

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2026
12-Mar-2026 3:37:27 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		02/27/2026	0.00000%	8,667,343,639.07	0.00	58,996,262.46	0.00	8,608,347,376.60	58,996,262.46	0.00
1M-1	30711XNS9	03/24/2026	4.33169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	03/24/2026	5.98169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	03/24/2026	5.98169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		02/27/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XNV2	03/24/2026	5.98169%	4,377,529.29	20,366.13	92,093.82	0.00	4,285,435.47	112,459.95	0.00
1M-CH		02/27/2026	0.00000%	200,814,076.68	0.00	4,224,697.04	0.00	196,589,379.64	4,224,697.04	0.00
1M-2	30711XNX8	03/24/2026	5.98169%	4,377,529.28	20,366.13	92,093.82	0.00	4,285,435.47	112,459.95	0.00
1M-2H		02/27/2026	0.00000%	200,814,076.68	0.00	4,224,697.04	0.00	196,589,379.64	4,224,697.04	0.00
1B-1	30711XNW0	03/24/2026	7.38169%	50,455,558.00	239,444.72	0.00	0.00	41,705,558.00	239,444.72	0.00
1B-1H		02/27/2026	0.00000%	168,300,733.00	0.00	0.00	0.00	177,050,733.00	0.00	0.00
1B-2H		02/27/2026	0.00000%	212,286,630.69	0.00	0.00	20,434.95	212,266,195.74	0.00	6,490,095.26
1A-I1	30711XNY6	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	03/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	03/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	03/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XPJ7	03/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XPL2	03/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XPN8	03/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XPQ1	03/24/2026	1.80000%	0.00	6,128.54	0.00	0.00	0.00	6,128.54	0.00
1C-I2	30711XPS7	03/24/2026	1.40000%	0.00	4,766.64	0.00	0.00	0.00	4,766.64	0.00
1C-I3	30711XPU2	03/24/2026	1.00000%	0.00	3,404.75	0.00	0.00	0.00	3,404.75	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2026
 12-Mar-2026 3:37:28 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1C-I4	30711XPW8	03/24/2026	0.60000%	0.00	2,042.85	0.00	0.00	0.00	2,042.85	0.00
1E-A1	30711XNZ3	03/24/2026	4.18169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	03/24/2026	4.58169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	03/24/2026	4.98169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	03/24/2026	5.38169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	03/24/2026	4.18169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XPK4	03/24/2026	4.58169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XPM0	03/24/2026	4.98169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XPP3	03/24/2026	5.38169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XPR9	03/24/2026	4.18169%	4,377,529.29	14,237.59	92,093.82	0.00	4,285,435.47	106,331.41	0.00
1E-C2	30711XPT5	03/24/2026	4.58169%	4,377,529.29	15,599.49	92,093.82	0.00	4,285,435.47	107,693.31	0.00
1E-C3	30711XPV0	03/24/2026	4.98169%	4,377,529.29	16,961.38	92,093.82	0.00	4,285,435.47	109,055.20	0.00
1E-C4	30711XPX6	03/24/2026	5.38169%	4,377,529.29	18,323.28	92,093.82	0.00	4,285,435.47	110,417.10	0.00
1E-D1	30711XPY4	03/24/2026	4.18169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XPZ1	03/24/2026	4.58169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XQA5	03/24/2026	4.98169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XQB3	03/24/2026	5.38169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XQC1	03/24/2026	5.98169%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XQD9	03/24/2026	4.18169%	4,377,529.28	14,237.59	92,093.82	0.00	4,285,435.46	106,331.41	0.00
1E-F2	30711XQE7	03/24/2026	4.58169%	4,377,529.28	15,599.49	92,093.82	0.00	4,285,435.46	107,693.31	0.00
1E-F3	30711XQF4	03/24/2026	4.98169%	4,377,529.28	16,961.38	92,093.82	0.00	4,285,435.46	109,055.20	0.00
1E-F4	30711XQG2	03/24/2026	5.38169%	4,377,529.28	18,323.28	92,093.82	0.00	4,285,435.46	110,417.10	0.00
1E-F5	30711XQH0	03/24/2026	5.98169%	4,377,529.28	20,366.13	92,093.82	0.00	4,285,435.46	112,459.95	0.00
1-X1	30711XQJ6	03/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	30711XQK3	03/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 25-Mar-2026
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1-X3	30711XQL1	03/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	30711XQM9	03/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	30711XQN7	03/24/2026	1.80000%	0.00	6,128.54	0.00	0.00	0.00	6,128.54	0.00
1-Y2	30711XQP2	03/24/2026	1.40000%	0.00	4,766.64	0.00	0.00	0.00	4,766.64	0.00
1-Y3	30711XQQ0	03/24/2026	1.00000%	0.00	3,404.74	0.00	0.00	0.00	3,404.74	0.00
1-Y4	30711XQR8	03/24/2026	0.60000%	0.00	2,042.85	0.00	0.00	0.00	2,042.85	0.00
Totals				9,548,167,536.25	463,472.14	68,458,688.56	20,434.95	9,479,688,412.74	68,922,160.70	6,490,095.26

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

NOTE: Ending Balances for 1B-1/1B-1H were adjusted in the amount of \$8,750,000.00 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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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Series 2017-C05



Distribution Date: 25-Mar-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	8,667,343,639.07	24,924,393.63	34,071,868.83	0.00	0.00	58,996,262.46	8,608,347,376.60	0.20442241	58,996,262.46
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	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	256,907,237.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	256,907,237.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	6,533,682.97	4,377,529.29	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.47	0.65589890	92,093.82
1M-CH	299,725,125.00	200,814,076.68	1,790,566.20	2,434,130.84	0.00	0.00	4,224,697.04	196,589,379.64	0.65589890	4,224,697.04
1M-2	17,734,308.00	4,377,529.28	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.47	0.24164661	92,093.82
1M-2H	813,539,600.00	200,814,076.68	1,790,566.20	2,434,130.84	0.00	0.00	4,224,697.04	196,589,379.64	0.24164697	4,224,697.04
1B-1	41,705,558.00	50,455,558.00	0.00	0.00	0.00	0.00	0.00	41,705,558.00	1.00000000	0.00
1B-1H	177,050,733.00	168,300,733.00	0.00	0.00	0.00	0.00	0.00	177,050,733.00	1.00000000	0.00
1B-2H	218,756,291.00	212,286,630.69	0.00	0.00	0.00	20,434.95	20,434.95	212,266,195.74	0.97033185	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

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Series 2017-C05



Distribution Date: 25-Mar-2026
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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
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	6,533,682.97	4,377,529.29	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.47	0.65589890	92,093.82
1E-C2	6,533,682.97	4,377,529.29	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.47	0.65589890	92,093.82
1E-C3	6,533,682.97	4,377,529.29	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.47	0.65589890	92,093.82
1E-C4	6,533,682.97	4,377,529.29	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.47	0.65589890	92,093.82
1E-D1	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	12,133,995.48	4,377,529.28	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.46	0.35317596	92,093.82
1E-F2	12,133,995.48	4,377,529.28	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.46	0.35317596	92,093.82
1E-F3	12,133,995.48	4,377,529.28	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.46	0.35317596	92,093.82
1E-F4	12,133,995.48	4,377,529.28	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.46	0.35317596	92,093.82
1E-F5	12,133,995.48	4,377,529.28	39,032.40	53,061.41	0.00	0.00	92,093.82	4,285,435.46	0.35317596	92,093.82
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

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Distribution Date: 25-Mar-2026
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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
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	44,770,142,598.55	9,548,167,536.25	28,934,882.43	39,523,806.02	0.00	20,434.95	68,479,123.51	9,479,688,412.74	0.21174130	68,458,688.56

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	205.82339092	0.59187952	0.80910460	0.00000000	0.00000000	1.40098412	204.42240680	0.20442241	1.40098412
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	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	256,907,237.50	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	256,907,237.50	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	6,533,682.97	669.99413860	5.97402724	8.12120978	0.00000000	0.00000000	14.09523855	655.89890005	0.65589890	14.09523855
1M-CH	299,725,125.00	669.99413773	5.97402770	8.12121053	0.00000000	0.00000000	14.09523823	655.89889950	0.65589890	14.09523823
1M-2	17,734,308.00	246.83958799	2.20095422	2.99202033	0.00000000	0.00000000	5.19297511	241.64661345	0.24164661	5.19297511
1M-2H	813,539,600.00	246.83995306	2.20095764	2.99202502	0.00000000	0.00000000	5.19298266	241.64697040	0.24164697	5.19298266
1B-1	41,705,558.00	1209.80417047	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	177,050,733.00	950.57913711	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	970.42526055	0.00000000	0.00000000	0.00000000	0.09341423	0.09341423	970.33184632	0.97033185	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

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Series 2017-C05



Distribution Date: 25-Mar-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	6,533,682.97	669.99413860	5.97402724	8.12120978	0.00000000	0.00000000	14.09523855	655.89890005	0.65589890	14.09523855
1E-C2	6,533,682.97	669.99413860	5.97402724	8.12120978	0.00000000	0.00000000	14.09523855	655.89890005	0.65589890	14.09523855
1E-C3	6,533,682.97	669.99413860	5.97402724	8.12120978	0.00000000	0.00000000	14.09523855	655.89890005	0.65589890	14.09523855
1E-C4	6,533,682.97	669.99413860	5.97402724	8.12120978	0.00000000	0.00000000	14.09523855	655.89890005	0.65589890	14.09523855
1E-D1	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	12,133,995.48	360.76569232	3.21678050	4.37295449	0.00000000	0.00000000	7.58973581	353.17595652	0.35317596	7.58973581
1E-F2	12,133,995.48	360.76569232	3.21678050	4.37295449	0.00000000	0.00000000	7.58973581	353.17595652	0.35317596	7.58973581
1E-F3	12,133,995.48	360.76569232	3.21678050	4.37295449	0.00000000	0.00000000	7.58973581	353.17595652	0.35317596	7.58973581
1E-F4	12,133,995.48	360.76569232	3.21678050	4.37295449	0.00000000	0.00000000	7.58973581	353.17595652	0.35317596	7.58973581
1E-F5	12,133,995.48	360.76569232	3.21678050	4.37295449	0.00000000	0.00000000	7.58973581	353.17595652	0.35317596	7.58973581
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

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Series 2017-C05



Distribution Date: 25-Mar-2026
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2026
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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 %	8,667,343,639.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,608,347,376.60
1M-1	N/A	N/A	4.33169 %	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	5.98169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	5.98169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	02/25/26 - 03/24/26	28	5.98169 %	4,377,529.29	20,366.13	0.00	0.00	0.00	0.00	20,366.13	0.00	4,285,435.47
1M-CH	N/A	N/A	0.00000 %	200,814,076.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	196,589,379.64
1M-2	02/25/26 - 03/24/26	28	5.98169 %	4,377,529.28	20,366.13	0.00	0.00	0.00	0.00	20,366.13	0.00	4,285,435.47
1M-2H	N/A	N/A	0.00000 %	200,814,076.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	196,589,379.64
1B-1	02/25/26 - 03/24/26	28	7.38169 %	50,455,558.00	239,444.72	0.00	0.00	0.00	0.00	239,444.72	0.00	41,705,558.00
1B-1H	N/A	N/A	0.00000 %	168,300,733.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	177,050,733.00
1B-2H	N/A	N/A	0.00000 %	212,286,630.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	212,266,195.74
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	02/25/26 - 03/24/26	28	1.80000 %	4,377,529.29	6,128.54	0.00	0.00	0.00	0.00	6,128.54	0.00	4,285,435.47
1C-I2	02/25/26 - 03/24/26	28	1.40000 %	4,377,529.29	4,766.64	0.00	0.00	0.00	0.00	4,766.64	0.00	4,285,435.47
1C-I3	02/25/26 - 03/24/26	28	1.00000 %	4,377,529.29	3,404.75	0.00	0.00	0.00	0.00	3,404.75	0.00	4,285,435.47

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Series 2017-C05



Distribution Date: 25-Mar-2026
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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
1C-I4	02/25/26 - 03/24/26	28	0.60000 %	4,377,529.29	2,042.85	0.00	0.00	0.00	0.00	2,042.85	0.00	4,285,435.47
1E-A1	N/A	N/A	4.18169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.58169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.98169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.38169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.18169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.58169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	4.98169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.38169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	02/25/26 - 03/24/26	28	4.18169 %	4,377,529.29	14,237.59	0.00	0.00	0.00	0.00	14,237.59	0.00	4,285,435.47
1E-C2	02/25/26 - 03/24/26	28	4.58169 %	4,377,529.29	15,599.49	0.00	0.00	0.00	0.00	15,599.49	0.00	4,285,435.47
1E-C3	02/25/26 - 03/24/26	28	4.98169 %	4,377,529.29	16,961.38	0.00	0.00	0.00	0.00	16,961.38	0.00	4,285,435.47
1E-C4	02/25/26 - 03/24/26	28	5.38169 %	4,377,529.29	18,323.28	0.00	0.00	0.00	0.00	18,323.28	0.00	4,285,435.47
1E-D1	N/A	N/A	4.18169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.58169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	4.98169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.38169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	5.98169 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	02/25/26 - 03/24/26	28	4.18169 %	4,377,529.28	14,237.59	0.00	0.00	0.00	0.00	14,237.59	0.00	4,285,435.46
1E-F2	02/25/26 - 03/24/26	28	4.58169 %	4,377,529.28	15,599.49	0.00	0.00	0.00	0.00	15,599.49	0.00	4,285,435.46
1E-F3	02/25/26 - 03/24/26	28	4.98169 %	4,377,529.28	16,961.38	0.00	0.00	0.00	0.00	16,961.38	0.00	4,285,435.46
1E-F4	02/25/26 - 03/24/26	28	5.38169 %	4,377,529.28	18,323.28	0.00	0.00	0.00	0.00	18,323.28	0.00	4,285,435.46
1E-F5	02/25/26 - 03/24/26	28	5.98169 %	4,377,529.28	20,366.13	0.00	0.00	0.00	0.00	20,366.13	0.00	4,285,435.46
1-X1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C05



Distribution Date: 25-Mar-2026
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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
1-X3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	02/25/26 - 03/24/26	28	1.80000 %	4,377,529.28	6,128.54	0.00	0.00	0.00	0.00	6,128.54	0.00	4,285,435.47
1-Y2	02/25/26 - 03/24/26	28	1.40000 %	4,377,529.28	4,766.64	0.00	0.00	0.00	0.00	4,766.64	0.00	4,285,435.47
1-Y3	02/25/26 - 03/24/26	28	1.00000 %	4,377,529.28	3,404.74	0.00	0.00	0.00	0.00	3,404.74	0.00	4,285,435.47
1-Y4	02/25/26 - 03/24/26	28	0.60000 %	4,377,529.28	2,042.85	0.00	0.00	0.00	0.00	2,042.85	0.00	4,285,435.47
Totals					463,472.14	0.00	0.00	0.00	0.00	463,472.14	0.00	

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	205.82339092	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	204.42240680
1M-1	353,291,000.00	4.33169 %	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	5,600,312.52	5.98169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	256,907,237.50	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	5,600,312.52	5.98169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	256,907,237.50	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	6,533,682.97	5.98169 %	669.99413860	3.11709798	0.00000000	0.00000000	0.00000000	0.00000000	3.11709798	0.00000000	655.89890005
1M-CH	299,725,125.00	0.00000 %	669.99413773	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	655.89889950
1M-2	17,734,308.00	5.98169 %	246.83958799	1.14840286	0.00000000	0.00000000	0.00000000	0.00000000	1.14840286	0.00000000	241.64661345
1M-2H	813,539,600.00	0.00000 %	246.83995306	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	241.64697040
1B-1	41,705,558.00	7.38169 %	1209.80417047	5.74131438	0.00000000	0.00000000	0.00000000	0.00000000	5.74131438	0.00000000	1000.00000000
1B-1H	177,050,733.00	0.00000 %	950.57913711	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	970.42526055	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.33184632
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	669.99413860	0.93799164	0.00000000	0.00000000	0.00000000	0.00000000	0.93799164	0.00000000	655.89890005
1C-I2	0.00	1.40000 %	669.99413860	0.72954871	0.00000000	0.00000000	0.00000000	0.00000000	0.72954871	0.00000000	655.89890005
1C-I3	0.00	1.00000 %	669.99413860	0.52110732	0.00000000	0.00000000	0.00000000	0.00000000	0.52110732	0.00000000	655.89890005

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Mar-2026
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	0.00	0.60000 %	669.99413860	0.31266439	0.00000000	0.00000000	0.00000000	0.00000000	0.31266439	0.00000000	655.89890005
1E-A1	5,600,312.52	4.18169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	5,600,312.52	4.58169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	5,600,312.52	4.98169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	5,600,312.52	5.38169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	5,600,312.52	4.18169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	5,600,312.52	4.58169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	5,600,312.52	4.98169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	5,600,312.52	5.38169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	6,533,682.97	4.18169 %	669.99413860	2.17910634	0.00000000	0.00000000	0.00000000	0.00000000	2.17910634	0.00000000	655.89890005
1E-C2	6,533,682.97	4.58169 %	669.99413860	2.38754927	0.00000000	0.00000000	0.00000000	0.00000000	2.38754927	0.00000000	655.89890005
1E-C3	6,533,682.97	4.98169 %	669.99413860	2.59599067	0.00000000	0.00000000	0.00000000	0.00000000	2.59599067	0.00000000	655.89890005
1E-C4	6,533,682.97	5.38169 %	669.99413860	2.80443359	0.00000000	0.00000000	0.00000000	0.00000000	2.80443359	0.00000000	655.89890005
1E-D1	11,200,625.03	4.18169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	11,200,625.03	4.58169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	11,200,625.03	4.98169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	11,200,625.03	5.38169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	11,200,625.03	5.98169 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	12,133,995.48	4.18169 %	360.76569232	1.17336371	0.00000000	0.00000000	0.00000000	0.00000000	1.17336371	0.00000000	353.17595652
1E-F2	12,133,995.48	4.58169 %	360.76569232	1.28560209	0.00000000	0.00000000	0.00000000	0.00000000	1.28560209	0.00000000	353.17595652
1E-F3	12,133,995.48	4.98169 %	360.76569232	1.39783965	0.00000000	0.00000000	0.00000000	0.00000000	1.39783965	0.00000000	353.17595652
1E-F4	12,133,995.48	5.38169 %	360.76569232	1.51007803	0.00000000	0.00000000	0.00000000	0.00000000	1.51007803	0.00000000	353.17595652
1E-F5	12,133,995.48	5.98169 %	360.76569232	1.67843560	0.00000000	0.00000000	0.00000000	0.00000000	1.67843560	0.00000000	353.17595652
1-X1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1-X3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	1.80000 %	360.76569232	0.50507189	0.00000000	0.00000000	0.00000000	0.00000000	0.50507189	0.00000000	353.17595734
1-Y2	0.00	1.40000 %	360.76569232	0.39283351	0.00000000	0.00000000	0.00000000	0.00000000	0.39283351	0.00000000	353.17595734
1-Y3	0.00	1.00000 %	360.76569232	0.28059513	0.00000000	0.00000000	0.00000000	0.00000000	0.28059513	0.00000000	353.17595734
1-Y4	0.00	0.60000 %	360.76569232	0.16835757	0.00000000	0.00000000	0.00000000	0.00000000	0.16835757	0.00000000	353.17595734

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT

Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	391,506.28
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(20,434.95)
Total Deposits	371,071.33
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	351,904.67
Total Withdrawals (Pool Distribution Amount)	371,071.33
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	63,333,488.27
Total Principal Reduction Cumulative	34,511,013,680.95
Scheduled Principal Current	26,753,992.23
Scheduled Principal Cumulative	4,494,055,948.46
Unscheduled Principal Current	36,559,061.09
Unscheduled Principal Cumulative	30,010,467,633.73
Senior Reduction Amount	58,996,262.46
Subordinate Reduction Amount	4,316,790.86
Calculated Tranche Write-down Amount	20,434.95
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	70,290.46
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	570,687.21
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	52806
Period Reference Pool Removal Loan Count	204
Period Ending Loan Count	52602
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	9,240,244,678.49
Period PIF Loan Count Current	203
PIF Loan Count Cumulative	121716
Period PIF Loan UPB Current	29,470,418.72
PIF Loan UPB Cumulative	28,716,430,642.85
Period Partial Prepayment Amount	7,059,443.23
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	209,593.82
Credit Event Amount Cumulative	29,787,771.90
Total Active Modified Loan Count	861
Total Active Modified Loan UPB	204,349,772.96
Adjusted SOFR	3.781690%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.161400%
Subordinate Percentage	6.838600%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.840000 %	6.840000 %
1M-1	0.00	0.00	2.900000 %	6.840000 %	6.840000 %
1M-1H	0.00	0.00	2.900000 %	6.840000 %	6.840000 %
1M-2A	0.00	0.00	2.300000 %	6.840000 %	6.840000 %
1M-2B	0.00	0.00	1.700000 %	6.840000 %	6.840000 %
1M-2C	0.00	0.00	1.000000 %	4.630000 %	4.660000 %
1M-2	0.00	0.00	1.000000 %	4.630000 %	4.660000 %
1M-2H	0.00	0.00	1.000000 %	4.630000 %	4.660000 %
1B-1	0.00	0.00	0.500000 %	2.280000 %	2.300000 %
1B-1H	0.00	0.00	0.500000 %	2.280000 %	2.300000 %
1B-2H	20,434.95	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	438	77,023,058.34	0.832668 %	0.833561 %
60 Days	126	22,234,633.18	0.239535 %	0.240628 %
90 Days	57	10,921,602.58	0.108361 %	0.118196 %
120 Days	24	5,068,641.36	0.045626 %	0.054854 %
150 Days	20	4,153,574.45	0.038021 %	0.044951 %
180+ Days	110	23,162,518.12	0.209118 %	0.250670 %
Totals	775	142,564,028.03	1.473328 %	1.542860 %

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Series 2017-C05



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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	324	85,815,788.38	70,290.46	0.081909

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	219,608.99	160.13	0.072916
Summary	0042989071	162,849.57	84.82	0.052085
Summary	0042990161	82,098.59	51.31	0.062498
Summary	0042991392	134,763.69	152.89	0.113450
Summary	0042993592	217,389.52	64.66	0.029744
Summary	0042994080	199,112.89	145.19	0.072918
Summary	0042995763	143,319.22	162.37	0.113293
Summary	0042996962	429,508.89	417.25	0.097146
Summary	0042997000	88,413.52	9.21	0.010417
Summary	0043000107	244,439.25	229.16	0.093749
Summary	0043000139	313,235.48	293.66	0.093751
Summary	0043002121	357,895.35	183.42	0.051250
Summary	0043002721	259,494.95	81.09	0.031249
Summary	0043004734	455,103.83	284.44	0.062500
Summary	0043004745	557,701.64	518.20	0.092917
Summary	0043004814	321,355.38	302.60	0.094164
Summary	0043004835	338,028.54	134.36	0.039748
Summary	0043004978	141,177.11	112.08	0.079390
Summary	0043005227	285,012.30	303.04	0.106325
Summary	0043005454	205,919.71	85.80	0.041667
Summary	0043005463	148,860.89	217.09	0.145834
Summary	0043005541	181,848.31	56.83	0.031251
Summary	0043005986	118,690.29	129.42	0.109040
Summary	0043007027	301,527.50	188.45	0.062498
Summary	0043007084	173,360.43	288.93	0.166664

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043007924	251,216.46	78.51	0.031252
Summary	0043007942	426,803.62	668.87	0.156716
Summary	0043008349	314,918.12	196.82	0.062499
Summary	0043008605	247,661.85	206.38	0.083331
Summary	0043008729	155,505.09	119.87	0.077084
Summary	0043009223	117,797.37	150.98	0.128169
Summary	0043009895	164,842.36	240.40	0.145836
Summary	0043009945	218,080.03	191.40	0.087766
Summary	0043010779	352,960.58	441.20	0.125000
Summary	0043010911	108,531.38	113.05	0.104163
Summary	0043011482	215,608.92	155.42	0.072084
Summary	0043013742	94,986.03	79.16	0.083339
Summary	0043013785	534,271.44	389.57	0.072916
Summary	0043013870	251,748.28	231.83	0.092088
Summary	0043014498	138,015.06	133.88	0.097004
Summary	0043014727	353,347.16	147.23	0.041667
Summary	0043014979	345,276.94	395.63	0.114583
Summary	0043015619	281,907.42	266.78	0.094634
Summary	0043016247	551,168.45	172.24	0.031250
Summary	0043016526	479,446.80	199.77	0.041667
Summary	0043017262	107,251.39	11.17	0.010415
Summary	0043017323	190,169.62	138.67	0.072919
Summary	0043017499	325,074.79	290.10	0.089241
Summary	0043018058	283,173.72	2.51	0.000886
Summary	0043018931	203,794.77	249.01	0.122187
Summary	0043019573	352,176.17	361.43	0.102628
Summary	0043019634	181,912.58	152.77	0.083980
Summary	0043019839	216,009.65	188.61	0.087316
Summary	0043020086	135,669.02	56.53	0.041668
Summary	0043020468	227,554.26	38.51	0.016923
Summary	0043020563	297,135.40	247.61	0.083332
Summary	0043021188	193,446.26	20.15	0.010416
Summary	0043022819	102,486.34	102.58	0.100091
Summary	0043024060	717,708.60	491.25	0.068447

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043025624	357,245.74	260.49	0.072916
Summary	0043026204	353,326.65	325.72	0.092187
Summary	0043026268	393,240.07	204.81	0.052083
Summary	0043027378	400,514.48	292.04	0.072916
Summary	0043027589	371,440.49	351.21	0.094554
Summary	0043029082	340,436.61	283.70	0.083334
Summary	0043030314	580,618.50	544.33	0.093750
Summary	0043031462	588,884.91	134.20	0.022789
Summary	0043031916	229,698.48	239.27	0.104167
Summary	0043031968	534,307.02	723.54	0.135417
Summary	0043032203	157,002.14	49.06	0.031248
Summary	0043032564	243,102.57	185.45	0.076285
Summary	0043032700	81,171.09	109.92	0.135418
Summary	0043033397	179,539.06	187.02	0.104167
Summary	0043033428	155,744.89	241.29	0.154926
Summary	0043033521	191,567.06	157.00	0.081956
Summary	0043034369	196,192.93	204.37	0.104168
Summary	0043034643	123,075.49	12.82	0.010416
Summary	0043034961	280,314.11	58.40	0.020834
Summary	0043035160	102,261.88	90.05	0.088058
Summary	0043035602	205,250.59	220.01	0.107191
Summary	0043035796	273,588.48	170.99	0.062499
Summary	0043036420	302,248.28	377.81	0.125000
Summary	0043036460	322,830.52	30.94	0.009584
Summary	0043038991	116,708.28	194.51	0.166663
Summary	0043039212	433,687.34	346.30	0.079850
Summary	0043039420	182,598.15	380.41	0.208332
Summary	0043039466	406,545.30	39.83	0.009797
Summary	0043039642	215,798.11	254.83	0.118087
Summary	0043040390	124,419.54	37.93	0.030486
Summary	0043040508	118,500.83	110.11	0.092919
Summary	0043041335	78,199.67	130.33	0.166663
Summary	0043041782	79,447.63	115.86	0.145832
Summary	0043041783	67,282.51	98.12	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043042239	233,605.73	219.01	0.093752
Summary	0043042445	160,945.90	33.53	0.020833
Summary	0043042501	187,371.18	138.19	0.073752
Summary	0043043033	462,977.65	241.13	0.052082
Summary	0043043659	301,709.45	300.95	0.099748
Summary	0043044023	277,163.29	86.61	0.031249
Summary	0043044078	384,181.69	160.08	0.041668
Summary	0043045670	237,672.33	148.55	0.062502
Summary	0043046513	178,100.80	278.28	0.156249
Summary	0043047008	417,555.83	217.48	0.052084
Summary	0043047450	185,629.03	96.68	0.052082
Summary	0043047618	106,879.77	208.04	0.194649
Summary	0043047907	156,896.50	32.69	0.020835
Summary	0043048404	252,263.28	186.75	0.074030
Summary	0043049357	137,111.36	99.98	0.072919
Summary	0043049816	245,535.84	153.46	0.062500
Summary	0043050296	206,230.22	257.79	0.125001
Summary	0043050510	348,619.80	254.20	0.072916
Summary	0043051737	320,739.87	133.64	0.041666
Summary	0043052038	232,996.40	72.81	0.031249
Summary	0043052177	249,882.17	18.03	0.007215
Summary	0043052196	200,793.62	125.50	0.062502
Summary	0043052353	480,992.80	425.28	0.088417
Summary	0043052554	393,570.12	286.98	0.072917
Summary	0043052557	143,679.69	164.63	0.114581
Summary	0043053268	266,533.37	261.65	0.098168
Summary	0043053477	367,473.23	313.20	0.085231
Summary	0043054701	226,003.50	188.34	0.083335
Summary	0043054857	410,162.78	570.14	0.139003
Summary	0043055214	167,079.22	26.37	0.015783
Summary	0043055485	357,099.36	148.79	0.041666
Summary	0043055833	206,762.60	180.44	0.087269
Summary	0043056016	132,717.58	105.84	0.079748
Summary	0043056714	166,310.86	232.95	0.140069

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043056857	214,452.88	221.52	0.103295
Summary	0043057797	315,472.19	254.19	0.080574
Summary	0043058264	200,916.67	84.17	0.041893
Summary	0043058838	262,081.95	163.80	0.062500
Summary	0043059118	256,674.70	240.63	0.093749
Summary	0043059994	476,731.63	546.25	0.114582
Summary	0043060406	236,956.60	74.05	0.031250
Summary	0043060764	582,418.14	970.70	0.166667
Summary	0043060834	338,293.22	367.19	0.108542
Summary	0043060946	362,819.73	264.56	0.072918
Summary	0043061462	430,922.16	583.54	0.135417
Summary	0043062231	130,212.46	134.48	0.103277
Summary	0043062386	133,990.79	176.98	0.132084
Summary	0043062428	111,970.59	108.90	0.097258
Summary	0043062466	234,214.76	268.37	0.114583
Summary	0043062635	156,072.70	226.70	0.145253
Summary	0043062966	195,436.88	101.79	0.052083
Summary	0043063242	176,082.70	146.74	0.083336
Summary	0043063552	287,696.16	209.78	0.072917
Summary	0043068369	185,676.97	191.21	0.102980
Summary	0043069368	100,766.68	113.87	0.113004
Summary	0043072147	234,825.60	35.50	0.015118
Summary	0043073151	339,365.15	103.22	0.030416
Summary	0043074482	173,331.50	216.66	0.124997
Summary	0043075885	464,197.67	384.06	0.082736
Summary	0043076172	231,456.82	96.44	0.041667
Summary	0043076277	116,834.64	36.51	0.031249
Summary	0043076297	318,163.48	113.50	0.035673
Summary	0043076309	220,469.48	317.27	0.143907
Summary	0043076726	372,103.09	180.16	0.048417
Summary	0043077078	590,001.06	654.03	0.110852
Summary	0043077708	89,134.59	75.24	0.084412
Summary	0043077854	361,563.94	263.64	0.072917
Summary	0043078227	324,209.51	40.60	0.012523

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043078318	193,987.17	60.62	0.031249
Summary	0043078379	101,048.15	179.46	0.177599
Summary	0043078608	144,120.71	196.00	0.135997
Summary	0043079276	220,731.76	133.36	0.060417
Summary	0043079331	309,994.46	64.58	0.020833
Summary	0043079612	159,945.91	133.29	0.083334
Summary	0043079623	164,935.83	154.63	0.093752
Summary	0043079628	154,745.70	96.72	0.062503
Summary	0043079677	377,489.39	589.83	0.156251
Summary	0043079745	225,431.87	164.38	0.072918
Summary	0043079811	291,111.09	181.94	0.062498
Summary	0043080065	307,772.23	384.72	0.125002
Summary	0043080372	168,377.05	105.24	0.062503
Summary	0043080750	203,827.06	212.32	0.104167
Summary	0043081009	463,722.88	434.74	0.093750
Summary	0043081348	194,757.70	263.73	0.135414
Summary	0043081492	308,571.63	160.71	0.052082
Summary	0043081522	225,147.24	211.08	0.093752
Summary	0043081856	244,004.90	279.59	0.114584
Summary	0043082426	135,329.56	261.06	0.192907
Summary	0043083249	203,458.41	276.35	0.135826
Summary	0043083275	230,704.30	240.32	0.104168
Summary	0043083515	139,739.44	101.89	0.072914
Summary	0043083724	241,653.79	9.69	0.004010
Summary	0043083911	136,792.03	55.86	0.040836
Summary	0043084083	113,067.96	162.01	0.143286
Summary	0043084150	100,642.81	115.32	0.114583
Summary	0043084236	326,935.37	204.33	0.062499
Summary	0043084262	209,771.45	284.07	0.135419
Summary	0043084903	367,801.41	373.96	0.101674
Summary	0043084926	190,470.45	178.57	0.093752
Summary	0043085195	404,604.24	252.88	0.062501
Summary	0043085210	103,592.82	86.33	0.083336
Summary	0043085287	97,146.23	18.29	0.018827

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043085405	513,274.59	267.33	0.052083
Summary	0043085994	288,195.47	30.02	0.010417
Summary	0043089192	221,886.46	115.57	0.052085
Summary	0043089487	362,940.57	337.23	0.092916
Summary	0043090635	732,305.26	633.61	0.086523
Summary	0043090825	328,793.82	205.50	0.062501
Summary	0043092160	111,488.33	23.23	0.020836
Summary	0043092896	371,322.18	116.04	0.031250
Summary	0043092921	336,784.43	315.74	0.093751
Summary	0043095135	112,808.71	105.76	0.093752
Summary	0043095461	224,099.22	239.07	0.106680
Summary	0043095536	229,317.33	165.30	0.072084
Summary	0043096266	220,700.03	45.98	0.020834
Summary	0043096812	195,764.26	142.74	0.072914
Summary	0043096828	179,784.36	131.09	0.072915
Summary	0043096959	252,149.76	195.92	0.077700
Summary	0043097646	576,946.82	300.49	0.052083
Summary	0043099839	99,182.74	82.65	0.083331
Summary	0043100214	373,338.29	505.56	0.135416
Summary	0043102995	456,126.46	427.62	0.093750
Summary	0043103396	163,145.50	152.95	0.093751
Summary	0043103875	354,912.87	221.82	0.062500
Summary	0043104805	230,568.71	120.09	0.052084
Summary	0043105244	469,021.55	390.85	0.083333
Summary	0043105873	133,628.33	83.52	0.062502
Summary	0043106047	391,921.06	19.64	0.005011
Summary	0043106759	220,693.81	191.32	0.086690
Summary	0043107168	426,611.66	311.07	0.072916
Summary	0043107177	469,694.51	406.49	0.086543
Summary	0043107624	278,254.30	86.95	0.031248
Summary	0043108581	209,400.07	218.13	0.104169
Summary	0043109588	226,191.73	141.37	0.062500
Summary	0043109733	130,518.88	13.60	0.010420
Summary	0043109915	410,405.94	293.48	0.071510

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043110243	424,217.14	462.69	0.109069
Summary	0043110438	250,279.95	130.35	0.052082
Summary	0043111868	331,880.78	338.31	0.101937
Summary	0043112501	444,931.12	370.78	0.083334
Summary	0043112848	234,908.93	122.35	0.052084
Summary	0043113013	193,028.30	80.43	0.041667
Summary	0043113712	569,220.22	889.41	0.156251
Summary	0043113768	373,373.80	15.11	0.004047
Summary	0043115246	333,628.27	323.54	0.096976
Summary	0043115561	173,317.42	108.32	0.062498
Summary	0043115750	202,721.97	48.54	0.023944
Summary	0043116297	396,977.49	418.25	0.105359
Summary	0043116336	42,584.59	4.44	0.010426
Summary	0043117562	167,613.64	157.01	0.093674
Summary	0043118861	619,955.55	1,162.42	0.187501
Summary	0043119079	211,515.54	242.36	0.114583
Summary	0043119225	324,588.98	270.87	0.083450
Summary	0043120136	373,188.95	388.74	0.104167
Summary	0043120786	386,461.83	563.59	0.145833
Summary	0043121547	133,968.89	139.55	0.104166
Summary	0043122217	290,893.30	333.32	0.114585
Summary	0043122760	142,434.24	237.39	0.166666
Summary	0043123992	205,484.10	192.86	0.093856
Summary	0043124215	363,344.88	151.39	0.041666
Summary	0043124236	75,951.59	87.03	0.114586
Summary	0043124607	83,719.07	100.23	0.119722
Summary	0043125984	289,823.98	120.76	0.041667
Summary	0043126405	263,304.27	202.72	0.076991
Summary	0043126783	175,467.95	219.33	0.124997
Summary	0043127853	359,886.31	141.54	0.039329
Summary	0043127907	225,147.24	211.08	0.093752
Summary	0043129058	117,745.26	110.39	0.093753
Summary	0043129146	524,756.68	1,159.23	0.220908
Summary	0043129515	170,826.94	167.43	0.098011

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043130756	310,184.23	129.24	0.041666
Summary	0043131495	102,766.22	128.46	0.125002
Summary	0043131574	114,206.92	107.45	0.094084
Summary	0043132081	572,754.32	477.30	0.083334
Summary	0043132568	295,846.48	123.27	0.041667
Summary	0043132952	124,811.62	53.69	0.043017
Summary	0043133194	341,199.94	385.35	0.112940
Summary	0043133704	117,419.99	97.85	0.083333
Summary	0043134464	173,059.00	152.54	0.088143
Summary	0043136080	496,002.88	445.63	0.089844
Summary	0043136363	429,495.59	368.84	0.085877
Summary	0043136619	356,779.10	260.15	0.072916
Summary	0043136848	94,175.34	58.86	0.062500
Summary	0043137024	136,464.84	206.80	0.151541
Summary	0043137245	414,079.48	345.07	0.083334
Summary	0043138886	365,128.57	266.24	0.072917
Summary	0043139417	335,521.22	69.90	0.020833
Summary	0043140514	495,661.77	202.82	0.040919
Summary	0043142865	168,912.65	194.32	0.115042
Summary	0043143098	131,705.10	164.63	0.124999
Summary	0043144135	169,113.13	163.59	0.096734
Summary	0043144944	269,622.77	140.43	0.052084
Summary	0043145622	154,701.71	161.15	0.104168
Summary	0043146073	348,392.19	399.20	0.114584
Summary	0043146172	219,569.69	181.43	0.082630
Summary	0043146210	291,537.36	87.54	0.030027
Summary	0043146228	447,748.68	652.97	0.145834
Summary	0043146636	238,152.75	245.50	0.103085
Summary	0043146960	112,382.10	128.77	0.114582
Summary	0043147108	144,533.78	177.61	0.122885
Summary	0043147277	580,896.47	637.52	0.109748
Summary	0043147338	236,725.49	345.22	0.145831
Summary	0043147538	272,901.02	170.56	0.062499
Summary	0043147822	135,475.28	84.67	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043148396	397,639.82	165.68	0.041666
Summary	0043148665	157,316.37	194.68	0.123751
Summary	0043148700	237,050.96	172.85	0.072917
Summary	0043149184	312,290.98	292.77	0.093749
Summary	0043149294	366,961.77	303.80	0.082788
Summary	0043149510	103,207.62	94.02	0.091098
Summary	0043151264	255,510.74	79.85	0.031251
Summary	0043152166	207,365.46	266.83	0.128676
Summary	0043152386	173,902.03	54.34	0.031247
Summary	0043153067	376,698.88	322.72	0.085671
Summary	0043154047	102,624.29	2.33	0.002270
Summary	0043154084	322,830.92	276.46	0.085636
Summary	0043156064	522,361.08	217.65	0.041667
Summary	0043156689	358,083.95	111.90	0.031250
Summary	0043157379	399,694.28	249.81	0.062500
Summary	0043157728	207,613.79	237.89	0.114583
Summary	0043157732	445,252.38	695.71	0.156251
Summary	0043158175	370,525.28	192.98	0.052083
Summary	0043158559	158,184.71	98.87	0.062503
Summary	0043159053	148,241.48	143.97	0.097119
Summary	0043159431	151,888.47	110.75	0.072915
Summary	0043160396	595,367.06	682.19	0.114583
Summary	0043161040	52,083.39	50.24	0.096461
Summary	0043161245	504,964.26	526.00	0.104166
Summary	0043161386	228,739.16	247.51	0.108206
Summary	0043162097	82,500.58	111.72	0.135417
Summary	0043162263	104,275.73	151.81	0.145585

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	209,593.82	18,074.71	8.624

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043063278	209,593.82	18,074.71	8.624

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	628,075.35	2,360.24	117,698.77	18.740

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043035109	423,388.83	1,989.14	64,092.54	15.138
0043067077	204,686.52	371.10	53,606.23	26.189

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
174	29,787,771.90	6,490,098.76	21.788

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0042989765	104,358.15	35,669.82	34.180
0042991587	318,095.30	109,022.76	34.274
0042991761	446,801.62	94,276.12	21.100
0042992072	167,393.75	25,989.13	15.526
0042996033	126,827.78	27,305.54	21.530
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0042997860	212,889.65	36,455.09	17.124
0042998286	287,317.46	47,341.54	16.477
0042999210	279,026.29	30,043.82	10.767
0043000395	51,707.21	45,471.77	87.941
0043001676	118,551.74	5,326.55	4.493
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	3,688.73	2.744
0043003247	90,727.72	142,194.14	156.726
0043004375	39,047.39	614.27	1.573
0043007196	216,028.00	5,689.06	2.633
0043008043	307,756.11	6,976.31	2.267
0043009221	45,459.85	135,605.95	298.298
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043011863	164,366.93	679.27	0.413
0043012797	62,918.07	6,817.61	10.836
0043013702	139,486.01	97,083.31	69.601
0043014259	872,314.19	279,544.07	32.046
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,394.36	184.056
0043020294	154,034.29	8,231.74	5.344
0043020744	102,790.81	3,969.39	3.862
0043021720	200,659.82	5,542.66	2.762
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043029494	283,004.28	61,561.14	21.753
0043030500	361,838.86	33,406.86	9.233
0043031603	89,566.54	7,686.92	8.582
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033187	180,556.18	18,683.92	10.348
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	1,485.26	1.094
0043035109	423,388.83	64,092.54	15.138
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043038358	354,630.95	91,926.85	25.922
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	18,114.54	13.981

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Mar-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042423	168,796.69	119,144.59	70.585
0043042700	208,550.95	(28,175.12)	(13.510)
0043044175	189,834.72	50,147.45	26.416
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045442	327,810.20	107,125.24	32.679
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
0043049733	144,797.31	13,324.46	9.202
0043050682	170,632.07	49,555.11	29.042
0043050863	103,161.70	94,965.00	92.055
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043053124	223,929.67	5,400.64	2.412
0043053894	421,425.02	37,685.53	8.942
0043055221	162,309.22	2,143.42	1.321
0043056223	187,270.55	31,779.01	16.970
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	154,661.13	44.632
0043057141	230,520.26	44,778.35	19.425
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	54,694.00	36.130
0043060535	227,342.59	24,987.20	10.991
0043060622	64,397.15	12,776.74	19.841

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062074	182,012.32	36,391.37	19.994
0043062195	113,605.56	24,305.32	21.394
0043062272	161,742.60	38,553.68	23.836
0043062311	120,293.78	35,578.20	29.576
0043062614	131,477.01	6,913.92	5.259
0043062659	57,953.12	61,437.74	106.013
0043063121	58,273.76	467.02	0.801
0043063278	209,593.82	18,074.71	8.624
0043065594	455,810.19	84,342.18	18.504
0043065891	247,877.35	9,173.13	3.701
0043067077	204,686.52	53,606.23	26.189
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043069373	93,875.33	13,580.58	14.467
0043070073	266,500.07	19,702.79	7.393
0043070606	193,942.18	(1,627.86)	(0.839)
0043073469	339,660.84	55,885.40	16.453
0043073785	122,577.60	31,912.56	26.035
0043075281	55,833.71	3,526.31	6.316
0043076660	34,339.70	(3,722.44)	(10.840)
0043077310	121,600.93	3,894.76	3.203
0043078761	202,820.36	(3,843.55)	(1.895)
0043079788	237,995.92	(9,985.48)	(4.196)
0043080027	214,545.91	58,606.36	27.316
0043080833	91,514.29	4,253.69	4.648
0043082746	259,345.57	36,325.81	14.007
0043083276	305,552.47	4,698.65	1.538

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043084725	62,342.03	(4,810.18)	(7.716)
0043085324	88,618.47	(1,408.68)	(1.590)
0043086036	262,307.63	7,821.74	2.982
0043086905	223,045.61	9,737.95	4.366
0043087179	70,088.71	1,149.54	1.640
0043087316	147,704.31	137,865.38	93.339
0043089159	538,912.43	14,092.18	2.615
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043092550	122,535.86	1,012.06	0.826
0043093053	85,292.84	6,282.02	7.365
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043098341	118,231.92	42,359.02	35.827
0043100393	62,371.58	11,827.53	18.963
0043100748	23,186.58	30,490.16	131.499
0043101370	50,890.49	37,403.37	73.498
0043101558	132,026.82	19,043.11	14.424
0043103008	188,347.39	57,865.41	30.723
0043106029	279,554.60	151,663.09	54.252
0043106827	49,384.30	43,405.20	87.893
0043106917	46,097.85	141,916.71	307.860
0043106926	87,447.93	23,317.09	26.664
0043108059	222,826.97	54,370.28	24.400
0043108242	57,689.10	(1,466.71)	(2.542)
0043108983	314,254.74	83,441.12	26.552
0043113549	134,913.23	11,260.17	8.346

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043114904	131,379.35	64,687.76	49.237
0043115375	241,719.44	348,946.54	144.360
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	67,620.86	24.480
0043128952	221,411.86	(3,432.24)	(1.550)
0043129416	167,299.49	(552.27)	(0.330)
0043131151	238,458.24	5,629.29	2.361
0043134054	155,168.67	7,164.41	4.617
0043137259	254,675.89	(1,892.37)	(0.743)
0043137447	176,446.84	4,226.55	2.395
0043137560	80,357.73	49,283.26	61.330
0043138889	74,501.20	6,733.11	9.038
0043140016	430,695.95	5,746.02	1.334
0043140674	68,222.35	40,854.67	59.885
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043144334	99,722.40	18,060.07	18.110
0043148357	65,354.60	2,734.05	4.183
0043148988	163,915.78	24,222.07	14.777
0043150636	77,183.64	5,275.47	6.835
0043152959	126,423.38	31,940.38	25.265
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	6,288.97	1.970
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156429	199,396.92	87,424.27	43.844

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	3	837,669.17	20,434.95	0.000 %	0	0.00	0.00	0.000 %	3	837,669.17	20,434.95	0.000 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0043035109	450,000.00	4.375 %	CA	70.00	360	423,388.83	10/31/2025	1,989.14	64,092.54
Summary	0043063278	186,000.00	2.875 %	TX	78.00	360	209,593.82	02/28/2026	18,074.71	18,074.71
Summary	0043067077	230,000.00	3.875 %	CA	80.00	360	204,686.52	01/31/2026	371.10	53,606.23

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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

* This data is currently not provided for reporting.

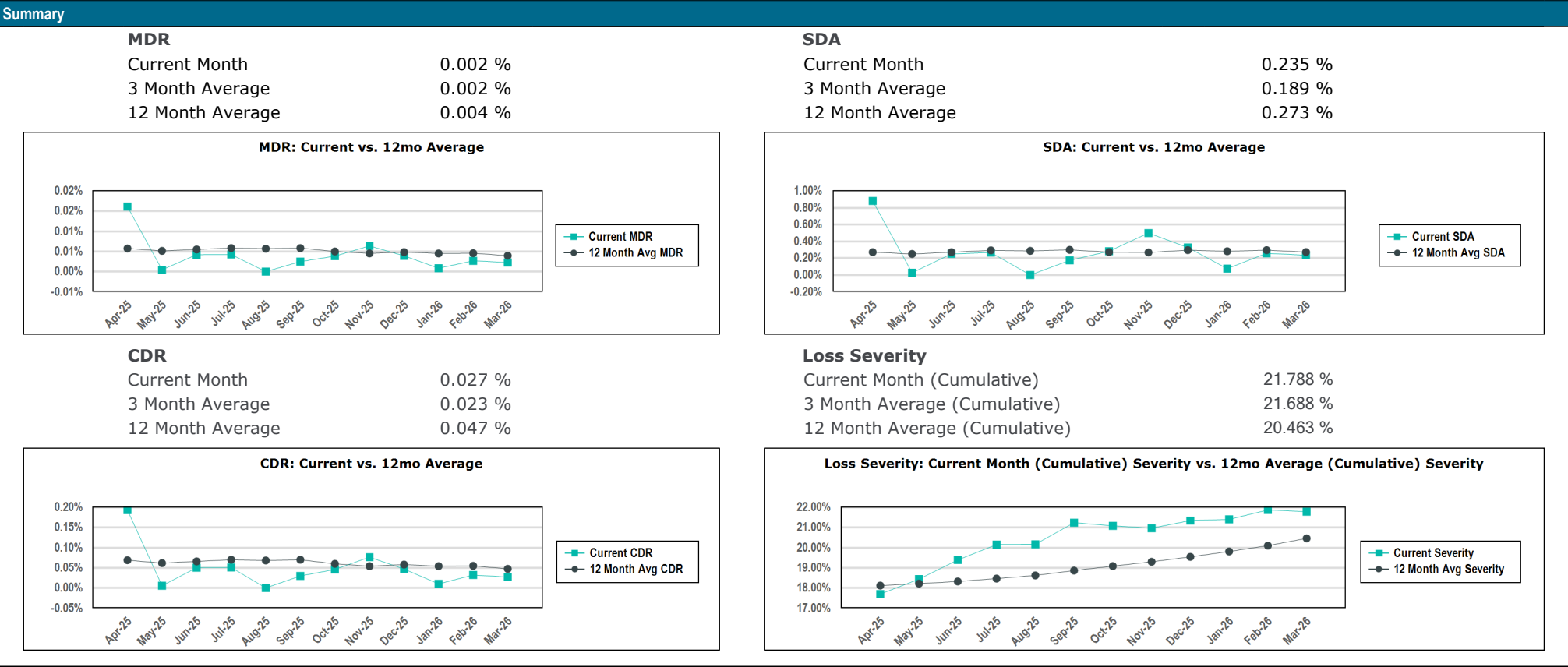
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
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Realized Loss Report - Collateral



Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

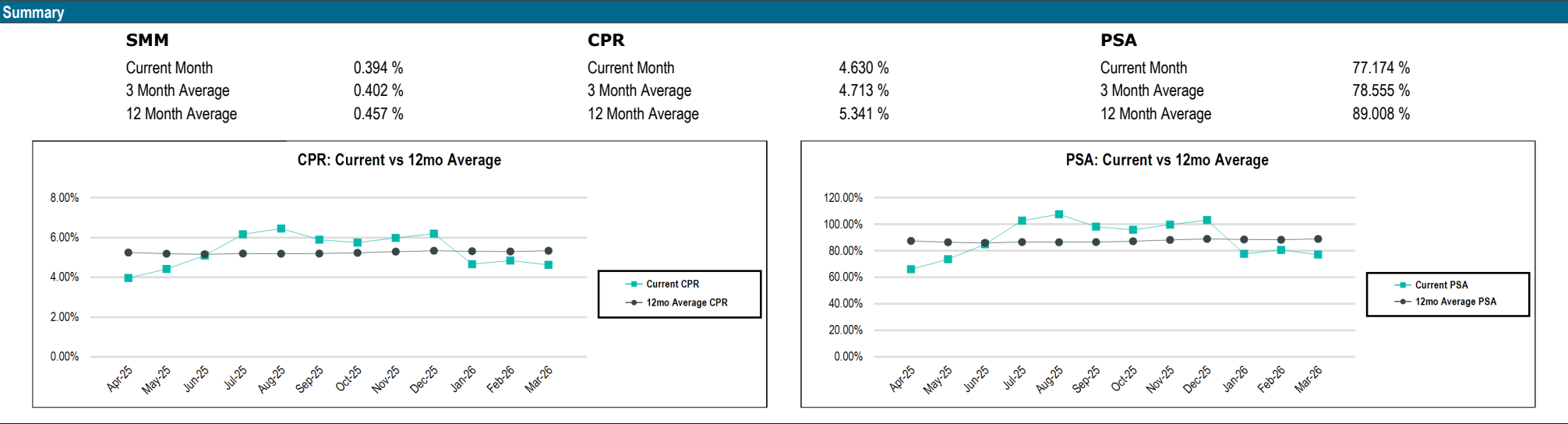
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Prepayment Rates



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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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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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Supplemental Reporting

Bond Retirement Detail – Effective May 2023

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

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

Fannie Mae EU/UK Risk Retention Certification

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

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

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

Bond Retirement Detail – Effective May 2025

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XNX8	158,939,969	141,205,661	17,734,308
1M-2H	N/A	672,333,939	(141,205,661)	673,408,939
1B-1	30711XNW0	51,530,558	1,075,000	50,455,558
1B-1H	N/A	167,225,733	(1,075,000)	308,431,394

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025>

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Supplemental Reporting

Bond Retirement Detail – Effective March 2026				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XNW0	50,455,558	8,750,000	41,705,558
1B-1H	N/A	168,300,733	(8,750,000)	177,050,733
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-feb-2026				