

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2026
 03-Sep-2026 5:52:00 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		08/31/2026	0.00000%	8,287,220,766.70	0.00	75,196,899.22	0.00	8,212,034,472.62	75,196,899.22	0.00
1M-1	30711XNS9	09/24/2026	4.30767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	09/24/2026	5.95767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	09/24/2026	5.95767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		08/31/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XNV2	09/24/2026	5.95767%	3,783,022.26	19,407.72	117,734.39	0.00	3,665,287.87	137,142.11	0.00
1M-CH		08/31/2026	0.00000%	173,541,756.53	0.00	5,400,928.34	0.00	168,140,828.19	5,400,928.34	0.00
1M-2	30711XNX8	09/24/2026	5.95767%	3,783,022.25	19,407.72	117,734.39	0.00	3,665,287.87	137,142.11	0.00
1M-2H		08/31/2026	0.00000%	173,541,756.53	0.00	5,400,928.34	0.00	168,140,828.19	5,400,928.34	0.00
1B-1	30711XNW0	09/24/2026	7.35767%	41,705,558.00	264,236.88	0.00	0.00	41,705,558.00	264,236.88	0.00
1B-1H		08/31/2026	0.00000%	177,050,733.00	0.00	0.00	0.00	177,050,733.00	0.00	0.00
1B-2H		08/31/2026	0.00000%	212,113,906.71	0.00	0.00	112,297.18	212,001,609.53	0.00	6,754,681.47
1A-I1	30711XNY6	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XPJ7	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XPL2	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XPN8	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XPQ1	09/24/2026	1.80000%	0.00	5,863.68	0.00	0.00	0.00	5,863.68	0.00
1C-I2	30711XPS7	09/24/2026	1.40000%	0.00	4,560.64	0.00	0.00	0.00	4,560.64	0.00
1C-I3	30711XPU2	09/24/2026	1.00000%	0.00	3,257.60	0.00	0.00	0.00	3,257.60	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2026
03-Sep-2026 5:52:01 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	09/24/2026	0.60000%	0.00	1,954.56	0.00	0.00	0.00	1,954.56	0.00
1E-A1	30711XNZ3	09/24/2026	4.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	09/24/2026	4.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	09/24/2026	4.95767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	09/24/2026	5.35767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	09/24/2026	4.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XPK4	09/24/2026	4.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XPM0	09/24/2026	4.95767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XPP3	09/24/2026	5.35767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XPR9	09/24/2026	4.15767%	3,783,022.26	13,544.04	117,734.39	0.00	3,665,287.87	131,278.43	0.00
1E-C2	30711XPT5	09/24/2026	4.55767%	3,783,022.26	14,847.08	117,734.39	0.00	3,665,287.87	132,581.47	0.00
1E-C3	30711XPV0	09/24/2026	4.95767%	3,783,022.26	16,150.12	117,734.39	0.00	3,665,287.87	133,884.51	0.00
1E-C4	30711XPX6	09/24/2026	5.35767%	3,783,022.26	17,453.16	117,734.39	0.00	3,665,287.87	135,187.55	0.00
1E-D1	30711XPY4	09/24/2026	4.15767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XPZ1	09/24/2026	4.55767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XQA5	09/24/2026	4.95767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XQB3	09/24/2026	5.35767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XQC1	09/24/2026	5.95767%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XQD9	09/24/2026	4.15767%	3,783,022.25	13,544.04	117,734.39	0.00	3,665,287.87	131,278.43	0.00
1E-F2	30711XQE7	09/24/2026	4.55767%	3,783,022.25	14,847.08	117,734.39	0.00	3,665,287.87	132,581.47	0.00
1E-F3	30711XQF4	09/24/2026	4.95767%	3,783,022.25	16,150.12	117,734.39	0.00	3,665,287.87	133,884.51	0.00
1E-F4	30711XQG2	09/24/2026	5.35767%	3,783,022.25	17,453.16	117,734.39	0.00	3,665,287.87	135,187.55	0.00
1E-F5	30711XQH0	09/24/2026	5.95767%	3,783,022.25	19,407.72	117,734.39	0.00	3,665,287.87	137,142.11	0.00
1-X1	30711XQJ6	09/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	30711XQK3	09/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Sep-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	09/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	30711XQM9	09/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	30711XQN7	09/24/2026	1.80000%	0.00	5,863.68	0.00	0.00	0.00	5,863.68	0.00
1-Y2	30711XQP2	09/24/2026	1.40000%	0.00	4,560.64	0.00	0.00	0.00	4,560.64	0.00
1-Y3	30711XQQ0	09/24/2026	1.00000%	0.00	3,257.60	0.00	0.00	0.00	3,257.60	0.00
1-Y4	30711XQR8	09/24/2026	0.60000%	0.00	1,954.56	0.00	0.00	0.00	1,954.56	0.00
Totals				9,106,787,722.27	477,721.80	87,293,834.19	112,297.18	9,019,392,196.10	87,771,555.99	6,754,681.47

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

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Sep-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	8,287,220,766.70	26,101,217.37	49,095,681.86	0.00	0.00	75,196,899.22	8,212,034,472.62	0.19501117	75,196,899.22
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	3,783,022.26	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.56098343	117,734.39
1M-CH	299,725,125.00	173,541,756.53	1,874,689.06	3,526,239.28	0.00	0.00	5,400,928.34	168,140,828.19	0.56098343	5,400,928.34
1M-2	17,734,308.00	3,783,022.25	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.20667781	117,734.39
1M-2H	813,539,600.00	173,541,756.53	1,874,689.06	3,526,239.28	0.00	0.00	5,400,928.34	168,140,828.19	0.20667811	5,400,928.34
1B-1	41,705,558.00	41,705,558.00	0.00	0.00	0.00	0.00	0.00	41,705,558.00	1.00000000	0.00
1B-1H	177,050,733.00	177,050,733.00	0.00	0.00	0.00	0.00	0.00	177,050,733.00	1.00000000	0.00
1B-2H	218,756,291.00	212,113,906.71	0.00	0.00	0.00	112,297.18	112,297.18	212,001,609.53	0.96912234	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-Sep-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	3,783,022.26	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.56098343	117,734.39
1E-C2	6,533,682.97	3,783,022.26	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.56098343	117,734.39
1E-C3	6,533,682.97	3,783,022.26	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.56098343	117,734.39
1E-C4	6,533,682.97	3,783,022.26	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.56098343	117,734.39
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	3,783,022.25	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.30206768	117,734.39
1E-F2	12,133,995.48	3,783,022.25	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.30206768	117,734.39
1E-F3	12,133,995.48	3,783,022.25	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.30206768	117,734.39
1E-F4	12,133,995.48	3,783,022.25	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.30206768	117,734.39
1E-F5	12,133,995.48	3,783,022.25	40,866.19	76,868.20	0.00	0.00	117,734.39	3,665,287.87	0.30206768	117,734.39
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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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	9,106,787,722.27	30,300,123.58	56,993,710.62	0.00	112,297.18	87,406,131.37	9,019,392,196.10	0.20145998	87,293,834.19

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	196.796613879	0.619825553	1.165875052	0.000000000	0.000000000	1.785700605	195.011165113	0.195011165	1.785700605
1M-1	353,291,000.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	18,594,696.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	256,907,237.50	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	256,907,237.50	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	6,533,682.97	579.003034011	6.254694361	11.764911217	0.000000000	0.000000000	18.019605578	560.983428433	0.560983428	18.019605578
1M-CH	299,725,125.00	579.003033296	6.254694397	11.764910533	0.000000000	0.000000000	18.019604930	560.983428366	0.560983428	18.019604930
1M-2	17,734,308.00	213.316597975	2.304357745	4.334434701	0.000000000	0.000000000	6.638792447	206.677806092	0.206677806	6.638792447
1M-2H	813,539,600.00	213.316913559	2.304361164	4.334440856	0.000000000	0.000000000	6.638802020	206.678111539	0.206678112	6.638802020
1B-1	41,705,558.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-1H	177,050,733.00	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000	1.000000000	0.000000000
1B-2H	218,756,291.00	969.635687917	0.000000000	0.000000000	0.000000000	0.513343774	0.513343774	969.122344143	0.969122344	0.000000000
1A-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-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	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A1	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	5,600,312.52	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	6,533,682.97	579.003034011	6.254694361	11.764911217	0.000000000	0.000000000	18.019605578	560.983428433	0.560983428	18.019605578
1E-C2	6,533,682.97	579.003034011	6.254694361	11.764911217	0.000000000	0.000000000	18.019605578	560.983428433	0.560983428	18.019605578
1E-C3	6,533,682.97	579.003034011	6.254694361	11.764911217	0.000000000	0.000000000	18.019605578	560.983428433	0.560983428	18.019605578
1E-C4	6,533,682.97	579.003034011	6.254694361	11.764911217	0.000000000	0.000000000	18.019605578	560.983428433	0.560983428	18.019605578
1E-D1	11,200,625.03	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	11,200,625.03	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	11,200,625.03	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	11,200,625.03	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	11,200,625.03	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	12,133,995.48	311.770533971	3.367908787	6.334945495	0.000000000	0.000000000	9.702854282	302.067680513	0.302067681	9.702854282
1E-F2	12,133,995.48	311.770533971	3.367908787	6.334945495	0.000000000	0.000000000	9.702854282	302.067680513	0.302067681	9.702854282
1E-F3	12,133,995.48	311.770533971	3.367908787	6.334945495	0.000000000	0.000000000	9.702854282	302.067680513	0.302067681	9.702854282
1E-F4	12,133,995.48	311.770533971	3.367908787	6.334945495	0.000000000	0.000000000	9.702854282	302.067680513	0.302067681	9.702854282
1E-F5	12,133,995.48	311.770533971	3.367908787	6.334945495	0.000000000	0.000000000	9.702854282	302.067680513	0.302067681	9.702854282
1-X1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1-X2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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Series 2017-C05



Distribution Date: 25-Sep-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	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1-X4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1-Y1	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1-Y2	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1-Y3	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1-Y4	0.00	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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

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Series 2017-C05



Distribution Date: 25-Sep-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,287,220,766.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,212,034,472.62
1M-1	N/A	N/A	4.30767 %	0.00	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	0.00
1M-2A	N/A	N/A	5.95767 %	0.00	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	0.00
1M-2B	N/A	N/A	5.95767 %	0.00	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	0.00
1M-2C	08/25/26 - 09/24/26	31	5.95767 %	3,783,022.26	19,407.72	0.00	0.00	0.00	0.00	19,407.72	0.00	0.00	3,665,287.87
1M-CH	N/A	N/A	0.00000 %	173,541,756.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	168,140,828.19
1M-2	08/25/26 - 09/24/26	31	5.95767 %	3,783,022.25	19,407.72	0.00	0.00	0.00	0.00	19,407.72	0.00	0.00	3,665,287.87
1M-2H	N/A	N/A	0.00000 %	173,541,756.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	168,140,828.19
1B-1	08/25/26 - 09/24/26	31	7.35767 %	41,705,558.00	264,236.88	0.00	0.00	0.00	0.00	264,236.88	0.00	0.00	41,705,558.00
1B-1H	N/A	N/A	0.00000 %	177,050,733.00	0.00	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 %	212,113,906.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	212,001,609.53
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	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	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	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	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	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	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	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	0.00
1C-I1	08/25/26 - 09/24/26	31	1.80000 %	3,783,022.26	5,863.68	0.00	0.00	0.00	0.00	5,863.68	0.00	0.00	3,665,287.87
1C-I2	08/25/26 - 09/24/26	31	1.40000 %	3,783,022.26	4,560.64	0.00	0.00	0.00	0.00	4,560.64	0.00	0.00	3,665,287.87
1C-I3	08/25/26 - 09/24/26	31	1.00000 %	3,783,022.26	3,257.60	0.00	0.00	0.00	0.00	3,257.60	0.00	0.00	3,665,287.87

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Series 2017-C05



Distribution Date: 25-Sep-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	08/25/26 - 09/24/26	31	0.60000 %	3,783,022.26	1,954.56	0.00	0.00	0.00	0.00	1,954.56	0.00	0.00	3,665,287.87
1E-A1	N/A	N/A	4.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.95767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.35767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	4.95767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.35767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	08/25/26 - 09/24/26	31	4.15767 %	3,783,022.26	13,544.04	0.00	0.00	0.00	0.00	13,544.04	0.00	0.00	3,665,287.87
1E-C2	08/25/26 - 09/24/26	31	4.55767 %	3,783,022.26	14,847.08	0.00	0.00	0.00	0.00	14,847.08	0.00	0.00	3,665,287.87
1E-C3	08/25/26 - 09/24/26	31	4.95767 %	3,783,022.26	16,150.12	0.00	0.00	0.00	0.00	16,150.12	0.00	0.00	3,665,287.87
1E-C4	08/25/26 - 09/24/26	31	5.35767 %	3,783,022.26	17,453.16	0.00	0.00	0.00	0.00	17,453.16	0.00	0.00	3,665,287.87
1E-D1	N/A	N/A	4.15767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.55767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	4.95767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.35767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	5.95767 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	08/25/26 - 09/24/26	31	4.15767 %	3,783,022.25	13,544.04	0.00	0.00	0.00	0.00	13,544.04	0.00	0.00	3,665,287.87
1E-F2	08/25/26 - 09/24/26	31	4.55767 %	3,783,022.25	14,847.08	0.00	0.00	0.00	0.00	14,847.08	0.00	0.00	3,665,287.87
1E-F3	08/25/26 - 09/24/26	31	4.95767 %	3,783,022.25	16,150.12	0.00	0.00	0.00	0.00	16,150.12	0.00	0.00	3,665,287.87
1E-F4	08/25/26 - 09/24/26	31	5.35767 %	3,783,022.25	17,453.16	0.00	0.00	0.00	0.00	17,453.16	0.00	0.00	3,665,287.87
1E-F5	08/25/26 - 09/24/26	31	5.95767 %	3,783,022.25	19,407.72	0.00	0.00	0.00	0.00	19,407.72	0.00	0.00	3,665,287.87
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	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	0.00

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Series 2017-C05



Distribution Date: 25-Sep-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	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	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	0.00
1-Y1	08/25/26 - 09/24/26	31	1.80000 %	3,783,022.25	5,863.68	0.00	0.00	0.00	0.00	5,863.68	0.00	0.00	3,665,287.87
1-Y2	08/25/26 - 09/24/26	31	1.40000 %	3,783,022.25	4,560.64	0.00	0.00	0.00	0.00	4,560.64	0.00	0.00	3,665,287.87
1-Y3	08/25/26 - 09/24/26	31	1.00000 %	3,783,022.25	3,257.60	0.00	0.00	0.00	0.00	3,257.60	0.00	0.00	3,665,287.87
1-Y4	08/25/26 - 09/24/26	31	0.60000 %	3,783,022.25	1,954.56	0.00	0.00	0.00	0.00	1,954.56	0.00	0.00	3,665,287.87
Totals					477,721.80	0.00	0.00	0.00	0.00	477,721.80	0.00	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	196.796613879	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	195.011165113
1M-1	353,291,000.00	4.30767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-1H	18,594,696.00	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2A	5,600,312.52	5.95767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-AH	256,907,237.50	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2B	5,600,312.52	5.95767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-BH	256,907,237.50	0.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1M-2C	6,533,682.97	5.95767 %	579.003034011	2.970410426	0.000000000	0.000000000	0.000000000	0.000000000	2.970410426	0.000000000	0.000000000	560.983428433
1M-CH	299,725,125.00	0.00000 %	579.003033296	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	560.983428366
1M-2	17,734,308.00	5.95767 %	213.316597975	1.094360152	0.000000000	0.000000000	0.000000000	0.000000000	1.094360152	0.000000000	0.000000000	206.677806092
1M-2H	813,539,600.00	0.00000 %	213.316913559	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	206.678111539
1B-1	41,705,558.00	7.35767 %	1000.000000000	6.335771362	0.000000000	0.000000000	0.000000000	0.000000000	6.335771362	0.000000000	0.000000000	1000.000000000
1B-1H	177,050,733.00	0.00000 %	1000.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	1000.000000000
1B-2H	218,756,291.00	0.00000 %	969.635687917	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	969.122344143
1A-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1A-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1B-I4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1C-I1	0.00	1.80000 %	579.003034011	0.897454014	0.000000000	0.000000000	0.000000000	0.000000000	0.897454014	0.000000000	0.000000000	560.983428433
1C-I2	0.00	1.40000 %	579.003034011	0.698019788	0.000000000	0.000000000	0.000000000	0.000000000	0.698019788	0.000000000	0.000000000	560.983428433
1C-I3	0.00	1.00000 %	579.003034011	0.498585563	0.000000000	0.000000000	0.000000000	0.000000000	0.498585563	0.000000000	0.000000000	560.983428433

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Distribution Date: 25-Sep-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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1C-I4	0.00	0.60000 %	579.003034011	0.299151338	0.000000000	0.000000000	0.000000000	0.000000000	0.299151338	0.000000000	0.000000000	560.983428433
1E-A1	5,600,312.52	4.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A2	5,600,312.52	4.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A3	5,600,312.52	4.95767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-A4	5,600,312.52	5.35767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B1	5,600,312.52	4.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B2	5,600,312.52	4.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B3	5,600,312.52	4.95767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-B4	5,600,312.52	5.35767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-C1	6,533,682.97	4.15767 %	579.003034011	2.072956413	0.000000000	0.000000000	0.000000000	0.000000000	2.072956413	0.000000000	0.000000000	560.983428433
1E-C2	6,533,682.97	4.55767 %	579.003034011	2.272390638	0.000000000	0.000000000	0.000000000	0.000000000	2.272390638	0.000000000	0.000000000	560.983428433
1E-C3	6,533,682.97	4.95767 %	579.003034011	2.471824863	0.000000000	0.000000000	0.000000000	0.000000000	2.471824863	0.000000000	0.000000000	560.983428433
1E-C4	6,533,682.97	5.35767 %	579.003034011	2.671259088	0.000000000	0.000000000	0.000000000	0.000000000	2.671259088	0.000000000	0.000000000	560.983428433
1E-D1	11,200,625.03	4.15767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D2	11,200,625.03	4.55767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D3	11,200,625.03	4.95767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D4	11,200,625.03	5.35767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-D5	11,200,625.03	5.95767 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1E-F1	12,133,995.48	4.15767 %	311.770533971	1.116206119	0.000000000	0.000000000	0.000000000	0.000000000	1.116206119	0.000000000	0.000000000	302.067680513
1E-F2	12,133,995.48	4.55767 %	311.770533971	1.223593665	0.000000000	0.000000000	0.000000000	0.000000000	1.223593665	0.000000000	0.000000000	302.067680513
1E-F3	12,133,995.48	4.95767 %	311.770533971	1.330981211	0.000000000	0.000000000	0.000000000	0.000000000	1.330981211	0.000000000	0.000000000	302.067680513
1E-F4	12,133,995.48	5.35767 %	311.770533971	1.438368757	0.000000000	0.000000000	0.000000000	0.000000000	1.438368757	0.000000000	0.000000000	302.067680513
1E-F5	12,133,995.48	5.95767 %	311.770533971	1.599450077	0.000000000	0.000000000	0.000000000	0.000000000	1.599450077	0.000000000	0.000000000	302.067680513
1-X1	0.00	1.80000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1-X2	0.00	1.40000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000

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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 Basis Risk Shortfall	Remaining Unpaid Interest Shortfall	Ending Certificate/Notional Balance
1-X3	0.00	1.00000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1-X4	0.00	0.60000 %	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000	0.000000000
1-Y1	0.00	1.80000 %	311.770533971	0.483243958	0.000000000	0.000000000	0.000000000	0.000000000	0.483243958	0.000000000	0.000000000	302.067680513
1-Y2	0.00	1.40000 %	311.770533971	0.375856412	0.000000000	0.000000000	0.000000000	0.000000000	0.375856412	0.000000000	0.000000000	302.067680513
1-Y3	0.00	1.00000 %	311.770533971	0.268468865	0.000000000	0.000000000	0.000000000	0.000000000	0.268468865	0.000000000	0.000000000	302.067680513
1-Y4	0.00	0.60000 %	311.770533971	0.161081319	0.000000000	0.000000000	0.000000000	0.000000000	0.161081319	0.000000000	0.000000000	302.067680513

(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	532,842.83
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(112,297.18)
Total Deposits	420,545.65
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	401,378.99
Total Withdrawals (Pool Distribution Amount)	420,545.65
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	80,817,253.99
Total Principal Reduction Cumulative	34,936,659,870.19
Scheduled Principal Current	28,016,772.62
Scheduled Principal Cumulative	4,656,690,286.77
Unscheduled Principal Current	52,688,184.19
Unscheduled Principal Cumulative	30,273,214,898.45
Senior Reduction Amount	75,186,294.08
Subordinate Reduction Amount	5,518,662.73
Calculated Tranche Write-down Amount	112,297.18
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	69,711.61
Recovery Principal on Previously Liquidated Loan Current	10,605.14
Recovery Principal on Previously Liquidated Loan Cumulative	594,035.45
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	51354
Period Reference Pool Removal Loan Count	312
Period Ending Loan Count	51042
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	8,814,598,489.25
Period PIF Loan Count Current	311
PIF Loan Count Cumulative	123272
Period PIF Loan UPB Current	46,354,853.46
PIF Loan UPB Cumulative	28,941,741,771.29
Period Partial Prepayment Amount	6,578,217.24
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	101,692.04
Credit Event Amount Cumulative	30,287,771.02
Total Active Modified Loan Count	863
Total Active Modified Loan UPB	201,969,719.54
Adjusted SOFR	3.757670%

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Connecticut Avenue Securities
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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.162827%
Subordinate Percentage	6.837173%
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 %	4.840000 %	4.890000 %
1M-2	0.00	0.00	1.000000 %	4.840000 %	4.890000 %
1M-2H	0.00	0.00	1.000000 %	4.840000 %	4.890000 %
1B-1	0.00	0.00	0.500000 %	2.380000 %	2.410000 %
1B-1H	0.00	0.00	0.500000 %	2.380000 %	2.410000 %
1B-2H	112,297.18	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	417	73,201,449.26	0.816974 %	0.830457 %
60 Days	107	19,867,037.13	0.209631 %	0.225388 %
90 Days	56	9,275,641.80	0.109714 %	0.105230 %
120 Days	29	5,302,465.76	0.056816 %	0.060155 %
150 Days	20	3,618,083.16	0.039183 %	0.041046 %
180+ Days	106	21,466,018.32	0.207672 %	0.243528 %
Totals	735	132,730,695.43	1.439991 %	1.505805 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	326	85,642,017.93	69,711.61	0.081399

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	217,710.14	158.75	0.072918
Summary	0042989071	161,183.58	83.95	0.052083
Summary	0042990161	81,483.24	50.93	0.062504
Summary	0042991392	134,763.69	152.89	0.113450
Summary	0042993592	216,345.29	64.66	0.029887
Summary	0042994080	197,527.77	144.03	0.072916
Summary	0042995763	142,863.03	162.37	0.113654
Summary	0042996962	428,002.83	417.25	0.097488
Summary	0042997000	87,917.92	9.16	0.010419
Summary	0043000107	243,668.94	228.44	0.093750
Summary	0043000139	309,986.44	290.61	0.093749
Summary	0043002121	355,049.70	181.96	0.051249
Summary	0043002721	258,041.50	80.64	0.031251
Summary	0043004734	451,367.35	282.10	0.062499
Summary	0043004745	553,982.42	514.74	0.092916
Summary	0043004814	327,995.98	302.60	0.092257
Summary	0043004835	336,172.43	134.36	0.039968
Summary	0043004978	36,948.52	112.08	0.303341
Summary	0043005227	284,000.24	303.04	0.106704
Summary	0043005454	204,282.06	85.12	0.041668
Summary	0043005463	147,831.24	215.59	0.145835
Summary	0043005541	180,606.29	56.44	0.031250
Summary	0043005986	121,118.84	129.42	0.106854
Summary	0043007027	299,011.92	186.88	0.062499
Summary	0043007084	172,063.76	286.77	0.166665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043007924	249,023.21	77.82	0.031250
Summary	0043007942	425,069.77	667.26	0.156977
Summary	0043008349	314,613.61	196.63	0.062499
Summary	0043008605	245,684.85	204.74	0.083334
Summary	0043008729	153,981.65	118.69	0.077081
Summary	0043009223	117,085.08	150.39	0.128445
Summary	0043009895	163,596.94	238.58	0.145834
Summary	0043009945	217,245.69	191.40	0.088103
Summary	0043010507	283,319.21	220.43	0.077803
Summary	0043010779	350,163.62	437.70	0.124999
Summary	0043010911	107,794.16	112.29	0.104171
Summary	0043011229	406,929.17	384.32	0.094444
Summary	0043011482	214,006.43	154.26	0.072082
Summary	0043013742	92,219.85	76.85	0.083333
Summary	0043013785	530,253.08	386.64	0.072916
Summary	0043013870	250,719.49	231.83	0.092466
Summary	0043014498	137,396.43	133.88	0.097441
Summary	0043014727	350,525.24	146.05	0.041666
Summary	0043014979	342,057.51	391.94	0.114583
Summary	0043015619	280,744.67	266.78	0.095026
Summary	0043016247	546,974.24	170.93	0.031250
Summary	0043016526	475,004.23	197.92	0.041667
Summary	0043017262	106,508.52	11.09	0.010412
Summary	0043017323	188,655.74	137.56	0.072916
Summary	0043017499	323,834.94	290.10	0.089583
Summary	0043018058	281,107.56	2.51	0.000893
Summary	0043018931	203,158.97	248.77	0.122451
Summary	0043019573	346,933.93	359.79	0.103706
Summary	0043019634	181,168.33	152.77	0.084325
Summary	0043020086	134,408.13	56.00	0.041664
Summary	0043020468	226,473.02	38.51	0.017004
Summary	0043020470	215,387.37	68.10	0.031617
Summary	0043020563	294,935.31	245.78	0.083334
Summary	0043021188	194,460.21	20.26	0.010419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043022819	102,171.04	102.55	0.100371
Summary	0043024060	757,080.53	491.25	0.064887
Summary	0043025624	354,411.59	258.43	0.072918
Summary	0043026204	352,044.95	325.72	0.092522
Summary	0043026268	390,124.18	203.19	0.052083
Summary	0043027378	397,293.50	289.69	0.072916
Summary	0043027589	369,952.98	351.21	0.094934
Summary	0043029082	337,705.42	281.42	0.083333
Summary	0043030314	575,906.00	539.91	0.093750
Summary	0043030952	386,951.57	351.08	0.090730
Summary	0043031462	615,112.17	134.20	0.021817
Summary	0043031916	227,878.43	237.37	0.104165
Summary	0043031968	530,057.70	717.79	0.135417
Summary	0043032203	155,832.90	48.70	0.031251
Summary	0043032564	241,534.91	185.45	0.076780
Summary	0043032700	80,549.14	109.08	0.135420
Summary	0043033397	178,105.90	185.53	0.104168
Summary	0043033428	155,377.63	241.21	0.155241
Summary	0043033521	190,931.11	157.00	0.082229
Summary	0043034369	194,729.09	202.84	0.104165
Summary	0043034643	123,075.49	12.82	0.010416
Summary	0043034961	278,221.37	57.96	0.020832
Summary	0043035160	101,786.50	90.05	0.088469
Summary	0043035602	204,656.85	220.01	0.107502
Summary	0043035796	270,583.43	169.11	0.062498
Summary	0043036420	299,844.32	374.81	0.125002
Summary	0043036460	322,160.72	30.87	0.009582
Summary	0043038991	115,658.02	192.76	0.166664
Summary	0043039212	431,799.59	346.30	0.080199
Summary	0043039420	179,519.12	374.00	0.208334
Summary	0043039466	403,896.78	39.83	0.009861
Summary	0043039642	213,788.78	252.53	0.118121
Summary	0043040390	124,419.54	37.93	0.030486
Summary	0043040508	117,557.87	109.23	0.092916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043041335	77,572.04	129.29	0.166671
Summary	0043041782	78,809.28	114.93	0.145833
Summary	0043041783	66,741.97	97.33	0.145830
Summary	0043042239	232,148.91	217.64	0.093750
Summary	0043042445	159,816.57	33.30	0.020836
Summary	0043042501	186,162.49	137.44	0.073828
Summary	0043043033	459,293.53	239.22	0.052084
Summary	0043043659	301,709.45	300.95	0.099748
Summary	0043044023	274,755.04	85.86	0.031250
Summary	0043044078	381,777.72	159.07	0.041666
Summary	0043044687	380,793.75	364.94	0.095837
Summary	0043045670	235,782.15	147.36	0.062498
Summary	0043046513	176,679.06	276.06	0.156249
Summary	0043047008	414,682.38	215.98	0.052083
Summary	0043047450	184,136.11	95.90	0.052081
Summary	0043047618	106,400.51	207.44	0.194961
Summary	0043047732	297,675.38	261.76	0.087935
Summary	0043047907	155,882.78	32.48	0.020836
Summary	0043049357	136,080.24	99.23	0.072920
Summary	0043049816	243,583.07	152.24	0.062500
Summary	0043050296	204,590.06	255.74	0.125001
Summary	0043050510	345,857.49	252.19	0.072917
Summary	0043051737	325,271.15	135.53	0.041667
Summary	0043052038	231,665.33	72.40	0.031252
Summary	0043052177	247,945.07	18.03	0.007272
Summary	0043052196	199,202.63	124.50	0.062499
Summary	0043052353	479,227.14	425.28	0.088743
Summary	0043052554	390,432.32	284.69	0.072917
Summary	0043052557	139,532.91	159.88	0.114582
Summary	0043053268	265,423.89	261.65	0.098578
Summary	0043053477	366,424.07	313.20	0.085475
Summary	0043054701	224,212.77	186.84	0.083332
Summary	0043054857	410,162.78	570.14	0.139003
Summary	0043055214	182,056.58	158.27	0.086935

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043055485	352,162.23	146.73	0.041665
Summary	0043055833	205,900.77	180.44	0.087634
Summary	0043056016	132,445.20	105.84	0.079912
Summary	0043056714	165,653.49	232.60	0.140414
Summary	0043056857	213,533.48	221.52	0.103740
Summary	0043057797	313,535.83	254.19	0.081072
Summary	0043058264	200,231.93	84.17	0.042036
Summary	0043058838	259,989.09	162.49	0.062499
Summary	0043058857	200,724.73	26.33	0.013117
Summary	0043059118	254,385.45	238.49	0.093751
Summary	0043059994	474,526.47	543.73	0.114584
Summary	0043060406	234,564.27	73.30	0.031249
Summary	0043060764	577,768.92	962.95	0.166667
Summary	0043060834	337,240.36	367.19	0.108881
Summary	0043060946	359,944.54	262.46	0.072917
Summary	0043061462	427,507.73	578.92	0.135417
Summary	0043062231	129,769.49	134.48	0.103630
Summary	0043062428	111,551.48	108.90	0.097623
Summary	0043062466	232,460.58	266.36	0.114583
Summary	0043062635	155,500.57	226.46	0.145633
Summary	0043062966	193,628.10	100.85	0.052084
Summary	0043063242	174,677.12	145.56	0.083331
Summary	0043063552	285,777.55	208.38	0.072917
Summary	0043068369	184,784.42	190.93	0.103326
Summary	0043070780	455,652.93	398.96	0.087558
Summary	0043072147	233,499.36	35.50	0.015203
Summary	0043073151	337,210.98	102.57	0.030417
Summary	0043074482	171,934.54	214.92	0.125001
Summary	0043075885	460,690.59	381.50	0.082810
Summary	0043076172	229,616.07	95.67	0.041665
Summary	0043076277	116,106.39	36.28	0.031247
Summary	0043076297	314,294.01	113.50	0.036113
Summary	0043076309	220,469.48	317.27	0.143907
Summary	0043076726	369,452.68	179.33	0.048539

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043077078	590,001.06	654.03	0.110852
Summary	0043077708	88,821.08	75.24	0.084710
Summary	0043077854	358,037.82	261.07	0.072917
Summary	0043078227	321,787.07	40.60	0.012617
Summary	0043078228	486,979.29	382.71	0.078589
Summary	0043078318	193,139.28	60.36	0.031252
Summary	0043078379	100,562.78	178.91	0.177909
Summary	0043078608	143,377.51	195.46	0.136325
Summary	0043079276	218,976.16	132.30	0.060418
Summary	0043079331	307,672.69	64.10	0.020834
Summary	0043079612	158,673.90	132.23	0.083334
Summary	0043079623	163,554.80	153.33	0.093748
Summary	0043079628	153,582.20	95.99	0.062501
Summary	0043079677	373,455.09	583.52	0.156249
Summary	0043079745	225,431.87	164.38	0.072918
Summary	0043079811	288,930.71	180.58	0.062499
Summary	0043080065	305,304.88	381.63	0.125000
Summary	0043080372	169,882.14	106.18	0.062502
Summary	0043080716	173,386.79	84.20	0.048562
Summary	0043080750	201,939.60	210.35	0.104165
Summary	0043081009	459,999.98	431.25	0.093750
Summary	0043081348	193,208.84	261.64	0.135418
Summary	0043081492	306,108.48	159.43	0.052083
Summary	0043081522	223,446.92	209.48	0.093749
Summary	0043081856	242,406.73	277.76	0.114584
Summary	0043082426	134,991.33	260.70	0.193124
Summary	0043083015	173,528.67	45.33	0.026122
Summary	0043083249	202,544.31	276.35	0.136439
Summary	0043083275	228,989.60	238.53	0.104166
Summary	0043083515	138,632.19	101.09	0.072920
Summary	0043083724	239,778.25	9.69	0.004041
Summary	0043083911	135,853.93	55.47	0.040831
Summary	0043084083	112,493.96	161.59	0.143643
Summary	0043084150	99,889.01	114.46	0.114587

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043084236	325,220.63	203.26	0.062499
Summary	0043084262	208,103.14	281.81	0.135418
Summary	0043084903	367,015.55	373.96	0.101892
Summary	0043084926	188,955.61	177.15	0.093752
Summary	0043085195	401,561.07	250.98	0.062501
Summary	0043085210	102,783.34	85.65	0.083331
Summary	0043085287	96,547.69	18.29	0.018944
Summary	0043085405	509,458.86	265.34	0.052083
Summary	0043085994	285,725.62	29.76	0.010416
Summary	0043089192	220,207.68	114.69	0.052083
Summary	0043089487	359,492.54	334.03	0.092917
Summary	0043090635	729,264.46	633.61	0.086883
Summary	0043090825	326,340.67	203.96	0.062499
Summary	0043092160	110,790.32	23.08	0.020832
Summary	0043092896	368,358.10	115.11	0.031249
Summary	0043092921	334,693.17	313.77	0.093749
Summary	0043095135	111,935.78	104.94	0.093750
Summary	0043095461	226,939.36	239.07	0.105345
Summary	0043095536	227,593.20	164.06	0.072085
Summary	0043096266	219,308.16	45.69	0.020834
Summary	0043096812	194,207.37	141.61	0.072917
Summary	0043096828	178,354.57	130.05	0.072917
Summary	0043096959	251,808.10	195.92	0.077805
Summary	0043097646	572,375.33	298.11	0.052083
Summary	0043099839	98,385.84	81.99	0.083335
Summary	0043100214	370,520.50	501.75	0.135418
Summary	0043102995	452,498.86	424.22	0.093751
Summary	0043103332	168,302.41	150.17	0.089226
Summary	0043103396	162,931.34	152.75	0.093751
Summary	0043103875	351,801.17	219.88	0.062501
Summary	0043104805	228,727.00	119.13	0.052084
Summary	0043105244	465,849.88	388.21	0.083334
Summary	0043105873	132,229.42	82.64	0.062497
Summary	0043106047	389,795.45	19.64	0.005039

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043106759	219,596.53	191.32	0.087123
Summary	0043107168	423,211.37	308.59	0.072916
Summary	0043107177	469,117.86	406.49	0.086650
Summary	0043107624	275,972.83	86.24	0.031249
Summary	0043108581	207,831.71	216.49	0.104166
Summary	0043109588	224,646.82	140.40	0.062498
Summary	0043109733	129,562.67	13.50	0.010420
Summary	0043109915	405,726.54	293.48	0.072334
Summary	0043110438	248,405.20	129.38	0.052084
Summary	0043111868	330,218.56	338.31	0.102450
Summary	0043112501	441,379.09	367.82	0.083334
Summary	0043112848	233,176.29	121.45	0.052085
Summary	0043113013	191,582.55	79.83	0.041669
Summary	0043113712	564,536.35	882.09	0.156250
Summary	0043113768	371,215.75	15.11	0.004070
Summary	0043115246	332,028.45	323.37	0.097392
Summary	0043115561	171,947.83	107.47	0.062502
Summary	0043115750	201,494.18	48.54	0.024090
Summary	0043116297	393,891.02	415.04	0.105369
Summary	0043116336	40,646.52	4.23	0.010407
Summary	0043117562	166,926.45	157.01	0.094059
Summary	0043118861	615,025.05	1,153.17	0.187500
Summary	0043119079	209,809.19	240.41	0.114585
Summary	0043119225	323,235.79	270.87	0.083800
Summary	0043120136	370,229.13	385.66	0.104168
Summary	0043120786	383,578.42	559.39	0.145835
Summary	0043121547	130,697.73	136.14	0.104164
Summary	0043122217	288,546.37	330.63	0.114585
Summary	0043122760	140,035.43	233.39	0.166665
Summary	0043123992	207,643.70	192.86	0.092880
Summary	0043124215	361,279.13	150.53	0.041666
Summary	0043124236	75,379.50	86.37	0.114580
Summary	0043124607	83,492.87	100.23	0.120046
Summary	0043125984	287,533.72	119.81	0.041668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043126405	262,084.97	202.72	0.077349
Summary	0043126783	174,031.74	217.54	0.125000
Summary	0043127853	356,681.69	140.54	0.039402
Summary	0043127907	223,446.92	209.48	0.093749
Summary	0043129058	116,866.07	109.56	0.093748
Summary	0043129146	522,201.41	1,155.24	0.221225
Summary	0043129515	175,784.44	167.43	0.095247
Summary	0043130756	307,324.05	128.05	0.041666
Summary	0043131495	100,744.36	125.93	0.125000
Summary	0043131574	113,775.09	107.45	0.094441
Summary	0043132081	568,211.42	473.51	0.083333
Summary	0043132568	293,457.10	122.27	0.041665
Summary	0043132952	123,812.55	53.48	0.043194
Summary	0043133194	339,579.54	384.68	0.113281
Summary	0043133704	117,301.19	97.75	0.083332
Summary	0043134464	172,559.70	152.54	0.088398
Summary	0043136080	494,124.46	445.63	0.090186
Summary	0043136363	427,949.17	368.84	0.086188
Summary	0043136848	93,443.74	58.40	0.062497
Summary	0043137024	135,844.59	206.28	0.151850
Summary	0043137245	410,930.35	342.44	0.083333
Summary	0043138039	231,248.53	255.63	0.110543
Summary	0043138886	362,213.92	264.11	0.072915
Summary	0043139417	334,352.56	69.66	0.020834
Summary	0043140514	493,874.82	202.82	0.041067
Summary	0043142865	167,266.96	194.32	0.116174
Summary	0043143098	130,657.67	163.32	0.124998
Summary	0043144135	168,179.84	163.59	0.097271
Summary	0043144944	267,611.07	139.38	0.052083
Summary	0043145622	153,372.32	159.76	0.104165
Summary	0043146073	345,592.15	395.99	0.114583
Summary	0043146210	289,652.59	87.54	0.030222
Summary	0043146228	444,625.32	648.41	0.145833
Summary	0043146636	237,301.09	245.50	0.103455

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043146960	111,404.86	127.65	0.114582
Summary	0043147108	143,764.20	177.45	0.123431
Summary	0043147338	234,958.07	342.65	0.145835
Summary	0043147538	270,849.21	169.28	0.062500
Summary	0043147822	134,456.71	84.04	0.062503
Summary	0043148396	394,759.93	164.48	0.041666
Summary	0043148665	156,580.21	194.38	0.124141
Summary	0043148700	235,158.62	171.47	0.072917
Summary	0043149184	309,472.26	290.13	0.093750
Summary	0043149294	364,057.29	303.80	0.083448
Summary	0043149510	102,220.01	94.02	0.091978
Summary	0043151264	253,596.99	79.25	0.031250
Summary	0043152166	205,595.07	264.81	0.128802
Summary	0043152386	172,513.86	53.91	0.031250
Summary	0043153067	375,212.26	322.72	0.086010
Summary	0043154047	100,937.38	2.33	0.002308
Summary	0043154084	321,045.25	275.53	0.085823
Summary	0043156064	518,478.63	216.03	0.041666
Summary	0043156689	358,083.95	111.90	0.031250
Summary	0043157728	205,432.37	235.39	0.114583
Summary	0043158559	158,184.71	98.87	0.062503
Summary	0043159053	147,522.27	143.97	0.097592
Summary	0043159431	150,684.93	109.87	0.072914
Summary	0043160396	589,680.66	675.68	0.114584
Summary	0043161040	51,932.70	50.24	0.096741
Summary	0043161245	500,428.76	521.28	0.104167
Summary	0043161386	228,058.85	247.51	0.108529
Summary	0043162097	81,925.12	110.94	0.135416
Summary	0043162263	104,105.85	151.69	0.145707

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	101,692.04	112,297.18	110.429

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043050147	101,692.04	112,297.18	110.429

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
No Adjustments This Period				

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
178	30,287,771.02	6,754,684.97	22.302

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

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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
0043050147	101,692.04	112,297.18	110.429
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043060622	64,397.15	12,776.74	19.841
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
0043074793	164,549.85	130,044.20	79.030
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043082746	259,345.57	36,325.81	14.007
0043083276	305,552.47	4,698.65	1.538
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
0043101063	146,917.36	31,636.13	21.533
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	6,157.88	8.265
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
0043146806	86,839.87	7,863.05	9.055
0043148357	65,354.60	2,734.05	4.183
0043148988	163,915.78	24,222.07	14.777
0043150636	77,183.64	(11,403.65)	(14.775)
0043152959	126,423.38	31,940.38	25.265
0043153142	205,778.87	4,809.89	2.337

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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
0043156429	199,396.92	87,424.27	43.844
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	1	101,692.04	112,297.18	0.001 %	0	0.00	0.00	0.000 %	1	101,692.04	112,297.18	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0043050147	120,000.00	3.625 %	AL	62.00	360	101,692.04	08/31/2026	112,297.18	112,297.18

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.

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Realized Loss Report - Collateral

Summary

MDR

Current Month0.001 %
3 Month Average0.000 %
12 Month Average0.002 %

MDR: Current vs. 12mo Average

Month	Current MDR	12 Month Avg MDR
Oct-25	0.000%	0.001%
Nov-25	0.001%	0.001%
Dec-25	0.000%	0.001%
Jan-26	0.000%	0.001%
Feb-26	0.000%	0.001%
Mar-26	0.000%	0.001%
Apr-26	0.000%	0.001%
May-26	0.000%	0.001%
Jun-26	0.000%	0.001%
Jul-26	0.000%	0.001%
Aug-26	0.000%	0.001%
Sep-26	0.001%	0.001%

CDR

Current Month0.014 %
3 Month Average0.005 %
12 Month Average0.025 %

CDR: Current vs. 12mo Average

Month	Current CDR	12 Month Avg CDR
Oct-25	0.045%	0.065%
Nov-25	0.075%	0.055%
Dec-25	0.045%	0.055%
Jan-26	0.015%	0.055%
Feb-26	0.035%	0.055%
Mar-26	0.025%	0.045%
Apr-26	0.045%	0.035%
May-26	0.005%	0.035%
Jun-26	0.015%	0.035%
Jul-26	0.005%	0.025%
Aug-26	0.005%	0.025%
Sep-26	0.015%	0.025%

SDA

Current Month0.236 %
3 Month Average0.079 %
12 Month Average0.202 %

SDA: Current vs. 12mo Average

Month	Current SDA	12 Month Avg SDA
Oct-25	0.28%	0.28%
Nov-25	0.48%	0.28%
Dec-25	0.35%	0.28%
Jan-26	0.08%	0.28%
Feb-26	0.25%	0.28%
Mar-26	0.25%	0.28%
Apr-26	0.38%	0.25%
May-26	0.00%	0.25%
Jun-26	0.12%	0.25%
Jul-26	0.00%	0.22%
Aug-26	0.00%	0.22%
Sep-26	0.22%	0.22%

Loss Severity

Current Month (Cumulative)22.302 %
3 Month Average (Cumulative)22.104 %
12 Month Average (Cumulative)21.744 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity

Month	Current Severity	12 Month Avg Severity
Oct-25	21.25%	19.00%
Nov-25	21.00%	19.25%
Dec-25	21.25%	19.50%
Jan-26	21.25%	19.75%
Feb-26	21.50%	20.00%
Mar-26	21.50%	20.25%
Apr-26	21.75%	20.50%
May-26	21.75%	20.75%
Jun-26	21.75%	21.00%
Jul-26	21.75%	21.25%
Aug-26	21.75%	21.50%
Sep-26	22.30%	21.74%

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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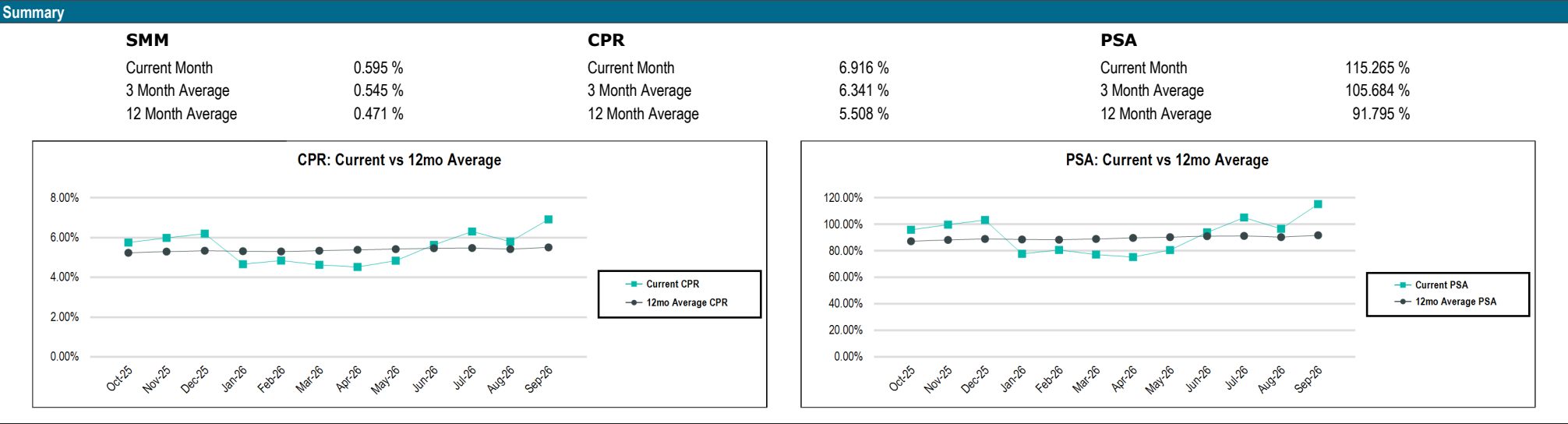
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Prepayment Rates



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	

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2026
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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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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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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				