

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-Sep-2024
 13-Sep-2024 3:48:14 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		08/30/2024	0.00000 %	9,883,600,956.74	0.00	75,353,278.30	0.00	9,808,247,678.44	75,353,278.30	0.00
1M-1	30711XNS9	09/24/2024	6.01332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	09/24/2024	7.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	09/24/2024	7.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XNV2	09/24/2024	7.66332 %	56,248,665.03	359,209.60	1,060,504.77	0.00	55,188,160.26	1,419,714.37	0.00
1M-CH		08/30/2024	0.00000 %	237,938,602.84	0.00	4,486,062.43	0.00	233,452,540.42	4,486,062.43	0.00
1M-2	30711XNX8	09/24/2024	7.66332 %	56,248,665.03	359,209.60	1,060,504.77	0.00	55,188,160.26	1,419,714.37	0.00
1M-2H		08/30/2024	0.00000 %	237,938,602.84	0.00	4,486,062.43	0.00	233,452,540.42	4,486,062.43	0.00
1B-1	30711XNW0	09/24/2024	9.06332 %	51,530,558.00	389,198.28	0.00	0.00	51,530,558.00	389,198.28	0.00
1B-1H		08/30/2024	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		08/30/2024	0.00000 %	214,981,172.20	0.00	0.00	31,285.17	214,949,887.03	0.00	3,806,403.97
1A-I1	30711XNY6	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	09/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	09/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	09/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XPJ7	09/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XPL2	09/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XPN8	09/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XPQ1	09/24/2024	1.80000 %	0.00	84,373.00	0.00	0.00	0.00	84,373.00	0.00
1C-I2	30711XPS7	09/24/2024	1.40000 %	0.00	65,623.44	0.00	0.00	0.00	65,623.44	0.00
1C-I3	30711XPU2	09/24/2024	1.00000 %	0.00	46,873.89	0.00	0.00	0.00	46,873.89	0.00
1C-I4	30711XPW8	09/24/2024	0.60000 %	0.00	28,124.33	0.00	0.00	0.00	28,124.33	0.00
1E-A1	30711XNZ3	09/24/2024	5.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	09/24/2024	6.26332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	09/24/2024	6.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	09/24/2024	7.06332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	09/24/2024	5.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPk4	09/24/2024	6.26332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XPM0	09/24/2024	6.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XPP3	09/24/2024	7.06332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XPR9	09/24/2024	5.86332 %	56,248,665.03	274,836.60	1,060,504.77	0.00	55,188,160.26	1,335,341.37	0.00
1E-C2	30711XPT5	09/24/2024	6.26332 %	56,248,665.03	293,586.16	1,060,504.77	0.00	55,188,160.26	1,354,090.93	0.00
1E-C3	30711XPV0	09/24/2024	6.66332 %	56,248,665.03	312,335.71	1,060,504.77	0.00	55,188,160.26	1,372,840.48	0.00
1E-C4	30711XPX6	09/24/2024	7.06332 %	56,248,665.03	331,085.27	1,060,504.77	0.00	55,188,160.26	1,391,590.04	0.00
1E-D1	30711XPY4	09/24/2024	5.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XPZ1	09/24/2024	6.26332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XQA5	09/24/2024	6.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XQB3	09/24/2024	7.06332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XQC1	09/24/2024	7.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XQD9	09/24/2024	5.86332 %	56,248,665.03	274,836.60	1,060,504.77	0.00	55,188,160.26	1,335,341.37	0.00
1E-F2	30711XQE7	09/24/2024	6.26332 %	56,248,665.03	293,586.16	1,060,504.77	0.00	55,188,160.26	1,354,090.93	0.00
1E-F3	30711XQF4	09/24/2024	6.66332 %	56,248,665.03	312,335.71	1,060,504.77	0.00	55,188,160.26	1,372,840.48	0.00
1E-F4	30711XQG2	09/24/2024	7.06332 %	56,248,665.03	331,085.27	1,060,504.77	0.00	55,188,160.26	1,391,590.04	0.00
1E-F5	30711XQH0	09/24/2024	7.66332 %	56,248,665.03	359,209.60	1,060,504.77	0.00	55,188,160.26	1,419,714.37	0.00
1-X1	30711XQJ6	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	30711XQK3	09/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X3	30711XQL1	09/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	30711XQM9	09/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	30711XQN7	09/24/2024	1.80000 %	0.00	84,373.00	0.00	0.00	0.00	84,373.00	0.00
1-Y2	30711XQP2	09/24/2024	1.40000 %	0.00	65,623.44	0.00	0.00	0.00	65,623.44	0.00
1-Y3	30711XQQ0	09/24/2024	1.00000 %	0.00	46,873.89	0.00	0.00	0.00	46,873.89	0.00
1-Y4	30711XQR8	09/24/2024	0.60000 %	0.00	28,124.33	0.00	0.00	0.00	28,124.33	0.00
Totals				11,411,950,940.95	4,340,503.88	95,990,955.63	31,285.17	11,315,928,700.17	100,331,459.51	3,806,403.97

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	9,883,600,956.74	26,467,733.72	48,885,544.57	0.00	0.00	75,353,278.30	9,808,247,678.44	0.23291644	75,353,278.30
1M-1	353,291,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	18,594,696.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	212,315,938.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	212,315,938.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	58,556,745.94	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.94247314	1,060,504.77
1M-CH	247,702,062.06	237,938,602.84	1,576,627.37	2,909,435.05	0.00	0.00	4,486,062.43	233,452,540.42	0.94247314	4,486,062.43
1M-2	158,939,969.00	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.34722644	1,060,504.77
1M-2H	672,333,939.00	237,938,602.84	1,576,627.37	2,909,435.05	0.00	0.00	4,486,062.43	233,452,540.42	0.34722707	4,486,062.43
1B-1	51,530,558.00	51,530,558.00	0.00	0.00	0.00	0.00	0.00	51,530,558.00	1.00000000	0.00
1B-1H	167,225,733.00	167,225,733.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00	1.00000000	0.00
1B-2H	218,756,291.00	214,981,172.20	0.00	0.00	0.00	31,285.17	31,285.17	214,949,887.03	0.98259980	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Series 2017-C05



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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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	58,556,745.94	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.94247314	1,060,504.77
1E-C2	58,556,745.94	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.94247314	1,060,504.77
1E-C3	58,556,745.94	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.94247314	1,060,504.77
1E-C4	58,556,745.94	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.94247314	1,060,504.77
1E-D1	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	108,748,357.47	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.50748500	1,060,504.77
1E-F2	108,748,357.47	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.50748500	1,060,504.77
1E-F3	108,748,357.47	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.50748500	1,060,504.77
1E-F4	108,748,357.47	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.50748500	1,060,504.77
1E-F5	108,748,357.47	56,248,665.03	372,714.57	687,790.19	0.00	0.00	1,060,504.77	55,188,160.26	0.50748500	1,060,504.77
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,263,950,042.65	11,411,950,940.95	33,720,848.73	62,270,106.76	0.00	31,285.17	96,022,240.80	11,315,928,700.17	0.24459495	95,990,955.63

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

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

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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	234.70585085	0.62852922	1.16088492	0.00000000	0.00000000	1.78941414	232.91643671	0.23291644	1.78941414
1M-1	353,291,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	212,315,938.47	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	212,315,938.47	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	58,556,745.94	960.58385976	6.36501506	11.74570374	0.00000000	0.00000000	18.11071898	942.47314078	0.94247314	18.11071898
1M-CH	247,702,062.06	960.58385974	6.36501512	11.74570379	0.00000000	0.00000000	18.11071895	942.47314083	0.94247314	18.11071895
1M-2	158,939,969.00	353.89880459	2.34500216	4.32735827	0.00000000	0.00000000	6.67236049	347.22644409	0.34722644	6.67236049
1M-2H	672,333,939.00	353.89943752	2.34500637	4.32736603	0.00000000	0.00000000	6.67237242	347.22706512	0.34722707	6.67237242
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	982.74281035	0.00000000	0.00000000	0.00000000	0.14301381	0.14301381	982.59979655	0.98259980	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
13-Sep-2024 3:48:14 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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	58,556,745.94	960.58385976	6.36501506	11.74570374	0.00000000	0.00000000	18.11071898	942.47314078	0.94247314	18.11071898
1E-C2	58,556,745.94	960.58385976	6.36501506	11.74570374	0.00000000	0.00000000	18.11071898	942.47314078	0.94247314	18.11071898
1E-C3	58,556,745.94	960.58385976	6.36501506	11.74570374	0.00000000	0.00000000	18.11071898	942.47314078	0.94247314	18.11071898
1E-C4	58,556,745.94	960.58385976	6.36501506	11.74570374	0.00000000	0.00000000	18.11071898	942.47314078	0.94247314	18.11071898
1E-D1	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	108,748,357.47	517.23691593	3.42731218	6.32460302	0.00000000	0.00000000	9.75191529	507.48500064	0.50748500	9.75191529
1E-F2	108,748,357.47	517.23691593	3.42731218	6.32460302	0.00000000	0.00000000	9.75191529	507.48500064	0.50748500	9.75191529
1E-F3	108,748,357.47	517.23691593	3.42731218	6.32460302	0.00000000	0.00000000	9.75191529	507.48500064	0.50748500	9.75191529
1E-F4	108,748,357.47	517.23691593	3.42731218	6.32460302	0.00000000	0.00000000	9.75191529	507.48500064	0.50748500	9.75191529
1E-F5	108,748,357.47	517.23691593	3.42731218	6.32460302	0.00000000	0.00000000	9.75191529	507.48500064	0.50748500	9.75191529
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
13-Sep-2024 3:48:14 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 %	9,883,600,956.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,808,247,678.44
1M-1	N/A	N/A	6.01332 %	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	7.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	7.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	08/26/24 - 09/24/24	30	7.66332 %	56,248,665.03	359,209.60	0.00	0.00	0.00	0.00	359,209.60	0.00	55,188,160.26
1M-CH	N/A	N/A	0.00000 %	237,938,602.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	233,452,540.42
1M-2	08/26/24 - 09/24/24	30	7.66332 %	56,248,665.03	359,209.60	0.00	0.00	0.00	0.00	359,209.60	0.00	55,188,160.26
1M-2H	N/A	N/A	0.00000 %	237,938,602.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	233,452,540.42
1B-1	08/26/24 - 09/24/24	30	9.06332 %	51,530,558.00	389,198.28	0.00	0.00	0.00	0.00	389,198.28	0.00	51,530,558.00
1B-1H	N/A	N/A	0.00000 %	167,225,733.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00
1B-2H	N/A	N/A	0.00000 %	214,981,172.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,949,887.03
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	08/26/24 - 09/24/24	30	1.80000 %	56,248,665.03	84,373.00	0.00	0.00	0.00	0.00	84,373.00	0.00	55,188,160.26
1C-I2	08/26/24 - 09/24/24	30	1.40000 %	56,248,665.03	65,623.44	0.00	0.00	0.00	0.00	65,623.44	0.00	55,188,160.26
1C-I3	08/26/24 - 09/24/24	30	1.00000 %	56,248,665.03	46,873.89	0.00	0.00	0.00	0.00	46,873.89	0.00	55,188,160.26
1C-I4	08/26/24 - 09/24/24	30	0.60000 %	56,248,665.03	28,124.33	0.00	0.00	0.00	0.00	28,124.33	0.00	55,188,160.26
1E-A1	N/A	N/A	5.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.26332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.06332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.26332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 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	N/A	N/A	6.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	7.06332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	08/26/24 - 09/24/24	30	5.86332 %	56,248,665.03	274,836.60	0.00	0.00	0.00	0.00	274,836.60	0.00	55,188,160.26
1E-C2	08/26/24 - 09/24/24	30	6.26332 %	56,248,665.03	293,586.16	0.00	0.00	0.00	0.00	293,586.16	0.00	55,188,160.26
1E-C3	08/26/24 - 09/24/24	30	6.66332 %	56,248,665.03	312,335.71	0.00	0.00	0.00	0.00	312,335.71	0.00	55,188,160.26
1E-C4	08/26/24 - 09/24/24	30	7.06332 %	56,248,665.03	331,085.27	0.00	0.00	0.00	0.00	331,085.27	0.00	55,188,160.26
1E-D1	N/A	N/A	5.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.26332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	7.06332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.66332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	08/26/24 - 09/24/24	30	5.86332 %	56,248,665.03	274,836.60	0.00	0.00	0.00	0.00	274,836.60	0.00	55,188,160.26
1E-F2	08/26/24 - 09/24/24	30	6.26332 %	56,248,665.03	293,586.16	0.00	0.00	0.00	0.00	293,586.16	0.00	55,188,160.26
1E-F3	08/26/24 - 09/24/24	30	6.66332 %	56,248,665.03	312,335.71	0.00	0.00	0.00	0.00	312,335.71	0.00	55,188,160.26
1E-F4	08/26/24 - 09/24/24	30	7.06332 %	56,248,665.03	331,085.27	0.00	0.00	0.00	0.00	331,085.27	0.00	55,188,160.26
1E-F5	08/26/24 - 09/24/24	30	7.66332 %	56,248,665.03	359,209.60	0.00	0.00	0.00	0.00	359,209.60	0.00	55,188,160.26
1-X1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	08/26/24 - 09/24/24	30	1.80000 %	56,248,665.03	84,373.00	0.00	0.00	0.00	0.00	84,373.00	0.00	55,188,160.26
1-Y2	08/26/24 - 09/24/24	30	1.40000 %	56,248,665.03	65,623.44	0.00	0.00	0.00	0.00	65,623.44	0.00	55,188,160.26
1-Y3	08/26/24 - 09/24/24	30	1.00000 %	56,248,665.03	46,873.89	0.00	0.00	0.00	0.00	46,873.89	0.00	55,188,160.26
1-Y4	08/26/24 - 09/24/24	30	0.60000 %	56,248,665.03	28,124.33	0.00	0.00	0.00	0.00	28,124.33	0.00	55,188,160.26
Totals					4,340,503.88	0.00	0.00	0.00	0.00	4,340,503.88	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 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 %	234.70585085	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	232.91643671
1M-1	353,291,000.00	6.01332 %	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	7.66332 %	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	7.66332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	212,315,938.47	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	58,556,745.94	7.66332 %	960.58385976	6.13438459	0.00000000	0.00000000	0.00000000	0.00000000	6.13438459	0.00000000	942.47314078
1M-CH	247,702,062.06	0.00000 %	960.58385974	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	942.47314083
1M-2	158,939,969.00	7.66332 %	353.89880459	2.26003316	0.00000000	0.00000000	0.00000000	0.00000000	2.26003316	0.00000000	347.22644409
1M-2H	672,333,939.00	0.00000 %	353.89943752	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	347.22706512
1B-1	51,530,558.00	9.06332 %	1000.00000000	7.55276665	0.00000000	0.00000000	0.00000000	0.00000000	7.55276665	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 %	982.74281035	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.59979655
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	960.58385976	1.44087583	0.00000000	0.00000000	0.00000000	0.00000000	1.44087583	0.00000000	942.47314078
1C-I2	0.00	1.40000 %	960.58385976	1.12068113	0.00000000	0.00000000	0.00000000	0.00000000	1.12068113	0.00000000	942.47314078
1C-I3	0.00	1.00000 %	960.58385976	0.80048659	0.00000000	0.00000000	0.00000000	0.00000000	0.80048659	0.00000000	942.47314078
1C-I4	0.00	0.60000 %	960.58385976	0.48029189	0.00000000	0.00000000	0.00000000	0.00000000	0.48029189	0.00000000	942.47314078
1E-A1	50,191,611.53	5.86332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	6.26332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.66332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C05



Distribution Date: 25-Sep-2024
13-Sep-2024 3:48:15 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	7.06332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.86332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,191,611.53	6.26332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,191,611.53	6.66332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	50,191,611.53	7.06332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	58,556,745.94	5.86332 %	960.58385976	4.69350876	0.00000000	0.00000000	0.00000000	0.00000000	4.69350876	0.00000000	942.47314078
1E-C2	58,556,745.94	6.26332 %	960.58385976	5.01370346	0.00000000	0.00000000	0.00000000	0.00000000	5.01370346	0.00000000	942.47314078
1E-C3	58,556,745.94	6.66332 %	960.58385976	5.33389800	0.00000000	0.00000000	0.00000000	0.00000000	5.33389800	0.00000000	942.47314078
1E-C4	58,556,745.94	7.06332 %	960.58385976	5.65409270	0.00000000	0.00000000	0.00000000	0.00000000	5.65409270	0.00000000	942.47314078
1E-D1	100,383,223.06	5.86332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,383,223.06	6.26332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,383,223.06	6.66332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,383,223.06	7.06332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,383,223.06	7.66332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	108,748,357.47	5.86332 %	517.23691593	2.52727127	0.00000000	0.00000000	0.00000000	0.00000000	2.52727127	0.00000000	507.48500064
1E-F2	108,748,357.47	6.26332 %	517.23691593	2.69968363	0.00000000	0.00000000	0.00000000	0.00000000	2.69968363	0.00000000	507.48500064
1E-F3	108,748,357.47	6.66332 %	517.23691593	2.87209589	0.00000000	0.00000000	0.00000000	0.00000000	2.87209589	0.00000000	507.48500064
1E-F4	108,748,357.47	7.06332 %	517.23691593	3.04450824	0.00000000	0.00000000	0.00000000	0.00000000	3.04450824	0.00000000	507.48500064
1E-F5	108,748,357.47	7.66332 %	517.23691593	3.30312667	0.00000000	0.00000000	0.00000000	0.00000000	3.30312667	0.00000000	507.48500064
1-X1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	1.80000 %	517.23691593	0.77585540	0.00000000	0.00000000	0.00000000	0.00000000	0.77585540	0.00000000	507.48500064
1-Y2	0.00	1.40000 %	517.23691593	0.60344305	0.00000000	0.00000000	0.00000000	0.00000000	0.60344305	0.00000000	507.48500064
1-Y3	0.00	1.00000 %	517.23691593	0.43103079	0.00000000	0.00000000	0.00000000	0.00000000	0.43103079	0.00000000	507.48500064
1-Y4	0.00	0.60000 %	517.23691593	0.25861843	0.00000000	0.00000000	0.00000000	0.00000000	0.25861843	0.00000000	507.48500064

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

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

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Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,859,364.48
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(31,285.17)
Total Deposits	1,828,079.31
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,808,912.65
Total Withdrawals (Pool Distribution Amount)	1,828,079.31
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
13-Sep-2024 3:48:15 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	80,931,130.66
Total Principal Reduction Cumulative	33,220,663,802.25
Scheduled Principal Current	28,417,075.67
Scheduled Principal Cumulative	4,001,310,083.87
Unscheduled Principal Current	52,482,769.82
Unscheduled Principal Cumulative	29,215,547,310.91
Senior Reduction Amount	75,353,278.30
Subordinate Reduction Amount	5,546,567.19
Calculated Tranche Write-down Amount	31,285.17
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	66,834.53
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	297,256.94
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	57449
Period Reference Pool Removal Loan Count	289
Period Ending Loan Count	57160
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	10,530,594,557.19
Period PIF Loan Count Current	288
PIF Loan Count Cumulative	117211
Period PIF Loan UPB Current	45,492,640.07
PIF Loan UPB Cumulative	28,041,907,530.31
Period Partial Prepayment Amount	7,131,117.58
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	180
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,335,843.87
Credit Event Amount Current	74,501.20
Credit Event Amount Cumulative	20,727,026.80
Total Active Modified Loan Count	851
Total Active Modified Loan UPB	206,632,031.65
Adjusted SOFR	5.463320%

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13-Sep-2024 3:48:15 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.140244%
Subordinate Percentage	6.859756%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 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 %	6.860000 %	6.860000 %
1M-1	0.00	0.00	2.900000 %	6.860000 %	6.860000 %
1M-1H	0.00	0.00	2.900000 %	6.860000 %	6.860000 %
1M-2A	0.00	0.00	2.300000 %	6.860000 %	6.860000 %
1M-2B	0.00	0.00	1.700000 %	6.860000 %	6.860000 %
1M-2C	0.00	0.00	1.000000 %	4.090000 %	4.120000 %
1M-2	0.00	0.00	1.000000 %	4.090000 %	4.120000 %
1M-2H	0.00	0.00	1.000000 %	4.090000 %	4.120000 %
1B-1	0.00	0.00	0.500000 %	2.030000 %	2.040000 %
1B-1H	0.00	0.00	0.500000 %	2.030000 %	2.040000 %
1B-2H	31,285.17	0.00	0.000000 %	0.000000 %	0.000000 %

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13-Sep-2024 3:48:15 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

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13-Sep-2024 3:48:15 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	453	88,176,524.97	0.792512 %	0.837337 %
60 Days	122	23,546,959.41	0.213436 %	0.223605 %
90 Days	55	10,913,523.96	0.096221 %	0.103636 %
120 Days	34	6,467,775.15	0.059482 %	0.061419 %
150 Days	17	3,467,657.27	0.029741 %	0.032929 %
180+ Days	138	27,422,969.83	0.241428 %	0.260412 %
Totals	819	159,995,410.59	1.432820 %	1.519339 %

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Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	316	84,260,900.21	66,834.53	0.079319

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	225,214.02	164.22	0.072917
Summary	0042989071	167,880.87	87.44	0.052085
Summary	0042990161	83,888.03	52.43	0.062500
Summary	0042991392	134,903.78	152.89	0.113333
Summary	0042994080	204,565.32	149.16	0.072916
Summary	0042997000	89,836.99	9.36	0.010419
Summary	0042999210	279,026.29	232.52	0.083333
Summary	0043000107	244,949.07	229.64	0.093750
Summary	0043000139	319,337.81	299.38	0.093750
Summary	0043002121	366,191.21	187.67	0.051249
Summary	0043002721	263,669.68	82.40	0.031251
Summary	0043004734	465,888.16	291.18	0.062500
Summary	0043004745	571,435.76	530.96	0.092917
Summary	0043004835	344,461.17	134.36	0.039006
Summary	0043004978	143,001.20	112.08	0.078377
Summary	0043005227	282,510.36	224.30	0.079395
Summary	0043005454	210,693.90	87.79	0.041667
Summary	0043005463	152,167.79	221.91	0.145832
Summary	0043005541	185,446.75	57.95	0.031249
Summary	0043005986	117,439.97	129.42	0.110201
Summary	0043007027	308,870.27	193.04	0.062499
Summary	0043007084	177,158.52	295.26	0.166664
Summary	0043007924	258,882.73	80.90	0.031250
Summary	0043007942	417,545.15	387.97	0.092917
Summary	0043008349	300,161.93	187.60	0.062500

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043008605	253,425.59	211.19	0.083334
Summary	0043008729	159,114.10	122.65	0.077083
Summary	0043009223	119,909.99	152.74	0.127379
Summary	0043009895	168,465.66	245.68	0.145834
Summary	0043010779	361,123.95	451.40	0.124999
Summary	0043010911	110,665.06	115.28	0.104170
Summary	0043011345	435,395.53	404.56	0.092918
Summary	0043011387	111,865.04	128.18	0.114585
Summary	0043011482	220,269.04	158.78	0.072085
Summary	0043013742	103,362.96	86.14	0.083337
Summary	0043013785	545,957.03	398.09	0.072916
Summary	0043013870	254,714.17	231.83	0.091016
Summary	0043014498	139,372.90	133.88	0.096059
Summary	0043014727	361,573.82	150.66	0.041668
Summary	0043014979	353,312.03	404.84	0.114584
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	563,365.40	176.05	0.031250
Summary	0043016526	503,919.77	209.97	0.041667
Summary	0043017262	109,529.69	11.41	0.010417
Summary	0043017323	194,582.98	141.88	0.072915
Summary	0043018058	289,152.50	2.51	0.000868
Summary	0043018931	184,647.81	70.01	0.037915
Summary	0043019573	353,871.99	361.96	0.102286
Summary	0043019839	218,655.80	188.61	0.086259
Summary	0043020086	139,404.65	58.09	0.041670
Summary	0043020147	66,993.04	20.94	0.031257
Summary	0043020468	230,049.66	38.51	0.016740
Summary	0043020563	303,533.39	252.94	0.083332
Summary	0043021188	197,415.47	20.56	0.010415
Summary	0043022819	100,305.65	9.61	0.009581
Summary	0043023286	344,773.82	35.91	0.010416
Summary	0043024060	722,546.93	491.25	0.067989
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043025624	365,508.12	266.52	0.072918

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043026268	402,323.73	209.54	0.052082
Summary	0043027378	410,414.47	299.26	0.072917
Summary	0043027589	375,497.33	351.21	0.093532
Summary	0043029082	348,398.79	290.33	0.083333
Summary	0043030314	594,356.74	557.21	0.093750
Summary	0043031916	234,426.12	244.19	0.104165
Summary	0043031968	546,694.98	740.32	0.135417
Summary	0043032203	160,498.69	50.16	0.031253
Summary	0043032700	80,170.69	108.56	0.135411
Summary	0043033397	183,717.14	191.37	0.104166
Summary	0043033428	149,506.41	180.16	0.120503
Summary	0043033521	190,677.25	155.22	0.081405
Summary	0043034369	200,680.57	209.04	0.104166
Summary	0043034643	123,312.66	12.85	0.010421
Summary	0043034961	286,451.40	59.68	0.020834
Summary	0043035160	103,635.81	90.05	0.086891
Summary	0043035796	284,106.54	177.57	0.062501
Summary	0043036420	303,470.68	379.34	0.125001
Summary	0043036460	328,352.71	31.47	0.009584
Summary	0043038606	98,842.67	91.84	0.092915
Summary	0043038991	119,636.31	199.39	0.166663
Summary	0043039212	439,156.61	346.30	0.078856
Summary	0043039420	201,971.52	420.77	0.208331
Summary	0043039466	414,190.31	39.83	0.009616
Summary	0043039642	221,875.01	261.79	0.117990
Summary	0043040508	121,249.81	112.66	0.092916
Summary	0043041335	80,029.32	133.38	0.166664
Summary	0043041782	81,308.60	118.58	0.145839
Summary	0043041783	68,858.33	100.42	0.145836
Summary	0043042239	239,247.26	224.29	0.093748
Summary	0043042445	164,193.64	34.21	0.020835
Summary	0043042501	191,636.43	140.86	0.073504
Summary	0043043033	473,717.89	246.73	0.052084
Summary	0043043659	299,016.01	300.95	0.100647

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Credit-Linked Notes

Series 2017-C05



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 13-Sep-2024 3:48:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043044023	284,166.60	88.80	0.031249
Summary	0043044078	392,581.70	163.58	0.041668
Summary	0043045670	243,182.69	151.99	0.062500
Summary	0043046513	182,245.56	284.76	0.156251
Summary	0043047008	415,765.67	216.54	0.052082
Summary	0043047450	189,981.30	98.95	0.052084
Summary	0043047618	102,196.48	127.75	0.125004
Summary	0043047907	159,843.84	33.30	0.020833
Summary	0043049357	140,109.92	102.16	0.072914
Summary	0043049816	251,228.69	157.02	0.062501
Summary	0043050296	211,011.71	263.76	0.124998
Summary	0043050510	356,672.69	260.07	0.072916
Summary	0043051737	328,890.91	137.04	0.041667
Summary	0043052038	234,133.80	73.17	0.031251
Summary	0043052177	255,508.39	18.03	0.007057
Summary	0043052196	205,431.80	128.39	0.062498
Summary	0043052353	487,125.85	425.28	0.087304
Summary	0043052554	402,717.66	293.65	0.072917
Summary	0043052557	148,760.93	170.46	0.114587
Summary	0043053268	269,728.00	261.65	0.097005
Summary	0043053477	367,048.99	313.20	0.085329
Summary	0043054701	231,224.01	192.69	0.083335
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055214	159,126.33	26.37	0.016572
Summary	0043055485	365,302.62	152.21	0.041667
Summary	0043056714	155,949.61	81.22	0.052081
Summary	0043056857	216,833.50	221.52	0.102161
Summary	0043058838	268,183.21	167.61	0.062498
Summary	0043059118	262,775.75	246.35	0.093749
Summary	0043059200	461,007.60	288.13	0.062500
Summary	0043059790	174,447.84	18.17	0.010416
Summary	0043059994	469,244.94	537.68	0.114584
Summary	0043060406	242,117.74	75.66	0.031249
Summary	0043060764	595,971.94	993.29	0.166667

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Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043060946	371,201.68	270.67	0.072917
Summary	0043061462	440,876.18	597.02	0.135417
Summary	0043061504	346,339.80	396.85	0.114584
Summary	0043062246	127,794.28	211.63	0.165602
Summary	0043062379	119,110.77	127.66	0.107178
Summary	0043062386	121,135.50	120.60	0.099558
Summary	0043062428	113,175.89	108.90	0.096222
Summary	0043062466	239,316.01	274.22	0.114585
Summary	0043062635	145,973.77	176.67	0.121029
Summary	0043062966	199,705.51	104.01	0.052082
Summary	0043063242	180,180.38	150.15	0.083333
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	294,781.07	214.94	0.072915
Summary	0043068369	188,272.52	192.02	0.101990
Summary	0043069368	101,772.82	113.87	0.111886
Summary	0043073151	347,300.22	105.64	0.030417
Summary	0043074482	177,687.76	222.11	0.125000
Summary	0043075885	474,421.81	391.52	0.082526
Summary	0043076172	236,823.11	98.68	0.041668
Summary	0043076277	119,379.31	37.31	0.031253
Summary	0043076297	329,050.34	113.50	0.034493
Summary	0043076309	181,538.13	123.59	0.068079
Summary	0043076726	379,744.05	182.55	0.048072
Summary	0043077078	592,899.80	654.03	0.110310
Summary	0043077854	370,823.16	270.39	0.072916
Summary	0043078227	331,236.58	40.60	0.012257
Summary	0043078318	197,864.08	61.83	0.031249
Summary	0043078379	93,790.94	107.47	0.114585
Summary	0043078608	146,287.30	197.58	0.135063
Summary	0043079276	225,849.84	136.45	0.060416
Summary	0043079331	317,112.26	66.07	0.020835
Summary	0043079612	163,654.19	136.38	0.083334
Summary	0043079623	169,200.04	158.63	0.093753
Summary	0043079628	158,129.20	98.83	0.062500

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Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079677	389,250.51	608.20	0.156249
Summary	0043079745	227,567.88	165.93	0.072915
Summary	0043079811	297,451.75	185.91	0.062501
Summary	0043080065	315,013.65	393.77	0.125001
Summary	0043080372	169,853.80	106.16	0.062501
Summary	0043080435	143,830.07	119.86	0.083334
Summary	0043080750	208,537.79	217.23	0.104168
Summary	0043081009	474,893.65	445.21	0.093749
Summary	0043081348	199,273.10	269.85	0.135417
Summary	0043081492	315,752.42	164.45	0.052082
Summary	0043081522	230,091.90	215.71	0.093749
Summary	0043081856	249,602.50	286.00	0.114582
Summary	0043082289	420,286.44	350.24	0.083334
Summary	0043082426	132,853.65	138.39	0.104167
Summary	0043082671	219,940.11	91.64	0.041666
Summary	0043082928	552,278.21	575.29	0.104167
Summary	0043083249	190,682.89	190.26	0.099778
Summary	0043083275	235,690.72	245.51	0.104166
Summary	0043083515	142,967.36	104.25	0.072919
Summary	0043083559	276,312.55	201.48	0.072917
Summary	0043083724	247,067.57	9.69	0.003922
Summary	0043083911	139,509.95	56.97	0.040836
Summary	0043084083	114,737.22	163.23	0.142264
Summary	0043084150	102,834.93	117.83	0.114582
Summary	0043084236	332,629.21	207.89	0.062499
Summary	0043084262	214,635.07	290.65	0.135416
Summary	0043084926	194,886.63	182.71	0.093752
Summary	0043085195	413,498.66	258.44	0.062501
Summary	0043085210	105,952.67	88.29	0.083330
Summary	0043085287	98,957.65	18.29	0.018483
Summary	0043085295	346,793.50	202.30	0.058334
Summary	0043085405	524,370.94	273.11	0.052083
Summary	0043085994	296,474.23	30.88	0.010416
Summary	0043086036	262,307.63	136.62	0.052084

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Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043089192	226,768.45	118.11	0.052084
Summary	0043089487	371,270.47	344.97	0.092916
Summary	0043090635	741,093.46	633.61	0.085497
Summary	0043090825	335,927.74	209.95	0.062499
Summary	0043092160	114,154.88	23.78	0.020831
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	379,963.32	118.74	0.031250
Summary	0043092921	344,091.70	322.59	0.093751
Summary	0043095135	115,344.10	108.14	0.093754
Summary	0043095461	220,045.76	239.07	0.108646
Summary	0043095536	234,331.18	168.91	0.072082
Summary	0043096266	224,500.53	46.77	0.020833
Summary	0043096812	200,303.02	146.05	0.072915
Summary	0043096828	183,952.62	134.13	0.072916
Summary	0043097646	590,273.94	307.43	0.052083
Summary	0043099839	101,535.16	84.61	0.083331
Summary	0043100214	381,532.61	516.66	0.135417
Summary	0043101332	528,063.63	440.05	0.083333
Summary	0043102995	466,701.89	437.53	0.093749
Summary	0043103008	188,347.39	166.44	0.088369
Summary	0043103114	210,207.56	197.07	0.093750
Summary	0043103396	166,914.04	156.48	0.093749
Summary	0043103875	362,659.03	226.66	0.062499
Summary	0043104805	235,931.13	122.88	0.052083
Summary	0043105244	480,130.44	400.11	0.083334
Summary	0043105873	137,696.47	86.06	0.062500
Summary	0043107168	436,524.43	318.30	0.072917
Summary	0043107177	436,580.83	127.72	0.029255
Summary	0043107624	285,306.69	89.16	0.031251
Summary	0043108581	213,960.95	222.88	0.104169
Summary	0043109588	230,667.75	144.17	0.062501
Summary	0043109733	132,753.19	13.83	0.010418
Summary	0043109915	422,133.33	293.48	0.069523
Summary	0043110438	255,731.81	133.19	0.052082

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Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043111439	170,484.56	17.76	0.010417
Summary	0043111868	337,640.69	338.31	0.100198
Summary	0043112501	455,286.25	379.41	0.083334
Summary	0043112848	239,947.52	124.97	0.052082
Summary	0043113013	197,232.56	82.18	0.041667
Summary	0043113549	135,201.19	140.83	0.104163
Summary	0043113712	587,332.42	917.71	0.156251
Summary	0043113768	379,799.94	15.11	0.003978
Summary	0043115246	332,905.53	323.46	0.097163
Summary	0043115561	177,094.94	110.68	0.062498
Summary	0043115750	206,270.41	48.54	0.023532
Summary	0043116297	405,953.11	427.60	0.105332
Summary	0043116336	113,518.98	11.82	0.010412
Summary	0043117562	169,624.60	157.01	0.092563
Summary	0043118861	635,109.85	1,190.83	0.187500
Summary	0043119079	216,490.04	248.06	0.114583
Summary	0043120136	382,239.33	398.17	0.104168
Summary	0043120786	394,846.95	575.82	0.145834
Summary	0043121547	143,624.05	149.61	0.104168
Summary	0043122217	297,735.25	341.15	0.114582
Summary	0043122760	149,719.68	249.53	0.166665
Summary	0043124215	369,574.97	153.99	0.041667
Summary	0043124236	77,658.11	88.98	0.114579
Summary	0043125984	296,500.74	123.54	0.041666
Summary	0043126405	266,841.26	202.72	0.075970
Summary	0043126783	179,654.91	224.57	0.125001
Summary	0043127853	367,467.37	143.91	0.039163
Summary	0043127907	230,091.90	215.71	0.093749
Summary	0043129058	120,351.11	112.83	0.093751
Summary	0043129146	509,659.25	796.34	0.156249
Summary	0043130756	317,322.73	132.22	0.041667
Summary	0043131495	125,995.19	157.49	0.124997
Summary	0043132081	586,094.14	488.41	0.083333
Summary	0043132568	303,190.46	126.33	0.041667

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132952	127,140.32	54.17	0.042606
Summary	0043133194	345,912.17	387.31	0.111968
Summary	0043133704	121,173.47	100.98	0.083335
Summary	0043134464	173,627.61	152.54	0.087855
Summary	0043136619	364,854.75	266.04	0.072917
Summary	0043136848	96,302.88	60.19	0.062501
Summary	0043137024	124,011.26	103.34	0.083331
Summary	0043137245	423,237.30	352.70	0.083334
Summary	0043138886	374,547.29	273.11	0.072917
Summary	0043139417	330,819.17	68.92	0.020833
Summary	0043140083	238,137.35	74.42	0.031251
Summary	0043143098	134,758.60	168.45	0.125001
Summary	0043144135	173,214.79	163.59	0.094443
Summary	0043144838	110,217.37	45.92	0.041663
Summary	0043144944	275,472.90	143.48	0.052085
Summary	0043145622	158,390.30	164.99	0.104167
Summary	0043146073	357,335.41	409.45	0.114584
Summary	0043146172	219,715.95	181.43	0.082575
Summary	0043146210	296,957.63	87.54	0.029479
Summary	0043146228	417,317.16	608.59	0.145834
Summary	0043146636	240,860.96	245.50	0.101926
Summary	0043146898	375,240.22	429.96	0.114583
Summary	0043146960	114,674.10	131.40	0.114586
Summary	0043147108	135,329.02	28.19	0.020831
Summary	0043147249	362,328.12	490.65	0.135416
Summary	0043147277	592,053.38	637.52	0.107679
Summary	0043147338	241,865.23	352.72	0.145833
Summary	0043147538	278,867.82	174.29	0.062499
Summary	0043147822	138,437.35	86.52	0.062498
Summary	0043148396	393,796.85	164.08	0.041666
Summary	0043148665	159,490.64	195.56	0.122615
Summary	0043148700	242,567.66	176.87	0.072916
Summary	0043149184	319,370.44	299.41	0.093750
Summary	0043149510	104,788.25	94.02	0.089724

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Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043151264	261,075.99	81.59	0.031251
Summary	0043152166	211,778.34	271.89	0.128384
Summary	0043152386	177,948.92	55.61	0.031251
Summary	0043154047	105,290.94	2.33	0.002213
Summary	0043154084	320,424.62	166.89	0.052084
Summary	0043156064	533,651.44	222.35	0.041666
Summary	0043156689	363,115.46	113.47	0.031249
Summary	0043157379	408,961.26	255.60	0.062500
Summary	0043157728	215,483.66	246.91	0.114584
Summary	0043157732	455,575.70	711.84	0.156251
Summary	0043158175	379,095.35	197.45	0.052085
Summary	0043158559	161,183.09	100.74	0.062500
Summary	0043159431	155,397.09	113.31	0.072916
Summary	0043160396	617,981.70	708.10	0.114583
Summary	0043161040	52,572.92	50.24	0.095563
Summary	0043161245	515,939.60	537.44	0.104167
Summary	0043161386	231,085.53	247.51	0.107108
Summary	0043162097	84,257.93	114.10	0.135418
Summary	0043162263	105,436.65	152.66	0.144788

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	74,501.20	(879.27)	(1.180)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043138889	74,501.20	(879.27)	(1.180)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	1,130,227.05	32,164.44	193,806.30	17.148

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0042997860	212,889.65	11,953.40	36,455.09	17.124
0043038358	354,630.95	44.00	91,926.85	25.922
0043073469	339,660.84	15,151.84	55,885.40	16.453
0043086905	223,045.61	5,015.20	9,538.96	4.277

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
121	20,727,026.80	3,806,407.47	18.364

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0042989765	104,358.15	35,669.82	34.180
0042991587	318,095.30	109,022.76	34.274
0042991761	446,801.62	94,276.12	21.100
0042992072	167,393.75	25,989.13	15.526
0042996033	126,827.78	27,305.54	21.530
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0042997860	212,889.65	36,455.09	17.124
0042998286	287,317.46	27,401.11	9.537
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	3,688.73	2.744
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043011863	164,366.93	679.27	0.413
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,394.36	184.056
0043020294	154,034.29	8,231.74	5.344
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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0043038358	354,630.95	91,926.85	25.922
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	18,114.54	13.981
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044175	189,834.72	50,147.45	26.416
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045871	122,830.98	4,488.89	3.655
0043046667	405,313.86	179,398.55	44.262
0043046920	94,705.72	11,290.80	11.922
0043050682	170,632.07	49,555.11	29.042
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043053124	223,929.67	5,400.64	2.412
0043053894	421,425.02	37,685.53	8.942
0043055221	162,309.22	2,143.42	1.321
0043056434	135,082.29	415.94	0.308

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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 13-Sep-2024 3:48:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043057122	346,525.46	154,661.13	44.632
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	54,694.00	36.130
0043060535	227,342.59	24,987.20	10.991
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062074	182,012.32	15,641.79	8.594
0043062311	120,293.78	35,578.20	29.576
0043062614	131,477.01	15,841.49	12.049
0043062659	57,953.12	61,437.74	106.013
0043063121	58,273.76	467.02	0.801
0043065594	455,810.19	68,759.59	15.085
0043065891	247,877.35	9,173.13	3.701
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043070606	193,942.18	(1,627.86)	(0.839)
0043073469	339,660.84	55,885.40	16.453
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043077310	121,600.93	3,894.76	3.203
0043078761	202,820.36	(3,843.55)	(1.895)
0043079788	237,995.92	(9,985.48)	(4.196)
0043080027	214,545.91	58,606.36	27.316
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043085324	88,618.47	(1,408.68)	(1.590)
0043086905	223,045.61	9,538.96	4.277

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043092550	122,535.86	1,012.06	0.826
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106029	279,554.60	151,663.09	54.252
0043106926	87,447.93	23,317.09	26.664
0043108242	57,689.10	(1,466.71)	(2.542)
0043108983	314,254.74	83,441.12	26.552
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122183	164,186.29	141,271.74	86.044
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	19,249.52	27.027
0043125088	276,224.87	43,413.54	15.717
0043128952	221,411.86	(3,432.24)	(1.550)
0043131151	238,458.24	5,629.29	2.361
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043138889	74,501.20	(879.27)	(1.180)
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

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Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043152959	126,423.38	31,940.38	25.265
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	6,288.97	1.970
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 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	5	1,204,728.25	31,285.17	0.000 %	0	0.00	0.00	0.000 %	5	1,204,728.25	31,285.17	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	0042997860	237,000.00	3.750 %	MD	74.00	360	212,889.65	03/31/2024	11,953.40	36,455.09
Summary	0043038358	308,000.00	4.250 %	NJ	80.00	360	354,630.95	04/30/2024	44.00	91,926.85
Summary	0043073469	350,000.00	3.500 %	CA	70.00	360	339,660.84	03/31/2024	15,151.84	55,885.40
Summary	0043086905	225,000.00	3.750 %	CA	65.00	360	223,045.61	03/31/2022	5,015.20	9,538.96
Summary	0043138889	83,000.00	4.500 %	OH	77.00	360	74,501.20	08/31/2024	(879.27)	(879.27)

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



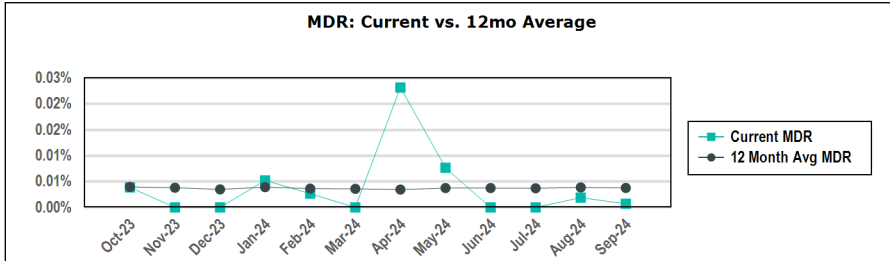
Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Realized Loss Report - Collateral

Summary

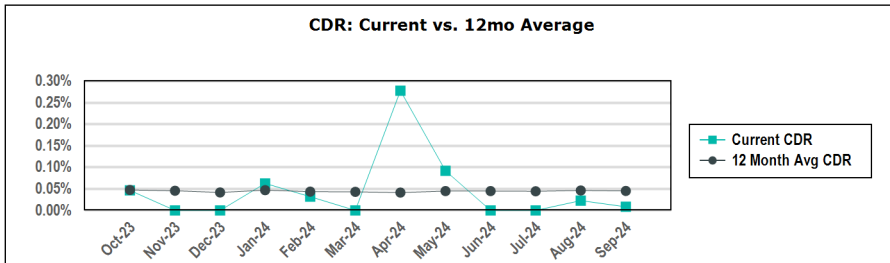
MDR

Current Month 0.001 %
 3 Month Average 0.001 %
 12 Month Average 0.004 %



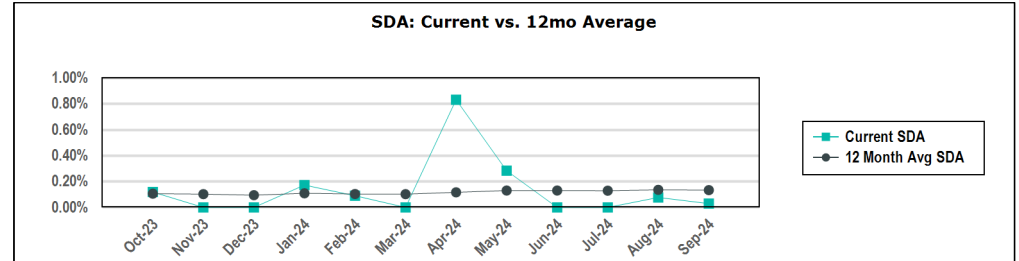
CDR

Current Month 0.008 %
 3 Month Average 0.010 %
 12 Month Average 0.045 %



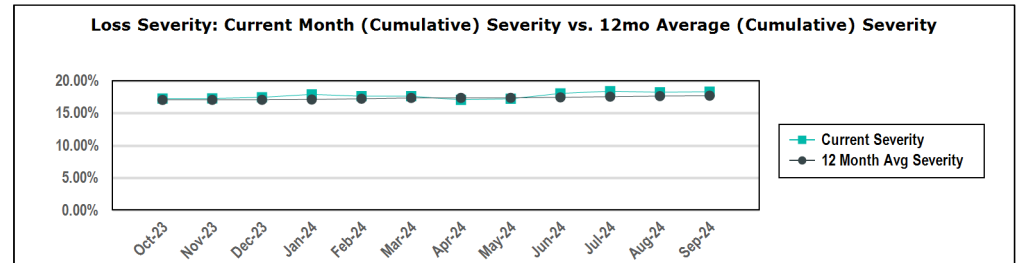
SDA

Current Month 0.029 %
 3 Month Average 0.035 %
 12 Month Average 0.134 %



Loss Severity

Current Month (Cumulative) 18.364 %
 3 Month Average (Cumulative) 18.363 %
 12 Month Average (Cumulative) 17.748 %



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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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:16 PM

Prepayment Rates

Summary

SMM

Current Month	0.496 %
3 Month Average	0.517 %
12 Month Average	0.448 %

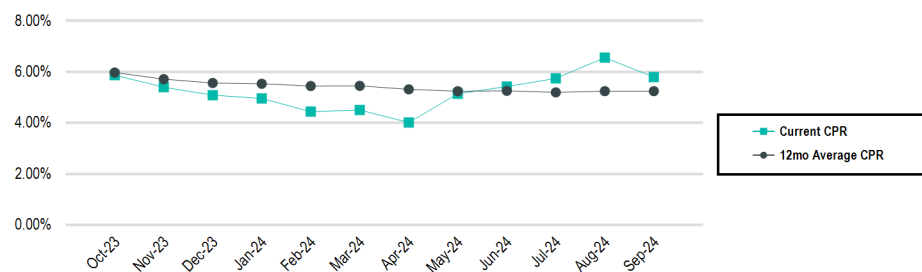
CPR

Current Month	5.795 %
3 Month Average	6.032 %
12 Month Average	5.245 %

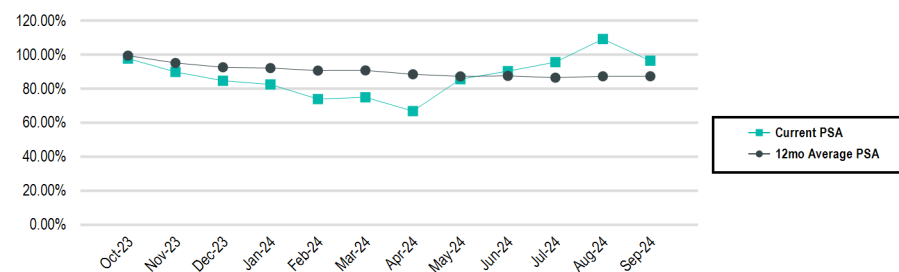
PSA

Current Month	96.577 %
3 Month Average	100.538 %
12 Month Average	87.415 %

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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13-Sep-2024 3:48:16 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
180	32,335,843.87

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13-Sep-2024 3:48:16 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	

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13-Sep-2024 3:48:16 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:16 PM

Supplemental Reporting

Bond Retirement Detail – Effective May 2023

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

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

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.