

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: 28-May-2024  
 07-May-2024 10:35:02 AM

## Certificateholder Distribution Summary

| Class | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|-------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1A-H  |           | 04/30/2024  | 0.00000 %                     | 10,183,069,849.06             | 0.00                  | 70,367,124.70          | 0.00                             | 10,112,702,724.36          | 70,367,124.70      | 0.00                                  |
| 1M-1  | 30711XNS9 | 05/24/2024  | 5.99450 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-1H |           | 04/30/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2A | 30711XNT7 | 05/24/2024  | 7.64450 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-AH |           | 04/30/2024  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1M-2B | 30711XNU4 | 05/24/2024  | 7.64450 %                     | 1,901,144.67                  | 13,322.19             | 982,054.99             | 0.00                             | 919,089.68                 | 995,377.18         | 0.00                                  |
| 1M-BH |           | 04/30/2024  | 0.00000 %                     | 8,042,047.30                  | 0.00                  | 4,154,198.67           | 0.00                             | 3,887,848.63               | 4,154,198.67       | 0.00                                  |
| 1M-2C | 30711XNV2 | 05/24/2024  | 7.64450 %                     | 58,556,745.94                 | 410,333.96            | 0.00                   | 0.00                             | 58,556,745.94              | 410,333.96         | 0.00                                  |
| 1M-CH |           | 04/30/2024  | 0.00000 %                     | 247,702,062.06                | 0.00                  | 0.00                   | 0.00                             | 247,702,062.06             | 0.00               | 0.00                                  |
| 1M-2  | 30711XNX8 | 05/24/2024  | 7.64450 %                     | 60,457,890.61                 | 423,656.15            | 982,054.99             | 0.00                             | 59,475,835.62              | 1,405,711.14       | 0.00                                  |
| 1M-2H |           | 04/30/2024  | 0.00000 %                     | 255,744,109.36                | 0.00                  | 4,154,198.67           | 0.00                             | 251,589,910.69             | 4,154,198.67       | 0.00                                  |
| 1B-1  | 30711XNW0 | 05/24/2024  | 9.04450 %                     | 51,530,558.00                 | 427,229.12            | 0.00                   | 0.00                             | 51,530,558.00              | 427,229.12         | 0.00                                  |
| 1B-1H |           | 04/30/2024  | 0.00000 %                     | 167,225,733.00                | 0.00                  | 0.00                   | 0.00                             | 167,225,733.00             | 0.00               | 0.00                                  |
| 1B-2H |           | 04/30/2024  | 0.00000 %                     | 215,399,749.20                | 0.00                  | 0.00                   | 174,957.88                       | 215,224,791.32             | 0.00               | 3,531,499.68                          |
| 1A-I1 | 30711XNY6 | 05/24/2024  | 1.80000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I2 | 30711XPA6 | 05/24/2024  | 1.40000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I3 | 30711XPC2 | 05/24/2024  | 1.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1A-I4 | 30711XPE8 | 05/24/2024  | 0.60000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1B-I1 | 30711XPG3 | 05/24/2024  | 1.80000 %                     | 0.00                          | 3,136.89              | 0.00                   | 0.00                             | 0.00                       | 3,136.89           | 0.00                                  |
| 1B-I2 | 30711XPJ7 | 05/24/2024  | 1.40000 %                     | 0.00                          | 2,439.80              | 0.00                   | 0.00                             | 0.00                       | 2,439.80           | 0.00                                  |
| 1B-I3 | 30711XPL2 | 05/24/2024  | 1.00000 %                     | 0.00                          | 1,742.72              | 0.00                   | 0.00                             | 0.00                       | 1,742.72           | 0.00                                  |
| 1B-I4 | 30711XPN8 | 05/24/2024  | 0.60000 %                     | 0.00                          | 1,045.63              | 0.00                   | 0.00                             | 0.00                       | 1,045.63           | 0.00                                  |
| 1C-I1 | 30711XPQ1 | 05/24/2024  | 1.80000 %                     | 0.00                          | 96,618.63             | 0.00                   | 0.00                             | 0.00                       | 96,618.63          | 0.00                                  |
| 1C-I2 | 30711XPS7 | 05/24/2024  | 1.40000 %                     | 0.00                          | 75,147.82             | 0.00                   | 0.00                             | 0.00                       | 75,147.82          | 0.00                                  |
| 1C-I3 | 30711XPU2 | 05/24/2024  | 1.00000 %                     | 0.00                          | 53,677.02             | 0.00                   | 0.00                             | 0.00                       | 53,677.02          | 0.00                                  |
| 1C-I4 | 30711XPW8 | 05/24/2024  | 0.60000 %                     | 0.00                          | 32,206.21             | 0.00                   | 0.00                             | 0.00                       | 32,206.21          | 0.00                                  |
| 1E-A1 | 30711XNZ3 | 05/24/2024  | 5.84450 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A2 | 30711XPB4 | 05/24/2024  | 6.24450 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A3 | 30711XPD0 | 05/24/2024  | 6.64450 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-A4 | 30711XPF5 | 05/24/2024  | 7.04450 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                             | 0.00                       | 0.00               | 0.00                                  |
| 1E-B1 | 30711XPH1 | 05/24/2024  | 5.84450 %                     | 1,901,144.67                  | 10,185.30             | 982,054.99             | 0.00                             | 919,089.68                 | 992,240.29         | 0.00                                  |

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## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:02 AM

## Certificateholder Distribution Summary

| Class  | CUSIP     | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss/Write Down | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses/Write Down |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|----------------------------------|----------------------------|--------------------|---------------------------------------|
| 1E-B2  | 30711XPK4 | 05/24/2024  | 6.24450 %                     | 1,901,144.67                  | 10,882.39             | 982,054.99             | 0.00                             | 919,089.68                 | 992,937.38         | 0.00                                  |
| 1E-B3  | 30711XPM0 | 05/24/2024  | 6.64450 %                     | 1,901,144.67                  | 11,579.48             | 982,054.99             | 0.00                             | 919,089.68                 | 993,634.47         | 0.00                                  |
| 1E-B4  | 30711XPP3 | 05/24/2024  | 7.04450 %                     | 1,901,144.67                  | 12,276.56             | 982,054.99             | 0.00                             | 919,089.68                 | 994,331.55         | 0.00                                  |
| 1E-C1  | 30711XPR9 | 05/24/2024  | 5.84450 %                     | 58,556,745.94                 | 313,715.33            | 0.00                   | 0.00                             | 58,556,745.94              | 313,715.33         | 0.00                                  |
| 1E-C2  | 30711XPT5 | 05/24/2024  | 6.24450 %                     | 58,556,745.94                 | 335,186.13            | 0.00                   | 0.00                             | 58,556,745.94              | 335,186.13         | 0.00                                  |
| 1E-C3  | 30711XPV0 | 05/24/2024  | 6.64450 %                     | 58,556,745.94                 | 356,656.94            | 0.00                   | 0.00                             | 58,556,745.94              | 356,656.94         | 0.00                                  |
| 1E-C4  | 30711XPX6 | 05/24/2024  | 7.04450 %                     | 58,556,745.94                 | 378,127.75            | 0.00                   | 0.00                             | 58,556,745.94              | 378,127.75         | 0.00                                  |
| 1E-D1  | 30711XPY4 | 05/24/2024  | 5.84450 %                     | 1,901,144.67                  | 10,185.30             | 982,054.99             | 0.00                             | 919,089.68                 | 992,240.29         | 0.00                                  |
| 1E-D2  | 30711XPZ1 | 05/24/2024  | 6.24450 %                     | 1,901,144.67                  | 10,882.39             | 982,054.99             | 0.00                             | 919,089.68                 | 992,937.38         | 0.00                                  |
| 1E-D3  | 30711XQA5 | 05/24/2024  | 6.64450 %                     | 1,901,144.67                  | 11,579.48             | 982,054.99             | 0.00                             | 919,089.68                 | 993,634.47         | 0.00                                  |
| 1E-D4  | 30711XQB3 | 05/24/2024  | 7.04450 %                     | 1,901,144.67                  | 12,276.56             | 982,054.99             | 0.00                             | 919,089.68                 | 994,331.55         | 0.00                                  |
| 1E-D5  | 30711XQC1 | 05/24/2024  | 7.64450 %                     | 1,901,144.67                  | 13,322.19             | 982,054.99             | 0.00                             | 919,089.68                 | 995,377.18         | 0.00                                  |
| 1E-F1  | 30711XQD9 | 05/24/2024  | 5.84450 %                     | 60,457,890.61                 | 323,900.63            | 982,054.99             | 0.00                             | 59,475,835.62              | 1,305,955.62       | 0.00                                  |
| 1E-F2  | 30711XQE7 | 05/24/2024  | 6.24450 %                     | 60,457,890.61                 | 346,068.52            | 982,054.99             | 0.00                             | 59,475,835.62              | 1,328,123.51       | 0.00                                  |
| 1E-F3  | 30711XQF4 | 05/24/2024  | 6.64450 %                     | 60,457,890.61                 | 368,236.42            | 982,054.99             | 0.00                             | 59,475,835.62              | 1,350,291.41       | 0.00                                  |
| 1E-F4  | 30711XQG2 | 05/24/2024  | 7.04450 %                     | 60,457,890.61                 | 390,404.31            | 982,054.99             | 0.00                             | 59,475,835.62              | 1,372,459.30       | 0.00                                  |
| 1E-F5  | 30711XQH0 | 05/24/2024  | 7.64450 %                     | 60,457,890.61                 | 423,656.15            | 982,054.99             | 0.00                             | 59,475,835.62              | 1,405,711.14       | 0.00                                  |
| 1-X1   | 30711XQJ6 | 05/24/2024  | 1.80000 %                     | 0.00                          | 3,136.89              | 0.00                   | 0.00                             | 0.00                       | 3,136.89           | 0.00                                  |
| 1-X2   | 30711XQK3 | 05/24/2024  | 1.40000 %                     | 0.00                          | 2,439.80              | 0.00                   | 0.00                             | 0.00                       | 2,439.80           | 0.00                                  |
| 1-X3   | 30711XQL1 | 05/24/2024  | 1.00000 %                     | 0.00                          | 1,742.72              | 0.00                   | 0.00                             | 0.00                       | 1,742.72           | 0.00                                  |
| 1-X4   | 30711XQM9 | 05/24/2024  | 0.60000 %                     | 0.00                          | 1,045.63              | 0.00                   | 0.00                             | 0.00                       | 1,045.63           | 0.00                                  |
| 1-Y1   | 30711XQN7 | 05/24/2024  | 1.80000 %                     | 0.00                          | 99,755.52             | 0.00                   | 0.00                             | 0.00                       | 99,755.52          | 0.00                                  |
| 1-Y2   | 30711XQP2 | 05/24/2024  | 1.40000 %                     | 0.00                          | 77,587.63             | 0.00                   | 0.00                             | 0.00                       | 77,587.63          | 0.00                                  |
| 1-Y3   | 30711XQQ0 | 05/24/2024  | 1.00000 %                     | 0.00                          | 55,419.73             | 0.00                   | 0.00                             | 0.00                       | 55,419.73          | 0.00                                  |
| 1-Y4   | 30711XQR8 | 05/24/2024  | 0.60000 %                     | 0.00                          | 33,251.84             | 0.00                   | 0.00                             | 0.00                       | 33,251.84          | 0.00                                  |
| Totals |           |             |                               | 11,803,256,628.04             | 5,154,057.73          | 94,388,401.88          | 174,957.88                       | 11,708,693,268.28          | 99,542,459.61      | 3,531,499.68                          |

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: 28-May-2024  
07-May-2024 10:35:02 AM

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

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
07-May-2024 10:35:02 AM

## Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 42,110,586,170.00    | 10,183,069,849.06             | 25,882,530.05                    | 44,484,594.65                      | 0.00      | 0.00                     | 70,367,124.70             | 10,112,702,724.36          | 0.24014633                    | 70,367,124.70                |
| 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        | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.01831162                    | 982,054.99                   |
| 1M-BH | 212,315,938.47       | 8,042,047.30                  | 1,542,543.23                     | 2,611,655.45                       | 0.00      | 0.00                     | 4,154,198.67              | 3,887,848.63               | 0.01831162                    | 4,154,198.67                 |
| 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       | 60,457,890.61                 | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 59,475,835.62              | 0.37420314                    | 982,054.99                   |
| 1M-2H | 672,333,939.00       | 255,744,109.36                | 1,542,543.23                     | 2,611,655.45                       | 0.00      | 0.00                     | 4,154,198.67              | 251,589,910.69             | 0.37420379                    | 4,154,198.67                 |
| 1B-1  | 51,530,558.00        | 51,530,558.00                 | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 51,530,558.00              | 1.00000000                    | 0.00                         |
| 1B-1H | 167,225,733.00       | 167,225,733.00                | 0.00                             | 0.00                               | 0.00      | 0.00                     | 0.00                      | 167,225,733.00             | 1.00000000                    | 0.00                         |
| 1B-2H | 218,756,291.00       | 215,399,749.20                | 0.00                             | 0.00                               | 0.00      | 174,957.88               | 174,957.88                | 215,224,791.32             | 0.98385647                    | 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        | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.01831162                    | 982,054.99                   |
| 1E-B2 | 50,191,611.53        | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.01831162                    | 982,054.99                   |
| 1E-B3 | 50,191,611.53        | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.01831162                    | 982,054.99                   |

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Distribution Date: 28-May-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 |
|--------|----------------------|-------------------------------|----------------------------------|------------------------------------|-----------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4  | 50,191,611.53        | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.01831162                    | 982,054.99                   |
| 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       | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.00915581                    | 982,054.99                   |
| 1E-D2  | 100,383,223.06       | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.00915581                    | 982,054.99                   |
| 1E-D3  | 100,383,223.06       | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.00915581                    | 982,054.99                   |
| 1E-D4  | 100,383,223.06       | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.00915581                    | 982,054.99                   |
| 1E-D5  | 100,383,223.06       | 1,901,144.67                  | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 919,089.68                 | 0.00915581                    | 982,054.99                   |
| 1E-F1  | 108,748,357.47       | 60,457,890.61                 | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 59,475,835.62              | 0.54691250                    | 982,054.99                   |
| 1E-F2  | 108,748,357.47       | 60,457,890.61                 | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 59,475,835.62              | 0.54691250                    | 982,054.99                   |
| 1E-F3  | 108,748,357.47       | 60,457,890.61                 | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 59,475,835.62              | 0.54691250                    | 982,054.99                   |
| 1E-F4  | 108,748,357.47       | 60,457,890.61                 | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 59,475,835.62              | 0.54691250                    | 982,054.99                   |
| 1E-F5  | 108,748,357.47       | 60,457,890.61                 | 364,658.12                       | 617,396.87                         | 0.00      | 0.00                     | 982,054.99                | 59,475,835.62              | 0.54691250                    | 982,054.99                   |
| 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    | 11,803,256,628.04             | 34,802,146.43                    | 59,586,255.47                      | 0.00      | 174,957.88               | 94,563,359.76             | 11,708,693,268.28          | 0.25308460                    | 94,388,401.88                |

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:  
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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
07-May-2024 10:35:03 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1A-H  | 42,110,586,170.00    | 241.81733800                  | 0.61463239                       | 1.05637557                         | 0.00000000 | 0.00000000               | 1.67100796                | 240.14633004               | 0.24014633                    | 1.67100796                   |
| 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        | 37.87773718                   | 7.26532002                       | 12.30079791                        | 0.00000000 | 0.00000000               | 19.56611792               | 18.31161925                | 0.01831162                    | 19.56611792                  |
| 1M-BH | 212,315,938.47       | 37.87773710                   | 7.26531998                       | 12.30079790                        | 0.00000000 | 0.00000000               | 19.56611783               | 18.31161927                | 0.01831162                    | 19.56611783                  |
| 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       | 380.38192023                  | 2.29431352                       | 3.88446578                         | 0.00000000 | 0.00000000               | 6.17877930                | 374.20314094               | 0.37420314                    | 6.17877930                   |
| 1M-2H | 672,333,939.00       | 380.38256665                  | 2.29431112                       | 3.88446172                         | 0.00000000 | 0.00000000               | 6.17877282                | 374.20379382               | 0.37420379                    | 6.17877282                   |
| 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       | 984.65625018                  | 0.00000000                       | 0.00000000                         | 0.00000000 | 0.79978445               | 0.79978445                | 983.85646573               | 0.98385647                    | 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        | 37.87773718                   | 7.26532002                       | 12.30079791                        | 0.00000000 | 0.00000000               | 19.56611792               | 18.31161925                | 0.01831162                    | 19.56611792                  |
| 1E-B2 | 50,191,611.53        | 37.87773718                   | 7.26532002                       | 12.30079791                        | 0.00000000 | 0.00000000               | 19.56611792               | 18.31161925                | 0.01831162                    | 19.56611792                  |
| 1E-B3 | 50,191,611.53        | 37.87773718                   | 7.26532002                       | 12.30079791                        | 0.00000000 | 0.00000000               | 19.56611792               | 18.31161925                | 0.01831162                    | 19.56611792                  |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion  | Realized Loss/Write Down | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------|-------------------------------|----------------------------------|------------------------------------|------------|--------------------------|---------------------------|----------------------------|-------------------------------|------------------------------|
| 1E-B4 | 50,191,611.53        | 37.87773718                   | 7.26532002                       | 12.30079791                        | 0.00000000 | 0.00000000               | 19.56611792               | 18.31161925                | 0.01831162                    | 19.56611792                  |
| 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       | 18.93886859                   | 3.63266001                       | 6.15039895                         | 0.00000000 | 0.00000000               | 9.78305896                | 9.15580963                 | 0.00915581                    | 9.78305896                   |
| 1E-D2 | 100,383,223.06       | 18.93886859                   | 3.63266001                       | 6.15039895                         | 0.00000000 | 0.00000000               | 9.78305896                | 9.15580963                 | 0.00915581                    | 9.78305896                   |
| 1E-D3 | 100,383,223.06       | 18.93886859                   | 3.63266001                       | 6.15039895                         | 0.00000000 | 0.00000000               | 9.78305896                | 9.15580963                 | 0.00915581                    | 9.78305896                   |
| 1E-D4 | 100,383,223.06       | 18.93886859                   | 3.63266001                       | 6.15039895                         | 0.00000000 | 0.00000000               | 9.78305896                | 9.15580963                 | 0.00915581                    | 9.78305896                   |
| 1E-D5 | 100,383,223.06       | 18.93886859                   | 3.63266001                       | 6.15039895                         | 0.00000000 | 0.00000000               | 9.78305896                | 9.15580963                 | 0.00915581                    | 9.78305896                   |
| 1E-F1 | 108,748,357.47       | 555.94302311                  | 3.35322876                       | 5.67729835                         | 0.00000000 | 0.00000000               | 9.03052711                | 546.91249600               | 0.54691250                    | 9.03052711                   |
| 1E-F2 | 108,748,357.47       | 555.94302311                  | 3.35322876                       | 5.67729835                         | 0.00000000 | 0.00000000               | 9.03052711                | 546.91249600               | 0.54691250                    | 9.03052711                   |
| 1E-F3 | 108,748,357.47       | 555.94302311                  | 3.35322876                       | 5.67729835                         | 0.00000000 | 0.00000000               | 9.03052711                | 546.91249600               | 0.54691250                    | 9.03052711                   |
| 1E-F4 | 108,748,357.47       | 555.94302311                  | 3.35322876                       | 5.67729835                         | 0.00000000 | 0.00000000               | 9.03052711                | 546.91249600               | 0.54691250                    | 9.03052711                   |
| 1E-F5 | 108,748,357.47       | 555.94302311                  | 3.35322876                       | 5.67729835                         | 0.00000000 | 0.00000000               | 9.03052711                | 546.91249600               | 0.54691250                    | 9.03052711                   |
| 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: 28-May-2024  
07-May-2024 10:35:03 AM

## Interest Distribution Statement

| Class | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | N/A                 | N/A          | 0.00000 %                | 10,183,069,849.06                      | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 10,112,702,724.36                   |
| 1M-1  | N/A                 | N/A          | 5.99450 %                | 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          | 7.64450 %                | 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 | 04/25/24 - 05/27/24 | 33           | 7.64450 %                | 1,901,144.67                           | 13,322.19                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 13,322.19                   | 0.00                                   | 919,089.68                          |
| 1M-BH | N/A                 | N/A          | 0.00000 %                | 8,042,047.30                           | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 3,887,848.63                        |
| 1M-2C | 04/25/24 - 05/27/24 | 33           | 7.64450 %                | 58,556,745.94                          | 410,333.96               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 410,333.96                  | 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  | 04/25/24 - 05/27/24 | 33           | 7.64450 %                | 60,457,890.61                          | 423,656.15               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 423,656.15                  | 0.00                                   | 59,475,835.62                       |
| 1M-2H | N/A                 | N/A          | 0.00000 %                | 255,744,109.36                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 251,589,910.69                      |
| 1B-1  | 04/25/24 - 05/27/24 | 33           | 9.04450 %                | 51,530,558.00                          | 427,229.12               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 427,229.12                  | 0.00                                   | 51,530,558.00                       |
| 1B-1H | N/A                 | N/A          | 0.00000 %                | 167,225,733.00                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 167,225,733.00                      |
| 1B-2H | N/A                 | N/A          | 0.00000 %                | 215,399,749.20                         | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 215,224,791.32                      |
| 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 | 04/25/24 - 05/27/24 | 33           | 1.80000 %                | 1,901,144.67                           | 3,136.89                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,136.89                    | 0.00                                   | 919,089.68                          |
| 1B-I2 | 04/25/24 - 05/27/24 | 33           | 1.40000 %                | 1,901,144.67                           | 2,439.80                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,439.80                    | 0.00                                   | 919,089.68                          |
| 1B-I3 | 04/25/24 - 05/27/24 | 33           | 1.00000 %                | 1,901,144.67                           | 1,742.72                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,742.72                    | 0.00                                   | 919,089.68                          |
| 1B-I4 | 04/25/24 - 05/27/24 | 33           | 0.60000 %                | 1,901,144.67                           | 1,045.63                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,045.63                    | 0.00                                   | 919,089.68                          |
| 1C-I1 | 04/25/24 - 05/27/24 | 33           | 1.80000 %                | 58,556,745.94                          | 96,618.63                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 96,618.63                   | 0.00                                   | 58,556,745.94                       |
| 1C-I2 | 04/25/24 - 05/27/24 | 33           | 1.40000 %                | 58,556,745.94                          | 75,147.82                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 75,147.82                   | 0.00                                   | 58,556,745.94                       |
| 1C-I3 | 04/25/24 - 05/27/24 | 33           | 1.00000 %                | 58,556,745.94                          | 53,677.02                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 53,677.02                   | 0.00                                   | 58,556,745.94                       |
| 1C-I4 | 04/25/24 - 05/27/24 | 33           | 0.60000 %                | 58,556,745.94                          | 32,206.21                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 32,206.21                   | 0.00                                   | 58,556,745.94                       |
| 1E-A1 | N/A                 | N/A          | 5.84450 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A2 | N/A                 | N/A          | 6.24450 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A3 | N/A                 | N/A          | 6.64450 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-A4 | N/A                 | N/A          | 7.04450 %                | 0.00                                   | 0.00                     | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 0.00                        | 0.00                                   | 0.00                                |
| 1E-B1 | 04/25/24 - 05/27/24 | 33           | 5.84450 %                | 1,901,144.67                           | 10,185.30                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 10,185.30                   | 0.00                                   | 919,089.68                          |
| 1E-B2 | 04/25/24 - 05/27/24 | 33           | 6.24450 %                | 1,901,144.67                           | 10,882.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 10,882.39                   | 0.00                                   | 919,089.68                          |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Interest Distribution Statement

| Class         | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|---------------|---------------------|--------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-B3         | 04/25/24 - 05/27/24 | 33           | 6.64450 %                | 1,901,144.67                           | 11,579.48                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 11,579.48                   | 0.00                                   | 919,089.68                          |
| 1E-B4         | 04/25/24 - 05/27/24 | 33           | 7.04450 %                | 1,901,144.67                           | 12,276.56                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 12,276.56                   | 0.00                                   | 919,089.68                          |
| 1E-C1         | 04/25/24 - 05/27/24 | 33           | 5.84450 %                | 58,556,745.94                          | 313,715.33               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 313,715.33                  | 0.00                                   | 58,556,745.94                       |
| 1E-C2         | 04/25/24 - 05/27/24 | 33           | 6.24450 %                | 58,556,745.94                          | 335,186.13               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 335,186.13                  | 0.00                                   | 58,556,745.94                       |
| 1E-C3         | 04/25/24 - 05/27/24 | 33           | 6.64450 %                | 58,556,745.94                          | 356,656.94               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 356,656.94                  | 0.00                                   | 58,556,745.94                       |
| 1E-C4         | 04/25/24 - 05/27/24 | 33           | 7.04450 %                | 58,556,745.94                          | 378,127.75               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 378,127.75                  | 0.00                                   | 58,556,745.94                       |
| 1E-D1         | 04/25/24 - 05/27/24 | 33           | 5.84450 %                | 1,901,144.67                           | 10,185.30                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 10,185.30                   | 0.00                                   | 919,089.68                          |
| 1E-D2         | 04/25/24 - 05/27/24 | 33           | 6.24450 %                | 1,901,144.67                           | 10,882.39                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 10,882.39                   | 0.00                                   | 919,089.68                          |
| 1E-D3         | 04/25/24 - 05/27/24 | 33           | 6.64450 %                | 1,901,144.67                           | 11,579.48                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 11,579.48                   | 0.00                                   | 919,089.68                          |
| 1E-D4         | 04/25/24 - 05/27/24 | 33           | 7.04450 %                | 1,901,144.67                           | 12,276.56                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 12,276.56                   | 0.00                                   | 919,089.68                          |
| 1E-D5         | 04/25/24 - 05/27/24 | 33           | 7.64450 %                | 1,901,144.67                           | 13,322.19                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 13,322.19                   | 0.00                                   | 919,089.68                          |
| 1E-F1         | 04/25/24 - 05/27/24 | 33           | 5.84450 %                | 60,457,890.61                          | 323,900.63               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 323,900.63                  | 0.00                                   | 59,475,835.62                       |
| 1E-F2         | 04/25/24 - 05/27/24 | 33           | 6.24450 %                | 60,457,890.61                          | 346,068.52               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 346,068.52                  | 0.00                                   | 59,475,835.62                       |
| 1E-F3         | 04/25/24 - 05/27/24 | 33           | 6.64450 %                | 60,457,890.61                          | 368,236.42               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 368,236.42                  | 0.00                                   | 59,475,835.62                       |
| 1E-F4         | 04/25/24 - 05/27/24 | 33           | 7.04450 %                | 60,457,890.61                          | 390,404.31               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 390,404.31                  | 0.00                                   | 59,475,835.62                       |
| 1E-F5         | 04/25/24 - 05/27/24 | 33           | 7.64450 %                | 60,457,890.61                          | 423,656.15               | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 423,656.15                  | 0.00                                   | 59,475,835.62                       |
| 1-X1          | 04/25/24 - 05/27/24 | 33           | 1.80000 %                | 1,901,144.67                           | 3,136.89                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 3,136.89                    | 0.00                                   | 919,089.68                          |
| 1-X2          | 04/25/24 - 05/27/24 | 33           | 1.40000 %                | 1,901,144.67                           | 2,439.80                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 2,439.80                    | 0.00                                   | 919,089.68                          |
| 1-X3          | 04/25/24 - 05/27/24 | 33           | 1.00000 %                | 1,901,144.67                           | 1,742.72                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,742.72                    | 0.00                                   | 919,089.68                          |
| 1-X4          | 04/25/24 - 05/27/24 | 33           | 0.60000 %                | 1,901,144.67                           | 1,045.63                 | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 1,045.63                    | 0.00                                   | 919,089.68                          |
| 1-Y1          | 04/25/24 - 05/27/24 | 33           | 1.80000 %                | 60,457,890.61                          | 99,755.52                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 99,755.52                   | 0.00                                   | 59,475,835.62                       |
| 1-Y2          | 04/25/24 - 05/27/24 | 33           | 1.40000 %                | 60,457,890.61                          | 77,587.63                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 77,587.63                   | 0.00                                   | 59,475,835.62                       |
| 1-Y3          | 04/25/24 - 05/27/24 | 33           | 1.00000 %                | 60,457,890.61                          | 55,419.73                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 55,419.73                   | 0.00                                   | 59,475,835.62                       |
| 1-Y4          | 04/25/24 - 05/27/24 | 33           | 0.60000 %                | 60,457,890.61                          | 33,251.84                | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 33,251.84                   | 0.00                                   | 59,475,835.62                       |
| <b>Totals</b> |                     |              |                          |                                        | 5,154,057.73             | 0.00                                    | 0.00                 | 0.00               | 0.00                             | 5,154,057.73                | 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: 28-May-2024  
07-May-2024 10:35:03 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1A-H  | 42,110,586,170.00    | 0.00000 %                | 241.81733800                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 240.14633004                        |
| 1M-1  | 353,291,000.00       | 5.99450 %                | 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        | 7.64450 %                | 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        | 7.64450 %                | 37.87773718                            | 0.26542662               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.26542662                  | 0.00000000                             | 18.31161925                         |
| 1M-BH | 212,315,938.47       | 0.00000 %                | 37.87773710                            | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 18.31161927                         |
| 1M-2C | 58,556,745.94        | 7.64450 %                | 1000.00000000                          | 7.00745838               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 7.00745838                  | 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       | 7.64450 %                | 380.38192023                           | 2.66551046               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.66551046                  | 0.00000000                             | 374.20314094                        |
| 1M-2H | 672,333,939.00       | 0.00000 %                | 380.38256665                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 374.20379382                        |
| 1B-1  | 51,530,558.00        | 9.04450 %                | 1000.00000000                          | 8.29079165               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 8.29079165                  | 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 %                | 984.65625018                           | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 983.85646573                        |
| 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 %                | 37.87773718                            | 0.06249829               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.06249829                  | 0.00000000                             | 18.31161925                         |
| 1B-I2 | 0.00                 | 1.40000 %                | 37.87773718                            | 0.04860972               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.04860972                  | 0.00000000                             | 18.31161925                         |
| 1B-I3 | 0.00                 | 1.00000 %                | 37.87773718                            | 0.03472134               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.03472134                  | 0.00000000                             | 18.31161925                         |
| 1B-I4 | 0.00                 | 0.60000 %                | 37.87773718                            | 0.02083276               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.02083276                  | 0.00000000                             | 18.31161925                         |
| 1C-I1 | 0.00                 | 1.80000 %                | 1000.00000000                          | 1.64999999               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.64999999                  | 0.00000000                             | 1000.00000000                       |
| 1C-I2 | 0.00                 | 1.40000 %                | 1000.00000000                          | 1.28333327               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 1.28333327                  | 0.00000000                             | 1000.00000000                       |
| 1C-I3 | 0.00                 | 1.00000 %                | 1000.00000000                          | 0.91666672               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.91666672                  | 0.00000000                             | 1000.00000000                       |
| 1C-I4 | 0.00                 | 0.60000 %                | 1000.00000000                          | 0.55000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.55000000                  | 0.00000000                             | 1000.00000000                       |
| 1E-A1 | 50,191,611.53        | 5.84450 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A2 | 50,191,611.53        | 6.24450 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-A3 | 50,191,611.53        | 6.64450 %                | 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: 28-May-2024  
 07-May-2024 10:35:03 AM

## Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Basis Risk Shortfall | Interest Shortfall | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/Notional Balance |
|-------|----------------------|--------------------------|----------------------------------------|--------------------------|-----------------------------------------|----------------------|--------------------|----------------------------------|-----------------------------|----------------------------------------|-------------------------------------|
| 1E-A4 | 50,191,611.53        | 7.04450 %                | 0.00000000                             | 0.00000000               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                          |
| 1E-B1 | 50,191,611.53        | 5.84450 %                | 37.87773718                            | 0.20292833               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.20292833                  | 0.00000000                             | 18.31161925                         |
| 1E-B2 | 50,191,611.53        | 6.24450 %                | 37.87773718                            | 0.21681691               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.21681691                  | 0.00000000                             | 18.31161925                         |
| 1E-B3 | 50,191,611.53        | 6.64450 %                | 37.87773718                            | 0.23070548               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.23070548                  | 0.00000000                             | 18.31161925                         |
| 1E-B4 | 50,191,611.53        | 7.04450 %                | 37.87773718                            | 0.24459386               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.24459386                  | 0.00000000                             | 18.31161925                         |
| 1E-C1 | 58,556,745.94        | 5.84450 %                | 1000.00000000                          | 5.35745839               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.35745839                  | 0.00000000                             | 1000.00000000                       |
| 1E-C2 | 58,556,745.94        | 6.24450 %                | 1000.00000000                          | 5.72412494               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 5.72412494                  | 0.00000000                             | 1000.00000000                       |
| 1E-C3 | 58,556,745.94        | 6.64450 %                | 1000.00000000                          | 6.09079166               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.09079166                  | 0.00000000                             | 1000.00000000                       |
| 1E-C4 | 58,556,745.94        | 7.04450 %                | 1000.00000000                          | 6.45745838               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 6.45745838                  | 0.00000000                             | 1000.00000000                       |
| 1E-D1 | 100,383,223.06       | 5.84450 %                | 18.93886859                            | 0.10146417               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.10146417                  | 0.00000000                             | 9.15580963                          |
| 1E-D2 | 100,383,223.06       | 6.24450 %                | 18.93886859                            | 0.10840845               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.10840845                  | 0.00000000                             | 9.15580963                          |
| 1E-D3 | 100,383,223.06       | 6.64450 %                | 18.93886859                            | 0.11535274               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.11535274                  | 0.00000000                             | 9.15580963                          |
| 1E-D4 | 100,383,223.06       | 7.04450 %                | 18.93886859                            | 0.12229693               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.12229693                  | 0.00000000                             | 9.15580963                          |
| 1E-D5 | 100,383,223.06       | 7.64450 %                | 18.93886859                            | 0.13271331               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.13271331                  | 0.00000000                             | 9.15580963                          |
| 1E-F1 | 108,748,357.47       | 5.84450 %                | 555.94302311                           | 2.97844158               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 2.97844158                  | 0.00000000                             | 546.91249600                        |
| 1E-F2 | 108,748,357.47       | 6.24450 %                | 555.94302311                           | 3.18228733               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.18228733                  | 0.00000000                             | 546.91249600                        |
| 1E-F3 | 108,748,357.47       | 6.64450 %                | 555.94302311                           | 3.38613317               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.38613317                  | 0.00000000                             | 546.91249600                        |
| 1E-F4 | 108,748,357.47       | 7.04450 %                | 555.94302311                           | 3.58997891               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.58997891                  | 0.00000000                             | 546.91249600                        |
| 1E-F5 | 108,748,357.47       | 7.64450 %                | 555.94302311                           | 3.89574758               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 3.89574758                  | 0.00000000                             | 546.91249600                        |
| 1-X1  | 0.00                 | 1.80000 %                | 18.93886849                            | 0.03124915               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.03124915                  | 0.00000000                             | 9.15580958                          |
| 1-X2  | 0.00                 | 1.40000 %                | 18.93886849                            | 0.02430486               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.02430486                  | 0.00000000                             | 9.15580958                          |
| 1-X3  | 0.00                 | 1.00000 %                | 18.93886849                            | 0.01736067               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.01736067                  | 0.00000000                             | 9.15580958                          |
| 1-X4  | 0.00                 | 0.60000 %                | 18.93886849                            | 0.01041638               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.01041638                  | 0.00000000                             | 9.15580958                          |
| 1-Y1  | 0.00                 | 1.80000 %                | 555.94302311                           | 0.91730599               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.91730599                  | 0.00000000                             | 546.91249600                        |
| 1-Y2  | 0.00                 | 1.40000 %                | 555.94302311                           | 0.71346025               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.71346025                  | 0.00000000                             | 546.91249600                        |
| 1-Y3  | 0.00                 | 1.00000 %                | 555.94302311                           | 0.50961441               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.50961441                  | 0.00000000                             | 546.91249600                        |
| 1-Y4  | 0.00                 | 0.60000 %                | 555.94302311                           | 0.30576866               | 0.00000000                              | 0.00000000           | 0.00000000         | 0.00000000                       | 0.30576866                  | 0.00000000                             | 546.91249600                        |

(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



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Certificateholder Account Statement

| CERTIFICATE ACCOUNT                             |              |
|-------------------------------------------------|--------------|
| Beginning Balance                               | 0.00         |
| Deposits                                        |              |
| Payments of Interest and Principal              | 2,027,064.80 |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Proceeds from Repurchased Loans                 | 0.00         |
| Gains & Subsequent Recoveries (Realized Losses) | (174,957.88) |
| Total Deposits                                  | 1,852,106.92 |
| Withdrawals                                     |              |
| Reserve Funds and Credit Enhancements           | 0.00         |
| Total Administration Fees                       | 19,166.66    |
| Payment of Interest and Principal               | 1,832,940.26 |
| Total Withdrawals (Pool Distribution Amount)    | 1,852,106.92 |
| 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
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## Additional Reporting - Deal Level

| Cash Reporting                                              |                   |
|-------------------------------------------------------------|-------------------|
| Total Principal Reduction Current                           | 75,678,336.24     |
| Total Principal Reduction Cumulative                        | 32,893,508,806.41 |
| Scheduled Principal Current                                 | 27,789,731.40     |
| Scheduled Principal Cumulative                              | 3,889,911,567.54  |
| Unscheduled Principal Current                               | 47,713,646.96     |
| Unscheduled Principal Cumulative                            | 29,000,065,735.69 |
| Senior Reduction Amount                                     | 70,367,124.70     |
| Subordinate Reduction Amount                                | 5,136,253.66      |
| Calculated Tranche Write-down Amount                        | 174,957.88        |
| Calculated Tranche Write-up Amount                          | 0.00              |
| Modification Loss Amount                                    | 74,539.86         |
| Recovery Principal on Previously Liquidated Loan Current    | 0.00              |
| Recovery Principal on Previously Liquidated Loan Cumulative | 56,668.98         |
| Informational Reporting                                     |                   |
| At Issuance Loan Count                                      | 174672            |
| Period Beginning Loan Count                                 | 58584             |
| Period Reference Pool Removal Loan Count                    | 251               |
| Period Ending Loan Count                                    | 58333             |
| UPB at Origination                                          | 44,384,164,000.00 |
| UPB at Issuance                                             | 43,751,258,359.44 |
| UPB Actual Current                                          | 10,857,749,553.03 |
| Period PIF Loan Count Current                               | 247               |
| PIF Loan Count Cumulative                                   | 116040            |
| Period PIF Loan UPB Current                                 | 39,590,039.62     |
| PIF Loan UPB Cumulative                                     | 27,853,718,481.32 |
| Period Partial Prepayment Amount                            | 7,623,092.59      |
| 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                                 | 838,251.90        |
| Credit Event Amount Cumulative                              | 20,449,705.24     |
| Total Active Modified Loan Count                            | 882               |
| Total Active Modified Loan UPB                              | 216,272,098.29    |
| Adjusted SOFR                                               | 5.444500%         |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C05



Additional Reporting - Deal Level

| Structural Reporting                  |            |
|---------------------------------------|------------|
| Senior Percentage                     | 93.137028% |
| Subordinate Percentage                | 6.862972%  |
| Minimum Credit Enhancement Test Pass? | YES        |
| Delinquency Test Pass?                | YES        |
| Overcollateralization                 | 0.00       |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
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## Reference Tranche Performance - Deal Level

| Class | Tranche                      |                            | Credit Support |                  |               |
|-------|------------------------------|----------------------------|----------------|------------------|---------------|
|       | Calculated Write-down Amount | Calculated Write-up Amount | Original       | Beginning Period | Ending Period |
| 1A-H  | 0.00                         | 0.00                       | 3.750000 %     | 6.860000 %       | 6.860000 %    |
| 1M-1  | 0.00                         | 0.00                       | 2.900000 %     | 6.860000 %       | 6.860000 %    |
| 1M-1H | 0.00                         | 0.00                       | 2.900000 %     | 6.860000 %       | 6.860000 %    |
| 1M-2A | 0.00                         | 0.00                       | 2.300000 %     | 6.860000 %       | 6.860000 %    |
| 1M-2B | 0.00                         | 0.00                       | 1.700000 %     | 6.770000 %       | 6.820000 %    |
| 1M-2C | 0.00                         | 0.00                       | 1.000000 %     | 3.970000 %       | 4.000000 %    |
| 1M-2  | 0.00                         | 0.00                       | 1.000000 %     | 3.970000 %       | 4.000000 %    |
| 1M-2H | 0.00                         | 0.00                       | 1.000000 %     | 3.970000 %       | 4.000000 %    |
| 1B-1  | 0.00                         | 0.00                       | 0.500000 %     | 1.970000 %       | 1.980000 %    |
| 1B-1H | 0.00                         | 0.00                       | 0.500000 %     | 1.970000 %       | 1.980000 %    |
| 1B-2H | 174,957.88                   | 0.00                       | 0.000000 %     | 0.000000 %       | 0.000000 %    |

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C05



Rep and Warranty Settlement Reporting - Deal Level

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

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C05



Delinquency Status

| DELINQUENCY |              |                |            |            |
|-------------|--------------|----------------|------------|------------|
| No. of Days | No. of Loans | UPB            | % of Loans | UPB %      |
| 30 Days     | 513          | 98,638,398.89  | 0.879434 % | 0.908461 % |
| 60 Days     | 107          | 21,217,705.15  | 0.183430 % | 0.195415 % |
| 90 Days     | 47           | 8,766,163.54   | 0.080572 % | 0.080736 % |
| 120 Days    | 36           | 6,390,503.08   | 0.061715 % | 0.058857 % |
| 150 Days    | 24           | 4,682,095.42   | 0.041143 % | 0.043122 % |
| 180+ Days   | 162          | 35,563,487.94  | 0.277716 % | 0.327540 % |
| Totals      | 889          | 175,258,354.02 | 1.524009 % | 1.614131 % |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
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## Modification Loss Summary

| Group | Count of loans | Current UPB   | Mod Loss/(Gain) Amount | Loss Percentage |
|-------|----------------|---------------|------------------------|-----------------|
| Total | 349            | 93,927,209.39 | 74,539.86              | 0.079359        |

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0042988715  | 226,247.10  | 164.97                 | 0.072916        |
| Summary | 0042989071  | 168,822.25  | 87.93                  | 0.052084        |
| Summary | 0042990161  | 84,274.45   | 52.67                  | 0.062498        |
| Summary | 0042991392  | 135,111.85  | 152.89                 | 0.113158        |
| Summary | 0042994080  | 205,310.38  | 149.71                 | 0.072919        |
| Summary | 0042996327  | 250,278.93  | 182.50                 | 0.072919        |
| Summary | 0042997000  | 90,140.85   | 9.39                   | 0.010417        |
| Summary | 0042999210  | 279,944.78  | 233.29                 | 0.083334        |
| Summary | 0043000107  | 245,455.92  | 230.11                 | 0.093748        |
| Summary | 0043000139  | 320,824.12  | 300.77                 | 0.093749        |
| Summary | 0043001231  | 376,374.91  | 313.65                 | 0.083334        |
| Summary | 0043002121  | 367,986.72  | 188.59                 | 0.051249        |
| Summary | 0043002721  | 264,560.84  | 82.68                  | 0.031252        |
| Summary | 0043004734  | 468,558.54  | 292.85                 | 0.062500        |
| Summary | 0043004745  | 574,248.44  | 533.57                 | 0.092916        |
| Summary | 0043004835  | 345,839.19  | 134.36                 | 0.038850        |
| Summary | 0043004978  | 143,518.41  | 112.08                 | 0.078095        |
| Summary | 0043005227  | 283,426.20  | 224.30                 | 0.079139        |
| Summary | 0043005454  | 211,727.19  | 88.22                  | 0.041667        |
| Summary | 0043005463  | 153,542.52  | 223.92                 | 0.145836        |
| Summary | 0043005541  | 186,221.12  | 58.19                  | 0.031248        |
| Summary | 0043005986  | 117,574.03  | 129.42                 | 0.110075        |
| Summary | 0043007027  | 310,461.32  | 194.04                 | 0.062501        |
| Summary | 0043007084  | 177,971.70  | 296.62                 | 0.166667        |
| Summary | 0043007924  | 259,846.84  | 81.20                  | 0.031249        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043007942  | 417,545.15  | 387.97                 | 0.092917        |
| Summary | 0043008142  | 196,001.58  | 163.33                 | 0.083331        |
| Summary | 0043008349  | 293,344.52  | 183.34                 | 0.062500        |
| Summary | 0043008605  | 254,673.01  | 212.23                 | 0.083334        |
| Summary | 0043008729  | 160,022.65  | 123.35                 | 0.077083        |
| Summary | 0043009223  | 120,356.85  | 153.11                 | 0.127213        |
| Summary | 0043009895  | 169,247.72  | 246.82                 | 0.145834        |
| Summary | 0043010779  | 362,888.64  | 453.61                 | 0.125000        |
| Summary | 0043010911  | 111,010.75  | 115.64                 | 0.104170        |
| Summary | 0043011345  | 437,633.96  | 406.63                 | 0.092916        |
| Summary | 0043011387  | 112,413.67  | 128.81                 | 0.114586        |
| Summary | 0043011482  | 221,275.32  | 159.50                 | 0.072082        |
| Summary | 0043012772  | 151,626.75  | 94.77                  | 0.062502        |
| Summary | 0043013742  | 104,001.36  | 86.67                  | 0.083335        |
| Summary | 0043013785  | 548,480.37  | 399.93                 | 0.072916        |
| Summary | 0043013870  | 255,349.48  | 231.83                 | 0.090789        |
| Summary | 0043014498  | 139,700.52  | 133.88                 | 0.095834        |
| Summary | 0043014727  | 363,354.34  | 151.40                 | 0.041667        |
| Summary | 0043014979  | 354,617.89  | 406.33                 | 0.114582        |
| Summary | 0043015619  | 287,027.96  | 266.78                 | 0.092946        |
| Summary | 0043016247  | 565,999.15  | 176.87                 | 0.031249        |
| Summary | 0043016526  | 506,613.11  | 211.09                 | 0.041667        |
| Summary | 0043017262  | 110,151.23  | 11.47                  | 0.010413        |
| Summary | 0043017323  | 195,300.37  | 142.41                 | 0.072918        |
| Summary | 0043018058  | 290,437.60  | 2.51                   | 0.000864        |
| Summary | 0043018610  | 384,689.38  | 520.93                 | 0.135416        |
| Summary | 0043018931  | 184,989.04  | 70.14                  | 0.037916        |
| Summary | 0043019573  | 352,178.15  | 361.43                 | 0.102627        |
| Summary | 0043019839  | 219,223.91  | 188.61                 | 0.086035        |
| Summary | 0043020086  | 140,151.24  | 58.40                  | 0.041669        |
| Summary | 0043020147  | 67,195.63   | 21.00                  | 0.031252        |
| Summary | 0043020563  | 304,914.95  | 254.10                 | 0.083335        |
| Summary | 0043021188  | 198,324.17  | 20.66                  | 0.010417        |
| Summary | 0043021543  | 100,220.31  | 52.20                  | 0.052085        |

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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043022057  | 306,396.10  | 255.33                 | 0.083333        |
| Summary | 0043022079  | 300,909.60  | 156.72                 | 0.052082        |
| Summary | 0043022819  | 100,786.45  | 9.66                   | 0.009585        |
| Summary | 0043023286  | 346,081.60  | 36.05                  | 0.010417        |
| Summary | 0043024060  | 724,254.84  | 491.25                 | 0.067828        |
| Summary | 0043024114  | 52,959.52   | 44.13                  | 0.083328        |
| Summary | 0043024193  | 124,801.63  | 117.00                 | 0.093749        |
| Summary | 0043024826  | 156,853.85  | 65.36                  | 0.041669        |
| Summary | 0043025610  | 579,318.79  | 482.77                 | 0.083334        |
| Summary | 0043025624  | 367,296.38  | 267.82                 | 0.072917        |
| Summary | 0043026268  | 404,289.74  | 210.57                 | 0.052084        |
| Summary | 0043026610  | 350,188.27  | 182.39                 | 0.052083        |
| Summary | 0043027378  | 412,441.94  | 300.74                 | 0.072917        |
| Summary | 0043027589  | 376,419.00  | 351.21                 | 0.093303        |
| Summary | 0043028411  | 351,895.99  | 109.97                 | 0.031251        |
| Summary | 0043029082  | 350,122.08  | 291.77                 | 0.083334        |
| Summary | 0043029746  | 401,804.04  | 334.84                 | 0.083334        |
| Summary | 0043029765  | 262,215.72  | 191.20                 | 0.072917        |
| Summary | 0043030314  | 597,330.15  | 560.00                 | 0.093750        |
| Summary | 0043030910  | 199,105.80  | 186.66                 | 0.093749        |
| Summary | 0043031916  | 235,580.02  | 245.40                 | 0.104168        |
| Summary | 0043031968  | 549,376.15  | 743.95                 | 0.135417        |
| Summary | 0043032203  | 161,231.94  | 50.38                  | 0.031247        |
| Summary | 0043032700  | 80,366.44   | 108.83                 | 0.135417        |
| Summary | 0043033397  | 184,621.42  | 192.31                 | 0.104165        |
| Summary | 0043033428  | 149,776.75  | 180.22                 | 0.120326        |
| Summary | 0043033521  | 191,058.09  | 155.22                 | 0.081242        |
| Summary | 0043034369  | 201,597.42  | 210.00                 | 0.104168        |
| Summary | 0043034643  | 123,665.55  | 12.88                  | 0.010415        |
| Summary | 0043034961  | 287,765.00  | 59.95                  | 0.020833        |
| Summary | 0043035160  | 103,930.79  | 90.05                  | 0.086644        |
| Summary | 0043035796  | 286,382.99  | 178.99                 | 0.062500        |
| Summary | 0043036420  | 304,580.21  | 380.73                 | 0.125002        |
| Summary | 0043036460  | 330,230.58  | 31.65                  | 0.009584        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043038606  | 99,329.19   | 92.29                  | 0.092913        |
| Summary | 0043038991  | 120,224.69  | 200.37                 | 0.166663        |
| Summary | 0043039420  | 203,019.99  | 422.96                 | 0.208334        |
| Summary | 0043039466  | 415,829.79  | 39.83                  | 0.009578        |
| Summary | 0043039642  | 222,950.30  | 263.02                 | 0.117972        |
| Summary | 0043040508  | 121,844.79  | 113.21                 | 0.092913        |
| Summary | 0043041335  | 80,425.32   | 134.04                 | 0.166664        |
| Summary | 0043041782  | 81,711.37   | 119.16                 | 0.145830        |
| Summary | 0043041783  | 69,199.39   | 100.92                 | 0.145839        |
| Summary | 0043042239  | 240,340.77  | 225.32                 | 0.093750        |
| Summary | 0043042445  | 164,887.72  | 34.35                  | 0.020832        |
| Summary | 0043042501  | 192,689.32  | 141.52                 | 0.073445        |
| Summary | 0043043033  | 476,042.43  | 247.94                 | 0.052084        |
| Summary | 0043043659  | 299,668.84  | 300.95                 | 0.100428        |
| Summary | 0043044023  | 285,678.87  | 89.27                  | 0.031248        |
| Summary | 0043044078  | 394,395.56  | 164.33                 | 0.041666        |
| Summary | 0043045670  | 244,375.32  | 152.73                 | 0.062498        |
| Summary | 0043046513  | 183,142.62  | 286.16                 | 0.156250        |
| Summary | 0043047008  | 417,797.35  | 217.60                 | 0.052083        |
| Summary | 0043047450  | 190,923.28  | 99.44                  | 0.052084        |
| Summary | 0043047618  | 102,659.88  | 128.32                 | 0.124995        |
| Summary | 0043047907  | 160,467.86  | 33.43                  | 0.020833        |
| Summary | 0043048569  | 606,241.28  | 442.05                 | 0.072917        |
| Summary | 0043049357  | 140,757.42  | 102.64                 | 0.072920        |
| Summary | 0043049816  | 252,460.82  | 157.79                 | 0.062501        |
| Summary | 0043050296  | 212,303.77  | 265.38                 | 0.125000        |
| Summary | 0043050510  | 358,415.61  | 261.34                 | 0.072915        |
| Summary | 0043051737  | 330,837.29  | 137.85                 | 0.041667        |
| Summary | 0043052038  | 234,595.55  | 73.31                  | 0.031250        |
| Summary | 0043052177  | 257,460.84  | 18.03                  | 0.007003        |
| Summary | 0043052196  | 206,435.65  | 129.02                 | 0.062499        |
| Summary | 0043052353  | 488,442.60  | 425.28                 | 0.087069        |
| Summary | 0043052554  | 404,697.49  | 295.09                 | 0.072916        |
| Summary | 0043052557  | 149,505.36  | 171.31                 | 0.114585        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
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## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043053268  | 270,411.51  | 261.65                 | 0.096760        |
| Summary | 0043053477  | 367,766.48  | 313.20                 | 0.085163        |
| Summary | 0043054701  | 232,353.90  | 193.63                 | 0.083334        |
| Summary | 0043054857  | 424,119.86  | 589.04                 | 0.138885        |
| Summary | 0043055214  | 159,470.37  | 26.37                  | 0.016536        |
| Summary | 0043055485  | 366,492.41  | 152.71                 | 0.041668        |
| Summary | 0043056714  | 156,095.35  | 81.30                  | 0.052084        |
| Summary | 0043056857  | 217,194.56  | 221.52                 | 0.101992        |
| Summary | 0043057136  | 250,452.43  | 267.31                 | 0.106731        |
| Summary | 0043058838  | 269,503.71  | 168.44                 | 0.062500        |
| Summary | 0043059118  | 263,986.97  | 247.49                 | 0.093751        |
| Summary | 0043059200  | 463,162.20  | 289.48                 | 0.062501        |
| Summary | 0043059790  | 175,060.77  | 18.24                  | 0.010419        |
| Summary | 0043059994  | 470,432.96  | 539.04                 | 0.114584        |
| Summary | 0043060406  | 243,232.22  | 76.01                  | 0.031250        |
| Summary | 0043060764  | 598,905.43  | 998.18                 | 0.166667        |
| Summary | 0043060946  | 373,015.81  | 271.99                 | 0.072916        |
| Summary | 0043061462  | 443,030.56  | 599.94                 | 0.135417        |
| Summary | 0043061504  | 343,052.15  | 393.08                 | 0.114583        |
| Summary | 0043061685  | 195,974.92  | 204.14                 | 0.104166        |
| Summary | 0043062246  | 128,074.81  | 212.04                 | 0.165559        |
| Summary | 0043062272  | 152,134.45  | 103.52                 | 0.068045        |
| Summary | 0043062386  | 121,135.50  | 120.60                 | 0.099558        |
| Summary | 0043062428  | 113,433.48  | 108.90                 | 0.096003        |
| Summary | 0043062442  | 104,797.26  | 109.16                 | 0.104163        |
| Summary | 0043062466  | 240,417.55  | 275.48                 | 0.114584        |
| Summary | 0043062635  | 145,973.77  | 176.67                 | 0.121029        |
| Summary | 0043062966  | 200,684.91  | 104.52                 | 0.052082        |
| Summary | 0043063242  | 181,067.24  | 150.89                 | 0.083334        |
| Summary | 0043063278  | 209,593.82  | 240.16                 | 0.114584        |
| Summary | 0043063552  | 296,232.02  | 216.00                 | 0.072916        |
| Summary | 0043064325  | 330,724.17  | 194.74                 | 0.058883        |
| Summary | 0043066774  | 237,743.14  | 148.59                 | 0.062500        |
| Summary | 0043068369  | 188,833.00  | 192.20                 | 0.101783        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043068552  | 148,995.51  | 77.60                  | 0.052082        |
| Summary | 0043068794  | 276,803.96  | 288.34                 | 0.104168        |
| Summary | 0043069368  | 102,037.58  | 113.87                 | 0.111596        |
| Summary | 0043069711  | 249,069.69  | 207.56                 | 0.083334        |
| Summary | 0043070667  | 230,651.97  | 192.21                 | 0.083333        |
| Summary | 0043070700  | 350,191.06  | 252.43                 | 0.072084        |
| Summary | 0043070905  | 431,520.04  | 446.26                 | 0.103416        |
| Summary | 0043070918  | 319,487.24  | 296.86                 | 0.092918        |
| Summary | 0043070950  | 521,441.56  | 651.80                 | 0.125000        |
| Summary | 0043070960  | 410,944.12  | 214.03                 | 0.052083        |
| Summary | 0043071178  | 258,089.50  | 188.19                 | 0.072917        |
| Summary | 0043071444  | 426,505.91  | 396.30                 | 0.092918        |
| Summary | 0043071608  | 668,730.81  | 885.29                 | 0.132384        |
| Summary | 0043073151  | 348,921.38  | 106.13                 | 0.030417        |
| Summary | 0043074482  | 178,563.94  | 223.20                 | 0.124997        |
| Summary | 0043075885  | 476,634.66  | 393.13                 | 0.082480        |
| Summary | 0043076172  | 237,984.55  | 99.16                  | 0.041667        |
| Summary | 0043076277  | 119,928.80  | 37.48                  | 0.031252        |
| Summary | 0043076297  | 331,814.70  | 113.50                 | 0.034206        |
| Summary | 0043076309  | 181,660.60  | 123.59                 | 0.068033        |
| Summary | 0043076726  | 381,380.78  | 183.06                 | 0.047999        |
| Summary | 0043077078  | 594,128.19  | 654.03                 | 0.110082        |
| Summary | 0043077854  | 372,909.69  | 271.91                 | 0.072916        |
| Summary | 0043078227  | 332,750.50  | 40.60                  | 0.012201        |
| Summary | 0043078318  | 198,649.51  | 62.08                  | 0.031251        |
| Summary | 0043078379  | 94,247.61   | 107.99                 | 0.114581        |
| Summary | 0043078608  | 146,756.22  | 197.92                 | 0.134863        |
| Summary | 0043079276  | 226,957.57  | 137.12                 | 0.060417        |
| Summary | 0043079331  | 318,566.45  | 66.37                  | 0.020834        |
| Summary | 0043079612  | 164,456.79  | 137.05                 | 0.083335        |
| Summary | 0043079623  | 170,048.41  | 159.42                 | 0.093750        |
| Summary | 0043079628  | 158,859.82  | 99.29                  | 0.062502        |
| Summary | 0043079677  | 391,796.00  | 612.18                 | 0.156250        |
| Summary | 0043079745  | 228,619.33  | 166.70                 | 0.072916        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043079811  | 298,820.93  | 186.76                 | 0.062499        |
| Summary | 0043080065  | 317,271.75  | 396.59                 | 0.125000        |
| Summary | 0043080372  | 170,436.55  | 106.52                 | 0.062498        |
| Summary | 0043080435  | 144,537.93  | 120.45                 | 0.083335        |
| Summary | 0043080750  | 209,557.35  | 218.29                 | 0.104167        |
| Summary | 0043081009  | 477,239.63  | 447.41                 | 0.093750        |
| Summary | 0043081348  | 200,250.38  | 271.17                 | 0.135415        |
| Summary | 0043081492  | 317,306.58  | 165.26                 | 0.052082        |
| Summary | 0043081522  | 231,159.62  | 216.71                 | 0.093749        |
| Summary | 0043081856  | 250,814.01  | 287.39                 | 0.114583        |
| Summary | 0043082289  | 416,819.97  | 347.35                 | 0.083333        |
| Summary | 0043082426  | 131,287.64  | 136.76                 | 0.104168        |
| Summary | 0043082671  | 220,978.32  | 92.07                  | 0.041665        |
| Summary | 0043082928  | 555,232.58  | 578.37                 | 0.104167        |
| Summary | 0043083249  | 190,682.89  | 190.26                 | 0.099778        |
| Summary | 0043083275  | 236,767.48  | 246.63                 | 0.104165        |
| Summary | 0043083515  | 143,665.99  | 104.76                 | 0.072919        |
| Summary | 0043083559  | 279,008.02  | 203.44                 | 0.072915        |
| Summary | 0043083724  | 248,228.55  | 9.69                   | 0.003904        |
| Summary | 0043083911  | 140,094.82  | 57.21                  | 0.040837        |
| Summary | 0043084083  | 115,097.67  | 163.49                 | 0.142045        |
| Summary | 0043084150  | 103,308.28  | 118.37                 | 0.114579        |
| Summary | 0043084236  | 334,007.01  | 208.75                 | 0.062499        |
| Summary | 0043084262  | 215,687.73  | 292.08                 | 0.135418        |
| Summary | 0043084926  | 195,842.43  | 183.60                 | 0.093749        |
| Summary | 0043085195  | 415,409.17  | 259.63                 | 0.062500        |
| Summary | 0043085210  | 104,859.36  | 87.38                  | 0.083331        |
| Summary | 0043085287  | 99,232.39   | 18.29                  | 0.018431        |
| Summary | 0043085295  | 347,884.23  | 202.93                 | 0.058333        |
| Summary | 0043085405  | 526,767.03  | 274.36                 | 0.052084        |
| Summary | 0043085994  | 298,022.02  | 31.04                  | 0.010415        |
| Summary | 0043086036  | 262,307.63  | 136.62                 | 0.052084        |
| Summary | 0043089192  | 227,867.42  | 118.68                 | 0.052083        |
| Summary | 0043089487  | 374,597.14  | 348.06                 | 0.092916        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043090825  | 337,850.84  | 211.16                 | 0.062501        |
| Summary | 0043092160  | 114,829.76  | 23.92                  | 0.020831        |
| Summary | 0043092343  | 91,003.57   | 66.36                  | 0.072920        |
| Summary | 0043092896  | 381,833.56  | 119.32                 | 0.031249        |
| Summary | 0043092921  | 345,669.61  | 324.07                 | 0.093751        |
| Summary | 0043095135  | 115,890.96  | 108.65                 | 0.093752        |
| Summary | 0043095461  | 220,390.67  | 239.07                 | 0.108476        |
| Summary | 0043095536  | 235,413.85  | 169.69                 | 0.072082        |
| Summary | 0043096266  | 225,579.26  | 47.00                  | 0.020835        |
| Summary | 0043096812  | 201,285.36  | 146.77                 | 0.072916        |
| Summary | 0043096828  | 184,854.78  | 134.79                 | 0.072917        |
| Summary | 0043097646  | 593,158.37  | 308.94                 | 0.052084        |
| Summary | 0043099839  | 102,037.70  | 85.03                  | 0.083332        |
| Summary | 0043100214  | 383,302.06  | 519.05                 | 0.135415        |
| Summary | 0043101332  | 530,672.30  | 442.23                 | 0.083334        |
| Summary | 0043102995  | 469,559.56  | 440.21                 | 0.093750        |
| Summary | 0043103008  | 188,347.39  | 166.44                 | 0.088369        |
| Summary | 0043103114  | 211,756.23  | 198.52                 | 0.093749        |
| Summary | 0043103396  | 167,729.67  | 157.25                 | 0.093752        |
| Summary | 0043103875  | 364,331.70  | 227.71                 | 0.062501        |
| Summary | 0043104805  | 237,090.40  | 123.48                 | 0.052081        |
| Summary | 0043105244  | 482,534.77  | 402.11                 | 0.083333        |
| Summary | 0043105873  | 138,574.93  | 86.61                  | 0.062500        |
| Summary | 0043107168  | 438,669.88  | 319.86                 | 0.072916        |
| Summary | 0043107177  | 436,580.83  | 127.72                 | 0.029255        |
| Summary | 0043107624  | 286,953.50  | 89.67                  | 0.031249        |
| Summary | 0043108059  | 194,161.54  | 202.25                 | 0.104166        |
| Summary | 0043108581  | 214,945.81  | 223.90                 | 0.104166        |
| Summary | 0043109588  | 231,630.95  | 144.77                 | 0.062500        |
| Summary | 0043109733  | 133,387.38  | 13.89                  | 0.010413        |
| Summary | 0043109915  | 424,339.11  | 293.48                 | 0.069162        |
| Summary | 0043110438  | 256,909.06  | 133.81                 | 0.052085        |
| Summary | 0043111439  | 171,199.28  | 17.83                  | 0.010415        |
| Summary | 0043112501  | 457,527.45  | 381.27                 | 0.083333        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043112848  | 241,035.54  | 125.54                 | 0.052084        |
| Summary | 0043113013  | 198,140.42  | 82.56                  | 0.041667        |
| Summary | 0043113549  | 135,487.66  | 141.13                 | 0.104164        |
| Summary | 0043113712  | 590,245.31  | 922.26                 | 0.156250        |
| Summary | 0043113768  | 381,130.36  | 15.11                  | 0.003965        |
| Summary | 0043114421  | 116,246.66  | 108.98                 | 0.093749        |
| Summary | 0043115246  | 333,542.15  | 323.53                 | 0.096998        |
| Summary | 0043115561  | 177,897.96  | 111.19                 | 0.062502        |
| Summary | 0043115750  | 207,032.25  | 48.54                  | 0.023446        |
| Summary | 0043116297  | 408,372.67  | 430.12                 | 0.105325        |
| Summary | 0043116336  | 113,745.53  | 11.85                  | 0.010418        |
| Summary | 0043117562  | 170,048.57  | 157.01                 | 0.092332        |
| Summary | 0043118861  | 637,440.28  | 1,195.20               | 0.187500        |
| Summary | 0043119079  | 217,566.69  | 249.30                 | 0.114586        |
| Summary | 0043120136  | 383,624.71  | 399.61                 | 0.104167        |
| Summary | 0043120786  | 396,657.60  | 578.46                 | 0.145834        |
| Summary | 0043121547  | 145,576.80  | 151.64                 | 0.104165        |
| Summary | 0043122217  | 299,216.08  | 342.85                 | 0.114583        |
| Summary | 0043122760  | 151,296.49  | 252.16                 | 0.166666        |
| Summary | 0043124215  | 370,837.24  | 154.52                 | 0.041668        |
| Summary | 0043124236  | 78,016.91   | 89.39                  | 0.114578        |
| Summary | 0043125984  | 297,945.81  | 124.14                 | 0.041665        |
| Summary | 0043126405  | 267,792.44  | 202.72                 | 0.075700        |
| Summary | 0043126783  | 180,561.11  | 225.70                 | 0.124999        |
| Summary | 0043127853  | 369,067.48  | 144.41                 | 0.039128        |
| Summary | 0043127907  | 231,159.62  | 216.71                 | 0.093749        |
| Summary | 0043129058  | 120,923.82  | 113.37                 | 0.093753        |
| Summary | 0043129146  | 509,659.25  | 796.34                 | 0.156249        |
| Summary | 0043130756  | 318,867.74  | 132.86                 | 0.041666        |
| Summary | 0043131495  | 129,072.32  | 161.34                 | 0.125000        |
| Summary | 0043132081  | 589,671.71  | 491.39                 | 0.083333        |
| Summary | 0043132568  | 304,319.81  | 126.80                 | 0.041667        |
| Summary | 0043132952  | 127,668.79  | 54.28                  | 0.042516        |
| Summary | 0043133194  | 339,225.80  | 141.34                 | 0.041665        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043133704  | 121,753.07  | 101.46                 | 0.083333        |
| Summary | 0043134464  | 174,095.23  | 152.54                 | 0.087619        |
| Summary | 0043136619  | 366,540.52  | 267.27                 | 0.072917        |
| Summary | 0043136848  | 96,762.28   | 60.48                  | 0.062504        |
| Summary | 0043137024  | 124,422.83  | 103.69                 | 0.083337        |
| Summary | 0043137245  | 425,214.81  | 354.35                 | 0.083334        |
| Summary | 0043138886  | 375,921.62  | 274.11                 | 0.072917        |
| Summary | 0043139417  | 331,897.92  | 69.15                  | 0.020835        |
| Summary | 0043140083  | 239,998.10  | 75.00                  | 0.031250        |
| Summary | 0043143098  | 135,419.48  | 169.27                 | 0.124997        |
| Summary | 0043144094  | 276,686.99  | 115.29                 | 0.041668        |
| Summary | 0043144135  | 173,214.79  | 163.59                 | 0.094443        |
| Summary | 0043144838  | 110,637.21  | 46.10                  | 0.041668        |
| Summary | 0043144944  | 276,736.15  | 144.13                 | 0.052082        |
| Summary | 0043145622  | 159,171.82  | 165.80                 | 0.104164        |
| Summary | 0043146073  | 359,107.52  | 411.48                 | 0.114584        |
| Summary | 0043146172  | 220,440.66  | 181.43                 | 0.082303        |
| Summary | 0043146210  | 298,116.00  | 87.54                  | 0.029364        |
| Summary | 0043146228  | 419,278.48  | 611.45                 | 0.145834        |
| Summary | 0043146898  | 377,087.21  | 432.08                 | 0.114584        |
| Summary | 0043146960  | 115,197.10  | 132.00                 | 0.114586        |
| Summary | 0043147108  | 135,436.55  | 28.22                  | 0.020836        |
| Summary | 0043147249  | 364,098.68  | 493.05                 | 0.135417        |
| Summary | 0043147277  | 593,313.68  | 637.52                 | 0.107451        |
| Summary | 0043147338  | 242,975.08  | 354.34                 | 0.145834        |
| Summary | 0043147523  | 197,955.96  | 41.24                  | 0.020833        |
| Summary | 0043147538  | 280,156.27  | 175.10                 | 0.062501        |
| Summary | 0043147822  | 139,076.97  | 86.92                  | 0.062498        |
| Summary | 0043148396  | 395,147.90  | 164.64                 | 0.041665        |
| Summary | 0043148665  | 159,949.13  | 195.75                 | 0.122383        |
| Summary | 0043148700  | 243,761.65  | 177.74                 | 0.072915        |
| Summary | 0043149184  | 320,992.38  | 300.93                 | 0.093750        |
| Summary | 0043149510  | 105,254.01  | 94.02                  | 0.089327        |
| Summary | 0043151264  | 262,277.73  | 81.96                  | 0.031249        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Modification Loss Detail

| Group   | Loan Number | Current UPB | Mod Loss/(Gain) Amount | Loss Percentage |
|---------|-------------|-------------|------------------------|-----------------|
| Summary | 0043152166  | 212,732.34  | 272.98                 | 0.128321        |
| Summary | 0043152386  | 178,824.81  | 55.88                  | 0.031248        |
| Summary | 0043154047  | 105,728.45  | 2.33                   | 0.002204        |
| Summary | 0043154084  | 321,493.96  | 167.44                 | 0.052082        |
| Summary | 0043156064  | 536,089.43  | 223.37                 | 0.041667        |
| Summary | 0043156689  | 364,625.68  | 113.95                 | 0.031251        |
| Summary | 0043157379  | 410,966.94  | 256.85                 | 0.062499        |
| Summary | 0043157728  | 218,072.25  | 249.87                 | 0.114581        |
| Summary | 0043157732  | 457,810.00  | 715.33                 | 0.156250        |
| Summary | 0043158175  | 380,950.19  | 198.41                 | 0.052083        |
| Summary | 0043158559  | 162,903.81  | 101.81                 | 0.062497        |
| Summary | 0043159431  | 156,156.48  | 113.86                 | 0.072914        |
| Summary | 0043160396  | 621,012.49  | 711.58                 | 0.114584        |
| Summary | 0043161040  | 52,697.94   | 50.24                  | 0.095336        |
| Summary | 0043161245  | 518,426.70  | 540.03                 | 0.104167        |
| Summary | 0043161386  | 231,585.83  | 247.51                 | 0.106876        |
| Summary | 0043162097  | 83,844.06   | 113.54                 | 0.135418        |
| Summary | 0043162263  | 105,759.44  | 152.89                 | 0.144564        |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Realized Loss Summary

### Realized Dispositions in Current Period

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|--------------------|
| 4          | 838,251.90        | 164,689.78            | 19.647             |

## Realized Loss Detail

### Realized Dispositions in Current Period

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 0043038358     | 354,630.95        | 91,882.85             | 25.909             |
| 0043044175     | 189,834.72        | 43,272.74             | 22.795             |
| 0043055221     | 162,309.22        | 2,659.16              | 1.638              |
| 0043062614     | 131,477.01        | 26,875.03             | 20.441             |

## Realized Loss Summary

### Current Adjustments to Previous Dispositions

| # of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|------------|-------------------|-----------------------|-----------------------------|--------------------|
| 2          | 377,446.09        | 10,268.10             | 27,287.67                   | 7.230              |

## Realized Loss Detail

### Current Adjustments to Previous Dispositions

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Total Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|-----------------------------|--------------------|
| 0043040479     | 129,568.74        | 4,040.88              | 18,114.54                   | 13.981             |
| 0043065891     | 247,877.35        | 6,227.22              | 9,173.13                    | 3.701              |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Cumulative Realized Loss Summary

| Count of Loans | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>Percentage |
|----------------|-------------------|-----------------------|--------------------|
| 119            | 20,449,705.24     | 3,531,503.18          | 17.269             |

## Cumulative Realized Loss Detail

| Loan<br>Number | Liquidated<br>UPB | Loss/(Gain)<br>Amount | Loss<br>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             |
| 0042992072     | 167,393.75        | 15,030.07             | 8.979              |
| 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             |
| 0042997860     | 212,889.65        | 24,501.69             | 11.509             |
| 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        | 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              |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## 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     | 91,882.85          | 25.909          |
| 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     | 43,272.74          | 22.795          |
| 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     | (72,129.62)        | (32.211)        |
| 0043053894  | 421,425.02     | 37,685.53          | 8.942           |
| 0043055221  | 162,309.22     | 2,659.16           | 1.638           |
| 0043056434  | 135,082.29     | 415.94             | 0.308           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 0043057122  | 346,525.46     | 79,348.65          | 22.898          |
| 0043057436  | 241,152.72     | 119,142.88         | 49.406          |
| 0043057785  | 150,430.73     | (1,960.34)         | (1.303)         |
| 0043059527  | 71,104.67      | 7,214.98           | 10.147          |
| 0043059786  | 151,380.32     | 31,259.05          | 20.649          |
| 0043060535  | 227,342.59     | 11,195.16          | 4.924           |
| 0043061144  | 83,493.18      | 43,524.55          | 52.129          |
| 0043061837  | 197,559.51     | 25,322.87          | 12.818          |
| 0043062074  | 182,012.32     | 15,641.79          | 8.594           |
| 0043062311  | 120,293.78     | 35,578.20          | 29.576          |
| 0043062614  | 131,477.01     | 26,875.03          | 20.441          |
| 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     | 40,733.56          | 11.992          |
| 0043073785  | 122,577.60     | 31,912.56          | 26.035          |
| 0043076660  | 34,339.70      | (3,722.44)         | (10.840)        |
| 0043077310  | 121,600.93     | 3,894.76           | 3.203           |
| 0043079788  | 237,995.92     | (9,985.48)         | (4.196)         |
| 0043080027  | 214,545.91     | 58,606.36          | 27.316          |
| 0043082746  | 259,345.57     | 36,325.81          | 14.007          |
| 0043084725  | 62,342.03      | (4,810.18)         | (7.716)         |
| 0043085324  | 88,618.47      | (1,408.68)         | (1.590)         |
| 0043086905  | 223,045.61     | 4,523.76           | 2.028           |
| 0043087179  | 70,088.71      | 1,149.54           | 1.640           |

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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Cumulative Realized Loss Detail

| Loan Number | Liquidated UPB | Loss/(Gain) Amount | Loss Percentage |
|-------------|----------------|--------------------|-----------------|
| 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     | 5,734.29           | 2.405           |
| 0043134054  | 155,168.67     | 7,164.41           | 4.617           |
| 0043137560  | 80,357.73      | 49,283.26          | 61.330          |
| 0043140016  | 430,695.95     | 5,746.02           | 1.334           |
| 0043142120  | 205,555.34     | 5,180.53           | 2.520           |
| 0043143639  | 41,423.01      | 3,707.90           | 8.951           |
| 0043148988  | 163,915.78     | 24,222.07          | 14.777          |
| 0043152959  | 126,423.38     | 31,940.38          | 25.265          |
| 0043153142  | 205,778.87     | 4,809.89           | 2.337           |

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# Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Cumulative Realized Loss Detail

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

# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05

Distribution Date: 28-May-2024  
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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                   | 1,215,697.99              | 174,957.88                  | 0.002 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 6                   | 1,215,697.99                        | 174,957.88                  | 0.002 %                 |

## 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 | 0043038358  | 308,000.00                   | 4.250 %           | NJ    | 80.00              | 360           | 354,630.95                          | 04/30/2024                 | 91,882.85            | 91,882.85                       |
| Summary | 0043040479  | 133,000.00                   | 4.750 %           | CA    | 65.00              | 360           | 129,568.74                          | 03/31/2023                 | 4,040.88             | 18,114.54                       |
| Summary | 0043044175  | 212,000.00                   | 4.625 %           | PA    | 79.00              | 360           | 189,834.72                          | 04/30/2024                 | 43,272.74            | 43,272.74                       |
| Summary | 0043055221  | 172,000.00                   | 4.375 %           | WA    | 80.00              | 360           | 162,309.22                          | 04/30/2024                 | 2,659.16             | 2,659.16                        |
| Summary | 0043062614  | 125,000.00                   | 3.990 %           | MN    | 72.00              | 360           | 131,477.01                          | 04/30/2024                 | 26,875.03            | 26,875.03                       |
| Summary | 0043065891  | 252,000.00                   | 3.375 %           | GA    | 80.00              | 360           | 247,877.35                          | 03/31/2023                 | 6,227.22             | 9,173.13                        |

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

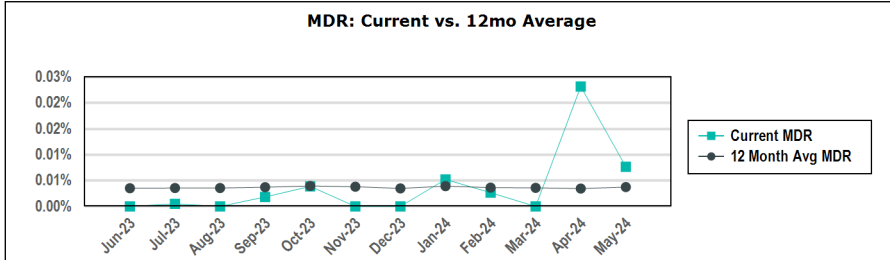
Distribution Date: 28-May-2024  
07-May-2024 10:35:03 AM

## Realized Loss Report - Collateral

### Summary

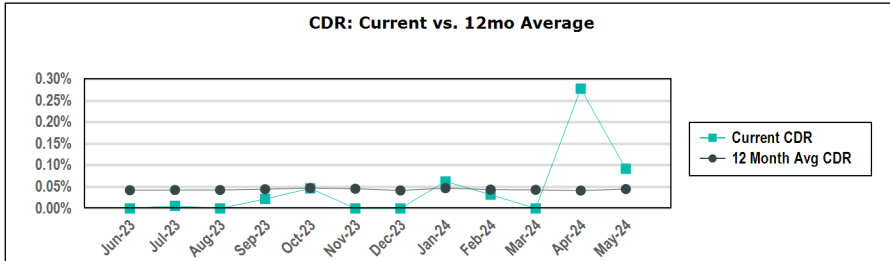
#### MDR

Current Month 0.008 %  
3 Month Average 0.010 %  
12 Month Average 0.004 %



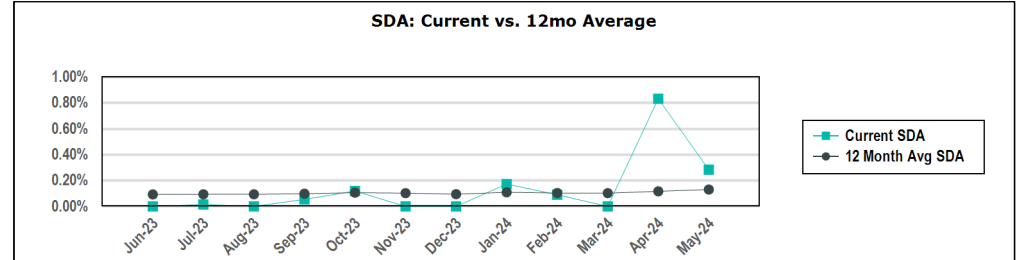
#### CDR

Current Month 0.092 %  
3 Month Average 0.123 %  
12 Month Average 0.045 %



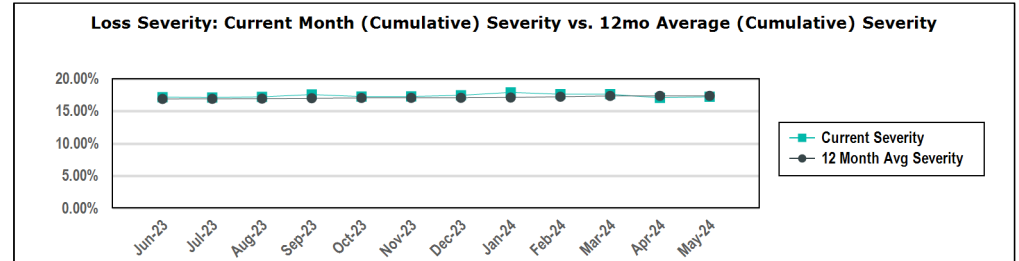
#### SDA

Current Month 0.284 %  
3 Month Average 0.372 %  
12 Month Average 0.131 %



#### Loss Severity

Current Month (Cumulative) 17.269 %  
3 Month Average (Cumulative) 17.350 %  
12 Month Average (Cumulative) 17.420 %



### 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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# Connecticut Avenue Securities

## Credit-Linked Notes

### Series 2017-C05



Distribution Date: 28-May-2024  
 07-May-2024 10:35:03 AM

## Prepayment Rates

### Summary

#### SMM

|                  |         |
|------------------|---------|
| Current Month    | 0.439 % |
| 3 Month Average  | 0.388 % |
| 12 Month Average | 0.448 % |

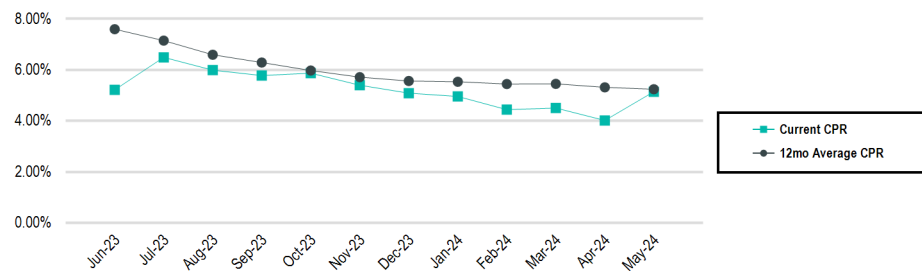
#### CPR

|                  |         |
|------------------|---------|
| Current Month    | 5.144 % |
| 3 Month Average  | 4.554 % |
| 12 Month Average | 5.241 % |

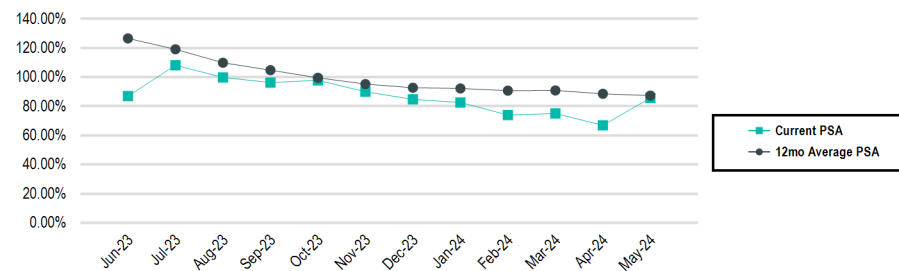
#### PSA

|                  |          |
|------------------|----------|
| Current Month    | 85.733 % |
| 3 Month Average  | 75.906 % |
| 12 Month Average | 87.348 % |

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



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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Distribution Date: 28-May-2024  
07-May-2024 10:35:03 AM

Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C05



Current Repurchases Due To Other

| Loan<br>Number                          | Beginning<br>Scheduled<br>Balance | Payoff<br>Balance | Current<br>Rate | Current<br>Payment |
|-----------------------------------------|-----------------------------------|-------------------|-----------------|--------------------|
| No Repurchases Due to Other this Period |                                   |                   |                 |                    |

Cumulative Repurchases Due To Other

| Count of Loans Repurchased<br>Due To Other | Total Cumulative UPB of Loans<br>Repurchased Due To Other |
|--------------------------------------------|-----------------------------------------------------------|
| No Cumulative Repurchases                  |                                                           |

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Distribution Date: 28-May-2024  
07-May-2024 10:35:04 AM

# 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>

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

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Connecticut Avenue Securities  
Credit-Linked Notes  
Series 2017-C05



Supplemental Reporting

| Bond Retirement Detail – Effective May 2023                                                                                                                                                                       |           |                         |                              |                                 |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-------------------------|------------------------------|---------------------------------|
| Class                                                                                                                                                                                                             | CUSIP     | Original<br>Face Amount | Orig Face Amt<br>Repurchased | Revised Original<br>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                     |
| <a href="https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes">https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes</a> |           |                         |                              |                                 |