13	276.83	0.072918
Summary	0043078227	338,698.72	40.60	0.011987
Summary	0043078318	201,131.09	62.85	0.031248
Summary	0043078379	95,481.15	109.41	0.114588
Summary	0043078608	142,150.91	103.65	0.072915
Summary	0043079276	230,217.83	139.09	0.060417
Summary	0043079331	322,839.33	67.26	0.020834
Summary	0043079612	166,818.98	139.02	0.083336
Summary	0043079623	172,426.23	161.65	0.093750
Summary	0043079628	161,006.62	100.63	0.062501

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079677	399,141.07	623.66	0.156251
Summary	0043079745	231,708.83	168.95	0.072915
Summary	0043079811	302,844.02	189.28	0.062501
Summary	0043080065	321,537.00	401.92	0.125000
Summary	0043080372	172,909.90	108.07	0.062501
Summary	0043080435	146,523.88	122.10	0.083331
Summary	0043080750	212,311.34	221.16	0.104168
Summary	0043081009	484,144.35	453.89	0.093751
Summary	0043081348	203,126.71	275.07	0.135418
Summary	0043081492	321,880.81	167.65	0.052084
Summary	0043081522	234,296.96	219.65	0.093749
Summary	0043081856	254,382.45	291.48	0.114583
Summary	0043082289	420,759.05	350.63	0.083333
Summary	0043082426	132,644.13	138.17	0.104166
Summary	0043082671	224,034.00	93.35	0.041668
Summary	0043082928	563,280.42	586.75	0.104167
Summary	0043083196	357,333.15	446.67	0.125001
Summary	0043083275	239,931.32	249.93	0.104167
Summary	0043083515	145,722.19	106.26	0.072920
Summary	0043083559	283,096.83	206.42	0.072915
Summary	0043083724	251,623.01	9.69	0.003851
Summary	0043083911	141,809.10	57.91	0.040837
Summary	0043084083	114,092.70	162.76	0.142656
Summary	0043084150	104,699.16	119.97	0.114585
Summary	0043084236	337,923.98	211.20	0.062499
Summary	0043084262	218,785.90	296.27	0.135415
Summary	0043084926	198,655.56	186.24	0.093750
Summary	0043085195	421,022.89	263.14	0.062500
Summary	0043085210	105,853.84	88.21	0.083332
Summary	0043085287	100,475.58	18.29	0.018203
Summary	0043085295	353,042.72	205.94	0.058333
Summary	0043085405	532,067.99	277.12	0.052084
Summary	0043085994	308,682.17	32.15	0.010415
Summary	0043086036	263,471.12	137.22	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043089192	231,022.25	120.32	0.052082
Summary	0043089487	381,035.44	354.05	0.092918
Summary	0043090825	341,994.66	213.75	0.062501
Summary	0043092160	116,523.83	24.28	0.020837
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	387,338.03	121.04	0.031249
Summary	0043092921	350,685.89	328.77	0.093751
Summary	0043093410	210,179.71	131.36	0.062499
Summary	0043095135	117,496.46	110.15	0.093748
Summary	0043095536	238,595.10	171.99	0.072084
Summary	0043096266	227,892.14	47.48	0.020834
Summary	0043096812	204,176.59	148.88	0.072917
Summary	0043096828	187,510.01	136.73	0.072919
Summary	0043096857	112,573.77	58.63	0.052081
Summary	0043097646	601,647.84	313.36	0.052084
Summary	0043099839	103,568.63	86.31	0.083336
Summary	0043100214	388,501.27	526.10	0.135418
Summary	0043101332	538,980.06	449.15	0.083333
Summary	0043102995	475,727.39	445.99	0.093749
Summary	0043103114	214,288.41	200.90	0.093752
Summary	0043103396	169,932.82	159.31	0.093749
Summary	0043103875	369,053.43	230.66	0.062500
Summary	0043104805	240,499.54	125.26	0.052083
Summary	0043105244	489,611.22	408.01	0.083333
Summary	0043105873	141,038.57	88.15	0.062501
Summary	0043107168	444,984.39	324.47	0.072917
Summary	0043107177	429,544.66	127.72	0.029734
Summary	0043107624	291,741.79	91.17	0.031250
Summary	0043108059	194,911.13	203.03	0.104165
Summary	0043108581	217,839.67	226.92	0.104168
Summary	0043109588	234,454.14	146.53	0.062498
Summary	0043109733	134,768.18	14.04	0.010418
Summary	0043109915	428,025.40	293.48	0.068566
Summary	0043110438	260,093.53	135.47	0.052085

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043111439	173,294.15	18.05	0.010416
Summary	0043112501	464,123.77	386.77	0.083333
Summary	0043112848	244,232.49	127.20	0.052082
Summary	0043113013	200,808.00	83.67	0.041667
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	598,818.55	935.65	0.156249
Summary	0043114421	117,922.45	110.55	0.093748
Summary	0043115246	325,021.42	322.64	0.099267
Summary	0043115561	180,257.52	112.66	0.062499
Summary	0043115750	209,261.53	48.54	0.023196
Summary	0043116297	413,586.24	435.55	0.105311
Summary	0043116336	112,102.44	11.68	0.010419
Summary	0043118021	301,130.27	94.10	0.031249
Summary	0043118861	646,596.48	1,212.37	0.187500
Summary	0043119079	220,735.48	252.93	0.114585
Summary	0043120136	389,050.93	405.26	0.104166
Summary	0043120263	237,967.63	173.52	0.072917
Summary	0043120786	401,977.88	586.22	0.145834
Summary	0043121547	150,814.75	157.10	0.104168
Summary	0043122022	134,964.17	70.29	0.052080
Summary	0043122217	303,574.46	347.85	0.114585
Summary	0043122760	155,937.36	259.90	0.166669
Summary	0043124215	375,508.42	156.46	0.041666
Summary	0043124236	78,984.60	90.50	0.114579
Summary	0043125984	302,198.94	125.92	0.041668
Summary	0043126783	183,228.25	229.04	0.125003
Summary	0043127853	373,834.74	145.90	0.039028
Summary	0043127907	234,296.96	219.65	0.093749
Summary	0043129058	122,637.54	114.97	0.093748
Summary	0043129146	498,772.02	779.33	0.156250
Summary	0043130756	323,415.02	134.76	0.041668
Summary	0043131495	138,113.95	172.64	0.124998
Summary	0043132081	597,393.31	497.83	0.083334
Summary	0043132568	308,757.00	128.65	0.041667

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132952	129,237.37	54.61	0.042256
Summary	0043133194	340,713.35	141.96	0.041666
Summary	0043133704	124,074.01	103.40	0.083337
Summary	0043133878	542,426.08	339.02	0.062501
Summary	0043134464	175,351.49	152.54	0.086991
Summary	0043136619	371,493.84	270.88	0.072916
Summary	0043136848	99,361.52	62.10	0.062499
Summary	0043137024	121,431.05	101.19	0.083331
Summary	0043137245	431,025.38	359.19	0.083334
Summary	0043138886	381,321.34	278.05	0.072918
Summary	0043139417	324,826.81	67.67	0.020833
Summary	0043140083	245,452.02	76.70	0.031248
Summary	0043143098	137,364.58	171.71	0.125003
Summary	0043144094	280,632.85	116.93	0.041667
Summary	0043144135	174,146.65	163.59	0.093938
Summary	0043144838	111,864.73	46.61	0.041666
Summary	0043144944	280,448.03	146.07	0.052085
Summary	0043145622	161,476.64	168.20	0.104164
Summary	0043146073	364,303.32	417.43	0.114583
Summary	0043146210	301,494.43	87.54	0.029035
Summary	0043146228	425,041.48	619.85	0.145833
Summary	0043146898	382,523.29	438.31	0.114584
Summary	0043146960	116,730.02	133.75	0.114581
Summary	0043147108	135,543.69	28.24	0.020835
Summary	0043147249	369,309.77	500.11	0.135417
Summary	0043147338	246,549.30	359.55	0.145833
Summary	0043147523	200,378.17	41.75	0.020836
Summary	0043147538	283,942.16	177.46	0.062499
Summary	0043147822	140,956.37	88.10	0.062502
Summary	0043148396	400,012.54	166.67	0.041666
Summary	0043148665	161,292.98	196.30	0.121704
Summary	0043148700	247,275.82	180.31	0.072919
Summary	0043149184	314,170.84	294.54	0.093752
Summary	0043151264	265,808.85	83.07	0.031252

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 Customer Service - CTSLink
 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043152166	215,537.82	276.20	0.128145
Summary	0043152386	181,402.72	56.69	0.031251
Summary	0043154047	108,282.14	2.33	0.002152
Summary	0043154084	315,914.23	164.54	0.052084
Summary	0043154986	219,499.53	160.05	0.072916
Summary	0043156064	543,253.08	226.36	0.041668
Summary	0043156689	369,775.05	115.55	0.031249
Summary	0043157379	416,870.08	260.54	0.062499
Summary	0043157728	222,226.66	254.63	0.114581
Summary	0043157732	464,386.02	725.60	0.156249
Summary	0043158175	386,409.36	201.25	0.052082
Summary	0043158516	249,546.34	91.67	0.036735
Summary	0043158559	164,048.83	102.53	0.062500
Summary	0043159431	158,391.49	115.49	0.072914
Summary	0043160396	628,463.74	720.11	0.114583
Summary	0043161245	525,927.03	547.84	0.104167
Summary	0043161925	156,188.90	211.51	0.135419
Summary	0043162097	85,579.20	115.89	0.135418
Summary	0043162263	106,157.49	153.18	0.144295
Summary	0043162907	142,886.47	15.91	0.011135

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	501,579.75	109,111.88	21.754

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043029494	283,004.28	64,928.58	22.943
0043056434	135,082.29	415.94	0.308
0043061144	83,493.18	43,767.36	52.420

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	326,955.41	3,891.11	123,602.81	37.804

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043020155	36,616.25	14.00	67,440.36	184.182
0043148988	163,915.78	95.00	24,222.07	14.777
0043152959	126,423.38	3,782.11	31,940.38	25.265

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



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
97	15,465,792.46	2,658,875.24	17.192

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	4,893.53	3.641
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
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	64,928.58	22.943
0043033165	171,425.35	3,304.47	1.928

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	49,272.83	28.877
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	43,767.36	52.420
0043061837	197,559.51	25,322.87	12.818
0043062311	120,293.78	34,955.87	29.059
0043062659	57,953.12	61,437.74	106.013

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	55,167.40	25.714
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043086905	223,045.61	4,523.76	2.028
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	83,441.12	26.552
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	8,420.59	11.823
0043128952	221,411.86	(3,432.24)	(1.550)
0043134054	155,168.67	7,164.41	4.617

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Cumulative Realized Loss Detail

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

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	6	828,535.16	113,002.99	0.001 %	0	0.00	0.00	0.000 %	6	828,535.16	113,002.99	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	0043020155	37,000.00	4.250 %	MN	71.00	360	36,616.25	03/31/2023	14.00	67,440.36
Summary	0043029494	300,000.00	4.000 %	IL	80.00	360	283,004.28	04/30/2023	64,928.58	64,928.58
Summary	0043056434	139,000.00	4.875 %	TX	80.00	360	135,082.29	04/30/2023	415.94	415.94
Summary	0043061144	88,000.00	3.875 %	MO	67.00	360	83,493.18	04/30/2023	43,767.36	43,767.36
Summary	0043148988	172,000.00	3.875 %	AZ	80.00	360	163,915.78	11/30/2022	95.00	24,222.07
Summary	0043152959	135,000.00	4.000 %	MO	80.00	360	126,423.38	03/31/2023	3,782.11	31,940.38

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

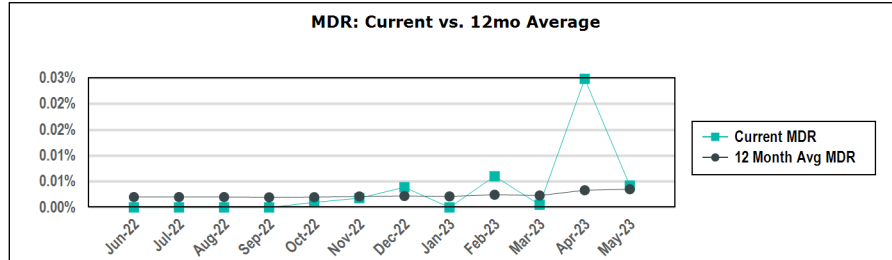
Distribution Date: 25-May-2023
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Realized Loss Report - Collateral

Summary

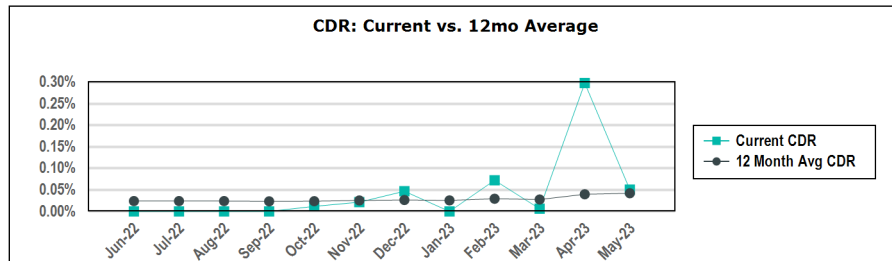
MDR

Current Month 0.004 %
3 Month Average 0.010 %
12 Month Average 0.004 %



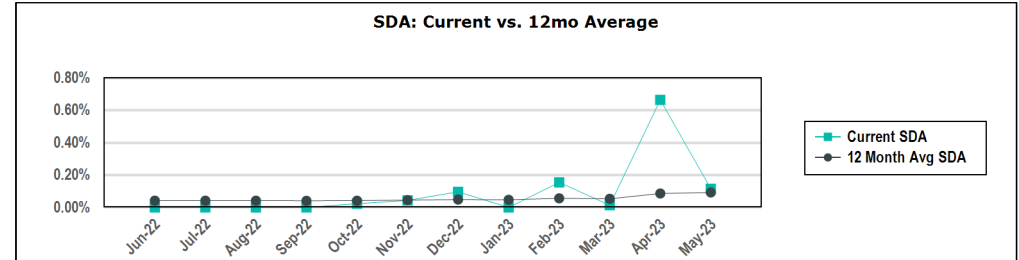
CDR

Current Month 0.051 %
3 Month Average 0.118 %
12 Month Average 0.042 %



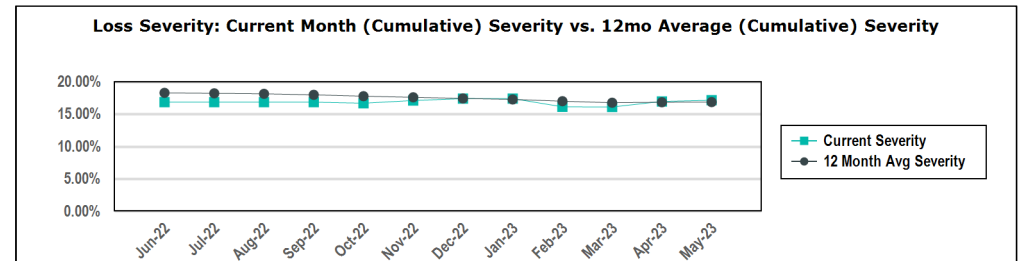
SDA

Current Month 0.116 %
3 Month Average 0.265 %
12 Month Average 0.093 %



Loss Severity

Current Month (Cumulative) 17.192 %
3 Month Average (Cumulative) 16.787 %
12 Month Average (Cumulative) 16.913 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.518 %
3 Month Average	0.459 %
12 Month Average	0.728 %

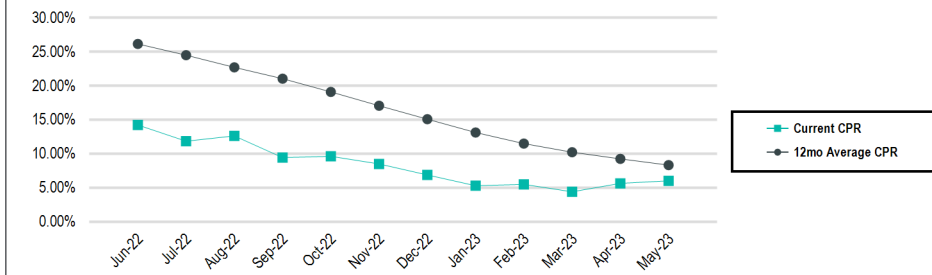
CPR

Current Month	6.037 %
3 Month Average	5.371 %
12 Month Average	8.348 %

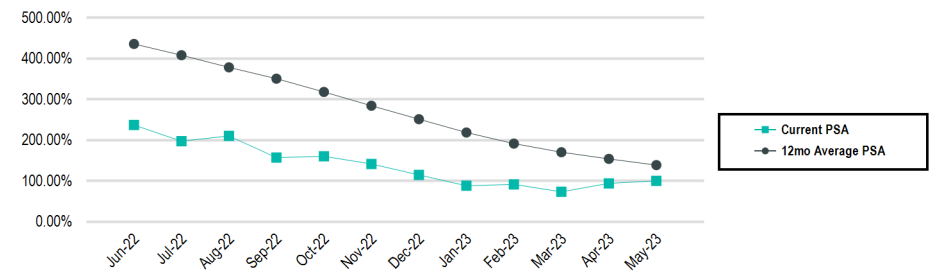
PSA

Current Month	100.620 %
3 Month Average	89.516 %
12 Month Average	139.134 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original 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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Connecticut Avenue Securities

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Supplemental Reporting

Bond Retirement Detail – Effective May 2023

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

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