

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-Jul-2023
 10-Jul-2023 11:02:50 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/30/2023	0.00000 %	10,916,767,941.94	0.00	87,634,232.62	0.00	10,829,133,709.33	87,634,232.62	0.00
1M-1	30711XNS9	07/24/2023	5.70043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	07/24/2023	7.35043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	07/24/2023	7.35043 %	12,194,018.77	72,202.98	1,234,585.21	0.00	10,959,433.56	1,306,788.19	0.00
1M-BH		06/30/2023	0.00000 %	51,582,016.58	0.00	5,222,428.78	0.00	46,359,587.80	5,222,428.78	0.00
1M-2C	30711XNV2	07/24/2023	7.35043 %	58,556,745.94	346,725.02	0.00	0.00	58,556,745.94	346,725.02	0.00
1M-CH		06/30/2023	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	07/24/2023	7.35043 %	70,750,764.71	418,927.99	1,234,585.21	0.00	69,516,179.50	1,653,513.20	0.00
1M-2H		06/30/2023	0.00000 %	299,284,078.64	0.00	5,222,428.78	0.00	294,061,649.86	5,222,428.78	0.00
1B-1	30711XNW0	07/24/2023	8.75043 %	51,530,558.00	363,236.71	0.00	0.00	51,530,558.00	363,236.71	0.00
1B-1H		06/30/2023	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		06/30/2023	0.00000 %	216,094,364.32	0.00	0.00	1,371.63	216,092,992.69	0.00	2,663,298.31
1A-I1	30711XNY6	07/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	07/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	07/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	07/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	07/24/2023	1.80000 %	0.00	17,681.33	0.00	0.00	0.00	17,681.33	0.00
1B-I2	30711XPJ7	07/24/2023	1.40000 %	0.00	13,752.14	0.00	0.00	0.00	13,752.14	0.00
1B-I3	30711XPL2	07/24/2023	1.00000 %	0.00	9,822.96	0.00	0.00	0.00	9,822.96	0.00
1B-I4	30711XPN8	07/24/2023	0.60000 %	0.00	5,893.78	0.00	0.00	0.00	5,893.78	0.00
1C-I1	30711XPQ1	07/24/2023	1.80000 %	0.00	84,907.28	0.00	0.00	0.00	84,907.28	0.00
1C-I2	30711XPS7	07/24/2023	1.40000 %	0.00	66,039.00	0.00	0.00	0.00	66,039.00	0.00
1C-I3	30711XPU2	07/24/2023	1.00000 %	0.00	47,170.71	0.00	0.00	0.00	47,170.71	0.00
1C-I4	30711XPW8	07/24/2023	0.60000 %	0.00	28,302.43	0.00	0.00	0.00	28,302.43	0.00
1E-A1	30711XNZ3	07/24/2023	5.55043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	07/24/2023	5.95043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	07/24/2023	6.35043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	07/24/2023	6.75043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	07/24/2023	5.55043 %	12,194,018.77	54,521.65	1,234,585.21	0.00	10,959,433.56	1,289,106.86	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Jul-2023
10-Jul-2023 11:02:50 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPk4	07/24/2023	5.95043 %	12,194,018.77	58,450.83	1,234,585.21	0.00	10,959,433.56	1,293,036.04	0.00
1E-B3	30711XPM0	07/24/2023	6.35043 %	12,194,018.77	62,380.02	1,234,585.21	0.00	10,959,433.56	1,296,965.23	0.00
1E-B4	30711XPP3	07/24/2023	6.75043 %	12,194,018.77	66,309.20	1,234,585.21	0.00	10,959,433.56	1,300,894.41	0.00
1E-C1	30711XPR9	07/24/2023	5.55043 %	58,556,745.94	261,817.74	0.00	0.00	58,556,745.94	261,817.74	0.00
1E-C2	30711XPT5	07/24/2023	5.95043 %	58,556,745.94	280,686.02	0.00	0.00	58,556,745.94	280,686.02	0.00
1E-C3	30711XPV0	07/24/2023	6.35043 %	58,556,745.94	299,554.30	0.00	0.00	58,556,745.94	299,554.30	0.00
1E-C4	30711XPX6	07/24/2023	6.75043 %	58,556,745.94	318,422.59	0.00	0.00	58,556,745.94	318,422.59	0.00
1E-D1	30711XPY4	07/24/2023	5.55043 %	12,194,018.77	54,521.65	1,234,585.21	0.00	10,959,433.56	1,289,106.86	0.00
1E-D2	30711XPZ1	07/24/2023	5.95043 %	12,194,018.77	58,450.83	1,234,585.21	0.00	10,959,433.56	1,293,036.04	0.00
1E-D3	30711XQA5	07/24/2023	6.35043 %	12,194,018.77	62,380.02	1,234,585.21	0.00	10,959,433.56	1,296,965.23	0.00
1E-D4	30711XQB3	07/24/2023	6.75043 %	12,194,018.77	66,309.20	1,234,585.21	0.00	10,959,433.56	1,300,894.41	0.00
1E-D5	30711XQC1	07/24/2023	7.35043 %	12,194,018.77	72,202.98	1,234,585.21	0.00	10,959,433.56	1,306,788.19	0.00
1E-F1	30711XQD9	07/24/2023	5.55043 %	70,750,764.71	316,339.38	1,234,585.21	0.00	69,516,179.50	1,550,924.59	0.00
1E-F2	30711XQE7	07/24/2023	5.95043 %	70,750,764.71	339,136.85	1,234,585.21	0.00	69,516,179.50	1,573,722.06	0.00
1E-F3	30711XQF4	07/24/2023	6.35043 %	70,750,764.71	361,934.32	1,234,585.21	0.00	69,516,179.50	1,596,519.53	0.00
1E-F4	30711XQG2	07/24/2023	6.75043 %	70,750,764.71	384,731.79	1,234,585.21	0.00	69,516,179.50	1,619,317.00	0.00
1E-F5	30711XQH0	07/24/2023	7.35043 %	70,750,764.71	418,927.99	1,234,585.21	0.00	69,516,179.50	1,653,513.20	0.00
1-X1	30711XQJ6	07/24/2023	1.80000 %	0.00	17,681.33	0.00	0.00	0.00	17,681.33	0.00
1-X2	30711XQK3	07/24/2023	1.40000 %	0.00	13,752.14	0.00	0.00	0.00	13,752.14	0.00
1-X3	30711XQL1	07/24/2023	1.00000 %	0.00	9,822.96	0.00	0.00	0.00	9,822.96	0.00
1-X4	30711XQM9	07/24/2023	0.60000 %	0.00	5,893.78	0.00	0.00	0.00	5,893.78	0.00
1-Y1	30711XQN7	07/24/2023	1.80000 %	0.00	102,588.61	0.00	0.00	0.00	102,588.61	0.00
1-Y2	30711XQP2	07/24/2023	1.40000 %	0.00	79,791.14	0.00	0.00	0.00	79,791.14	0.00
1-Y3	30711XQQ0	07/24/2023	1.00000 %	0.00	56,993.67	0.00	0.00	0.00	56,993.67	0.00
1-Y4	30711XQR8	07/24/2023	0.60000 %	0.00	34,196.20	0.00	0.00	0.00	34,196.20	0.00
Totals				12,789,415,260.20	5,332,459.52	117,832,453.54	1,371.63	12,671,581,435.04	123,164,913.06	2,663,298.31

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



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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2023
10-Jul-2023 11:02:51 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	10,916,767,941.94	26,888,576.03	60,745,656.59	0.00	0.00	87,634,232.62	10,829,133,709.33	0.25715942	87,634,232.62
1M-1	353,291,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	18,594,696.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	212,315,938.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,191,611.53	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.21835190	1,234,585.21
1M-BH	212,315,938.47	51,582,016.58	1,603,424.91	3,619,003.87	0.00	0.00	5,222,428.78	46,359,587.80	0.21835190	5,222,428.78
1M-2C	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1M-CH	247,702,062.06	247,702,062.06	0.00	0.00	0.00	0.00	0.00	247,702,062.06	1.00000000	0.00
1M-2	158,939,969.00	70,750,764.71	379,050.58	855,534.62	0.00	0.00	1,234,585.21	69,516,179.50	0.43737381	1,234,585.21
1M-2H	672,333,939.00	299,284,078.64	1,603,424.91	3,619,003.87	0.00	0.00	5,222,428.78	294,061,649.86	0.43737440	5,222,428.78
1B-1	51,530,558.00	51,530,558.00	0.00	0.00	0.00	0.00	0.00	51,530,558.00	1.00000000	0.00
1B-1H	167,225,733.00	167,225,733.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00	1.00000000	0.00
1B-2H	218,756,291.00	216,094,364.32	0.00	0.00	0.00	1,371.63	1,371.63	216,092,992.69	0.98782527	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,191,611.53	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.21835190	1,234,585.21
1E-B2	50,191,611.53	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.21835190	1,234,585.21
1E-B3	50,191,611.53	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.21835190	1,234,585.21

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Distribution Date: 25-Jul-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.21835190	1,234,585.21
1E-C1	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C2	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C3	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C4	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-D1	100,383,223.06	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.10917595	1,234,585.21
1E-D2	100,383,223.06	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.10917595	1,234,585.21
1E-D3	100,383,223.06	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.10917595	1,234,585.21
1E-D4	100,383,223.06	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.10917595	1,234,585.21
1E-D5	100,383,223.06	12,194,018.77	379,050.58	855,534.62	0.00	0.00	1,234,585.21	10,959,433.56	0.10917595	1,234,585.21
1E-F1	108,748,357.47	70,750,764.71	379,050.58	855,534.62	0.00	0.00	1,234,585.21	69,516,179.50	0.63923889	1,234,585.21
1E-F2	108,748,357.47	70,750,764.71	379,050.58	855,534.62	0.00	0.00	1,234,585.21	69,516,179.50	0.63923889	1,234,585.21
1E-F3	108,748,357.47	70,750,764.71	379,050.58	855,534.62	0.00	0.00	1,234,585.21	69,516,179.50	0.63923889	1,234,585.21
1E-F4	108,748,357.47	70,750,764.71	379,050.58	855,534.62	0.00	0.00	1,234,585.21	69,516,179.50	0.63923889	1,234,585.21
1E-F5	108,748,357.47	70,750,764.71	379,050.58	855,534.62	0.00	0.00	1,234,585.21	69,516,179.50	0.63923889	1,234,585.21
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,263,950,042.65	12,789,415,260.20	36,160,235.13	81,672,218.25	0.00	1,371.63	117,833,825.17	12,671,581,435.04	0.27389753	117,832,453.54

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

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

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Series 2017-C05



Distribution Date: 25-Jul-2023
10-Jul-2023 11:02:51 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	259.24046504	0.63852296	1.44252698	0.00000000	0.00000000	2.08104994	257.15941511	0.25715942	2.08104994
1M-1	353,291,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	212,315,938.47	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,191,611.53	242.94933751	7.55207033	17.04537061	0.00000000	0.00000000	24.59744113	218.35189638	0.21835190	24.59744113
1M-BH	212,315,938.47	242.94933744	7.55207038	17.04537067	0.00000000	0.00000000	24.59744105	218.35189640	0.21835190	24.59744105
1M-2C	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	247,702,062.06	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	158,939,969.00	445.14142764	2.38486633	5.38275316	0.00000000	0.00000000	7.76761955	437.37380809	0.43737381	7.76761955
1M-2H	672,333,939.00	445.14200649	2.38486386	5.38274756	0.00000000	0.00000000	7.76761142	437.37439508	0.43737440	7.76761142
1B-1	51,530,558.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	167,225,733.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	987.83154227	0.00000000	0.00000000	0.00000000	0.00627013	0.00627013	987.82527214	0.98782527	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	242.94933751	7.55207033	17.04537061	0.00000000	0.00000000	24.59744113	218.35189638	0.21835190	24.59744113
1E-B2	50,191,611.53	242.94933751	7.55207033	17.04537061	0.00000000	0.00000000	24.59744113	218.35189638	0.21835190	24.59744113
1E-B3	50,191,611.53	242.94933751	7.55207033	17.04537061	0.00000000	0.00000000	24.59744113	218.35189638	0.21835190	24.59744113

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2023
 10-Jul-2023 11:02:51 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	242.94933751	7.55207033	17.04537061	0.00000000	0.00000000	24.59744113	218.35189638	0.21835190	24.59744113
1E-C1	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,383,223.06	121.47466876	3.77603516	8.52268530	0.00000000	0.00000000	12.29872057	109.17594819	0.10917595	12.29872057
1E-D2	100,383,223.06	121.47466876	3.77603516	8.52268530	0.00000000	0.00000000	12.29872057	109.17594819	0.10917595	12.29872057
1E-D3	100,383,223.06	121.47466876	3.77603516	8.52268530	0.00000000	0.00000000	12.29872057	109.17594819	0.10917595	12.29872057
1E-D4	100,383,223.06	121.47466876	3.77603516	8.52268530	0.00000000	0.00000000	12.29872057	109.17594819	0.10917595	12.29872057
1E-D5	100,383,223.06	121.47466876	3.77603516	8.52268530	0.00000000	0.00000000	12.29872057	109.17594819	0.10917595	12.29872057
1E-F1	108,748,357.47	650.59157082	3.48557522	7.86710383	0.00000000	0.00000000	11.35267915	639.23889167	0.63923889	11.35267915
1E-F2	108,748,357.47	650.59157082	3.48557522	7.86710383	0.00000000	0.00000000	11.35267915	639.23889167	0.63923889	11.35267915
1E-F3	108,748,357.47	650.59157082	3.48557522	7.86710383	0.00000000	0.00000000	11.35267915	639.23889167	0.63923889	11.35267915
1E-F4	108,748,357.47	650.59157082	3.48557522	7.86710383	0.00000000	0.00000000	11.35267915	639.23889167	0.63923889	11.35267915
1E-F5	108,748,357.47	650.59157082	3.48557522	7.86710383	0.00000000	0.00000000	11.35267915	639.23889167	0.63923889	11.35267915
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2023
 10-Jul-2023 11:02:51 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	10,916,767,941.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,829,133,709.33
1M-1	N/A	N/A	5.70043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.35043 %	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	06/26/23 - 07/24/23	29	7.35043 %	12,194,018.77	72,202.98	0.00	0.00	0.00	0.00	72,202.98	0.00	10,959,433.56
1M-BH	N/A	N/A	0.00000 %	51,582,016.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	46,359,587.80
1M-2C	06/26/23 - 07/24/23	29	7.35043 %	58,556,745.94	346,725.02	0.00	0.00	0.00	0.00	346,725.02	0.00	58,556,745.94
1M-CH	N/A	N/A	0.00000 %	247,702,062.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,702,062.06
1M-2	06/26/23 - 07/24/23	29	7.35043 %	70,750,764.71	418,927.99	0.00	0.00	0.00	0.00	418,927.99	0.00	69,516,179.50
1M-2H	N/A	N/A	0.00000 %	299,284,078.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	294,061,649.86
1B-1	06/26/23 - 07/24/23	29	8.75043 %	51,530,558.00	363,236.71	0.00	0.00	0.00	0.00	363,236.71	0.00	51,530,558.00
1B-1H	N/A	N/A	0.00000 %	167,225,733.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00
1B-2H	N/A	N/A	0.00000 %	216,094,364.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,092,992.69
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	06/26/23 - 07/24/23	29	1.80000 %	12,194,018.77	17,681.33	0.00	0.00	0.00	0.00	17,681.33	0.00	10,959,433.56
1B-I2	06/26/23 - 07/24/23	29	1.40000 %	12,194,018.77	13,752.14	0.00	0.00	0.00	0.00	13,752.14	0.00	10,959,433.56
1B-I3	06/26/23 - 07/24/23	29	1.00000 %	12,194,018.77	9,822.96	0.00	0.00	0.00	0.00	9,822.96	0.00	10,959,433.56
1B-I4	06/26/23 - 07/24/23	29	0.60000 %	12,194,018.77	5,893.78	0.00	0.00	0.00	0.00	5,893.78	0.00	10,959,433.56
1C-I1	06/26/23 - 07/24/23	29	1.80000 %	58,556,745.94	84,907.28	0.00	0.00	0.00	0.00	84,907.28	0.00	58,556,745.94
1C-I2	06/26/23 - 07/24/23	29	1.40000 %	58,556,745.94	66,039.00	0.00	0.00	0.00	0.00	66,039.00	0.00	58,556,745.94
1C-I3	06/26/23 - 07/24/23	29	1.00000 %	58,556,745.94	47,170.71	0.00	0.00	0.00	0.00	47,170.71	0.00	58,556,745.94
1C-I4	06/26/23 - 07/24/23	29	0.60000 %	58,556,745.94	28,302.43	0.00	0.00	0.00	0.00	28,302.43	0.00	58,556,745.94
1E-A1	N/A	N/A	5.55043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.95043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.35043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.75043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	06/26/23 - 07/24/23	29	5.55043 %	12,194,018.77	54,521.65	0.00	0.00	0.00	0.00	54,521.65	0.00	10,959,433.56
1E-B2	06/26/23 - 07/24/23	29	5.95043 %	12,194,018.77	58,450.83	0.00	0.00	0.00	0.00	58,450.83	0.00	10,959,433.56

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2023
10-Jul-2023 11:02:51 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	06/26/23 - 07/24/23	29	6.35043 %	12,194,018.77	62,380.02	0.00	0.00	0.00	0.00	62,380.02	0.00	10,959,433.56
1E-B4	06/26/23 - 07/24/23	29	6.75043 %	12,194,018.77	66,309.20	0.00	0.00	0.00	0.00	66,309.20	0.00	10,959,433.56
1E-C1	06/26/23 - 07/24/23	29	5.55043 %	58,556,745.94	261,817.74	0.00	0.00	0.00	0.00	261,817.74	0.00	58,556,745.94
1E-C2	06/26/23 - 07/24/23	29	5.95043 %	58,556,745.94	280,686.02	0.00	0.00	0.00	0.00	280,686.02	0.00	58,556,745.94
1E-C3	06/26/23 - 07/24/23	29	6.35043 %	58,556,745.94	299,554.30	0.00	0.00	0.00	0.00	299,554.30	0.00	58,556,745.94
1E-C4	06/26/23 - 07/24/23	29	6.75043 %	58,556,745.94	318,422.59	0.00	0.00	0.00	0.00	318,422.59	0.00	58,556,745.94
1E-D1	06/26/23 - 07/24/23	29	5.55043 %	12,194,018.77	54,521.65	0.00	0.00	0.00	0.00	54,521.65	0.00	10,959,433.56
1E-D2	06/26/23 - 07/24/23	29	5.95043 %	12,194,018.77	58,450.83	0.00	0.00	0.00	0.00	58,450.83	0.00	10,959,433.56
1E-D3	06/26/23 - 07/24/23	29	6.35043 %	12,194,018.77	62,380.02	0.00	0.00	0.00	0.00	62,380.02	0.00	10,959,433.56
1E-D4	06/26/23 - 07/24/23	29	6.75043 %	12,194,018.77	66,309.20	0.00	0.00	0.00	0.00	66,309.20	0.00	10,959,433.56
1E-D5	06/26/23 - 07/24/23	29	7.35043 %	12,194,018.77	72,202.98	0.00	0.00	0.00	0.00	72,202.98	0.00	10,959,433.56
1E-F1	06/26/23 - 07/24/23	29	5.55043 %	70,750,764.71	316,339.38	0.00	0.00	0.00	0.00	316,339.38	0.00	69,516,179.50
1E-F2	06/26/23 - 07/24/23	29	5.95043 %	70,750,764.71	339,136.85	0.00	0.00	0.00	0.00	339,136.85	0.00	69,516,179.50
1E-F3	06/26/23 - 07/24/23	29	6.35043 %	70,750,764.71	361,934.32	0.00	0.00	0.00	0.00	361,934.32	0.00	69,516,179.50
1E-F4	06/26/23 - 07/24/23	29	6.75043 %	70,750,764.71	384,731.79	0.00	0.00	0.00	0.00	384,731.79	0.00	69,516,179.50
1E-F5	06/26/23 - 07/24/23	29	7.35043 %	70,750,764.71	418,927.99	0.00	0.00	0.00	0.00	418,927.99	0.00	69,516,179.50
1-X1	06/26/23 - 07/24/23	29	1.80000 %	12,194,018.77	17,681.33	0.00	0.00	0.00	0.00	17,681.33	0.00	10,959,433.56
1-X2	06/26/23 - 07/24/23	29	1.40000 %	12,194,018.77	13,752.14	0.00	0.00	0.00	0.00	13,752.14	0.00	10,959,433.56
1-X3	06/26/23 - 07/24/23	29	1.00000 %	12,194,018.77	9,822.96	0.00	0.00	0.00	0.00	9,822.96	0.00	10,959,433.56
1-X4	06/26/23 - 07/24/23	29	0.60000 %	12,194,018.77	5,893.78	0.00	0.00	0.00	0.00	5,893.78	0.00	10,959,433.56
1-Y1	06/26/23 - 07/24/23	29	1.80000 %	70,750,764.71	102,588.61	0.00	0.00	0.00	0.00	102,588.61	0.00	69,516,179.50
1-Y2	06/26/23 - 07/24/23	29	1.40000 %	70,750,764.71	79,791.14	0.00	0.00	0.00	0.00	79,791.14	0.00	69,516,179.50
1-Y3	06/26/23 - 07/24/23	29	1.00000 %	70,750,764.71	56,993.67	0.00	0.00	0.00	0.00	56,993.67	0.00	69,516,179.50
1-Y4	06/26/23 - 07/24/23	29	0.60000 %	70,750,764.71	34,196.20	0.00	0.00	0.00	0.00	34,196.20	0.00	69,516,179.50
Totals					5,332,459.52	0.00	0.00	0.00	0.00	5,332,459.52	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-Jul-2023
 10-Jul-2023 11:02:51 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	259.24046504	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	257.15941511
1M-1	353,291,000.00	5.70043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,191,611.53	7.35043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	212,315,938.47	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,191,611.53	7.35043 %	242.94933751	1.43854676	0.00000000	0.00000000	0.00000000	0.00000000	1.43854676	0.00000000	218.35189638
1M-BH	212,315,938.47	0.00000 %	242.94933744	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	218.35189640
1M-2C	58,556,745.94	7.35043 %	1000.00000000	5.92117978	0.00000000	0.00000000	0.00000000	0.00000000	5.92117978	0.00000000	1000.00000000
1M-CH	247,702,062.06	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	158,939,969.00	7.35043 %	445.14142764	2.63576237	0.00000000	0.00000000	0.00000000	0.00000000	2.63576237	0.00000000	437.37380809
1M-2H	672,333,939.00	0.00000 %	445.14200649	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	437.37439508
1B-1	51,530,558.00	8.75043 %	1000.00000000	7.04895744	0.00000000	0.00000000	0.00000000	0.00000000	7.04895744	0.00000000	1000.00000000
1B-1H	167,225,733.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	987.83154227	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.82527214
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 %	242.94933751	0.35227659	0.00000000	0.00000000	0.00000000	0.00000000	0.35227659	0.00000000	218.35189638
1B-I2	0.00	1.40000 %	242.94933751	0.27399280	0.00000000	0.00000000	0.00000000	0.00000000	0.27399280	0.00000000	218.35189638
1B-I3	0.00	1.00000 %	242.94933751	0.19570920	0.00000000	0.00000000	0.00000000	0.00000000	0.19570920	0.00000000	218.35189638
1B-I4	0.00	0.60000 %	242.94933751	0.11742560	0.00000000	0.00000000	0.00000000	0.00000000	0.11742560	0.00000000	218.35189638
1C-I1	0.00	1.80000 %	1000.00000000	1.44999997	0.00000000	0.00000000	0.00000000	0.00000000	1.44999997	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777783	0.00000000	0.00000000	0.00000000	0.00000000	1.12777783	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555552	0.00000000	0.00000000	0.00000000	0.00000000	0.80555552	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333338	0.00000000	0.00000000	0.00000000	0.00000000	0.48333338	0.00000000	1000.00000000
1E-A1	50,191,611.53	5.55043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	5.95043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.35043 %	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
1E-A4	50,191,611.53	6.75043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.55043 %	242.94933751	1.08627016	0.00000000	0.00000000	0.00000000	0.00000000	1.08627016	0.00000000	218.35189638
1E-B2	50,191,611.53	5.95043 %	242.94933751	1.16455376	0.00000000	0.00000000	0.00000000	0.00000000	1.16455376	0.00000000	218.35189638
1E-B3	50,191,611.53	6.35043 %	242.94933751	1.24283756	0.00000000	0.00000000	0.00000000	0.00000000	1.24283756	0.00000000	218.35189638
1E-B4	50,191,611.53	6.75043 %	242.94933751	1.32112116	0.00000000	0.00000000	0.00000000	0.00000000	1.32112116	0.00000000	218.35189638
1E-C1	58,556,745.94	5.55043 %	1000.00000000	4.47117981	0.00000000	0.00000000	0.00000000	0.00000000	4.47117981	0.00000000	1000.00000000
1E-C2	58,556,745.94	5.95043 %	1000.00000000	4.79340195	0.00000000	0.00000000	0.00000000	0.00000000	4.79340195	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.35043 %	1000.00000000	5.11562409	0.00000000	0.00000000	0.00000000	0.00000000	5.11562409	0.00000000	1000.00000000
1E-C4	58,556,745.94	6.75043 %	1000.00000000	5.43784640	0.00000000	0.00000000	0.00000000	0.00000000	5.43784640	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.55043 %	121.47466876	0.54313508	0.00000000	0.00000000	0.00000000	0.00000000	0.54313508	0.00000000	109.17594819
1E-D2	100,383,223.06	5.95043 %	121.47466876	0.58227688	0.00000000	0.00000000	0.00000000	0.00000000	0.58227688	0.00000000	109.17594819
1E-D3	100,383,223.06	6.35043 %	121.47466876	0.62141878	0.00000000	0.00000000	0.00000000	0.00000000	0.62141878	0.00000000	109.17594819
1E-D4	100,383,223.06	6.75043 %	121.47466876	0.66056058	0.00000000	0.00000000	0.00000000	0.00000000	0.66056058	0.00000000	109.17594819
1E-D5	100,383,223.06	7.35043 %	121.47466876	0.71927338	0.00000000	0.00000000	0.00000000	0.00000000	0.71927338	0.00000000	109.17594819
1E-F1	108,748,357.47	5.55043 %	650.59157082	2.90891180	0.00000000	0.00000000	0.00000000	0.00000000	2.90891180	0.00000000	639.23889167
1E-F2	108,748,357.47	5.95043 %	650.59157082	3.11854687	0.00000000	0.00000000	0.00000000	0.00000000	3.11854687	0.00000000	639.23889167
1E-F3	108,748,357.47	6.35043 %	650.59157082	3.32818195	0.00000000	0.00000000	0.00000000	0.00000000	3.32818195	0.00000000	639.23889167
1E-F4	108,748,357.47	6.75043 %	650.59157082	3.53781702	0.00000000	0.00000000	0.00000000	0.00000000	3.53781702	0.00000000	639.23889167
1E-F5	108,748,357.47	7.35043 %	650.59157082	3.85226959	0.00000000	0.00000000	0.00000000	0.00000000	3.85226959	0.00000000	639.23889167
1-X1	0.00	1.80000 %	121.47466810	0.17613830	0.00000000	0.00000000	0.00000000	0.00000000	0.17613830	0.00000000	109.17594760
1-X2	0.00	1.40000 %	121.47466810	0.13699640	0.00000000	0.00000000	0.00000000	0.00000000	0.13699640	0.00000000	109.17594760
1-X3	0.00	1.00000 %	121.47466810	0.09785460	0.00000000	0.00000000	0.00000000	0.00000000	0.09785460	0.00000000	109.17594760
1-X4	0.00	0.60000 %	121.47466810	0.05871280	0.00000000	0.00000000	0.00000000	0.00000000	0.05871280	0.00000000	109.17594760
1-Y1	0.00	1.80000 %	650.59157082	0.94335779	0.00000000	0.00000000	0.00000000	0.00000000	0.94335779	0.00000000	639.23889167
1-Y2	0.00	1.40000 %	650.59157082	0.73372271	0.00000000	0.00000000	0.00000000	0.00000000	0.73372271	0.00000000	639.23889167
1-Y3	0.00	1.00000 %	650.59157082	0.52408764	0.00000000	0.00000000	0.00000000	0.00000000	0.52408764	0.00000000	639.23889167
1-Y4	0.00	0.60000 %	650.59157082	0.31445257	0.00000000	0.00000000	0.00000000	0.00000000	0.31445257	0.00000000	639.23889167

(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	2,037,288.20
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(1,371.63)
Total Deposits	2,035,916.57
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,016,749.91
Total Withdrawals (Pool Distribution Amount)	2,035,916.57
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	94,092,618.24
Total Principal Reduction Cumulative	32,123,697,537.02
Scheduled Principal Current	28,871,051.52
Scheduled Principal Cumulative	3,612,148,121.06
Unscheduled Principal Current	65,220,195.09
Unscheduled Principal Cumulative	28,508,886,114.15
Senior Reduction Amount	87,634,232.62
Subordinate Reduction Amount	6,457,013.99
Calculated Tranche Write-down Amount	1,371.63
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	74,758.92
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	9,707.80
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	61337
Period Reference Pool Removal Loan Count	354
Period Ending Loan Count	60983
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	11,627,560,822.42
Period PIF Loan Count Current	353
PIF Loan Count Cumulative	113412
Period PIF Loan UPB Current	57,090,540.61
PIF Loan UPB Cumulative	27,438,106,625.29
Period Partial Prepayment Amount	8,315,666.92
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	179
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,120,620.38
Credit Event Amount Current	58,273.76
Credit Event Amount Cumulative	15,524,066.22
Total Active Modified Loan Count	854
Total Active Modified Loan UPB	211,762,594.65
Libor Rate	5.150430%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.133345%
Subordinate Percentage	6.866655%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	6.320000 %	6.370000 %
1M-2C	0.00	0.00	1.000000 %	3.710000 %	3.740000 %
1M-2	0.00	0.00	1.000000 %	3.710000 %	3.740000 %
1M-2H	0.00	0.00	1.000000 %	3.710000 %	3.740000 %
1B-1	0.00	0.00	0.500000 %	1.840000 %	1.860000 %
1B-1H	0.00	0.00	0.500000 %	1.840000 %	1.860000 %
1B-2H	1,371.63	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	458	89,268,676.44	0.751029 %	0.767733 %
60 Days	115	21,305,001.92	0.188577 %	0.183228 %
90 Days	50	10,909,033.50	0.081990 %	0.093820 %
120 Days	35	9,021,034.04	0.057393 %	0.077583 %
150 Days	38	7,339,732.65	0.062312 %	0.063124 %
180+ Days	201	43,233,287.82	0.329600 %	0.371817 %
Totals	897	181,076,766.37	1.470902 %	1.557307 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	349	94,737,502.80	74,758.92	0.078912

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	228,783.28	166.82	0.072916
Summary	0042989071	170,799.53	88.96	0.052084
Summary	0042990161	85,226.08	53.27	0.062504
Summary	0042990689	269,100.19	140.16	0.052085
Summary	0042991392	135,787.87	152.89	0.112595
Summary	0042992047	163,357.47	102.10	0.062501
Summary	0042992616	315,960.96	625.34	0.197917
Summary	0042994080	207,513.74	151.31	0.072916
Summary	0042994959	436,649.88	209.26	0.047924
Summary	0042996327	253,292.80	184.69	0.072916
Summary	0042996693	210,486.69	0.88	0.000418
Summary	0042997000	90,881.43	9.47	0.010420
Summary	0042999210	282,652.61	235.54	0.083332
Summary	0043000107	247,700.58	232.22	0.093750
Summary	0043000139	324,771.14	304.47	0.093749
Summary	0043001231	382,702.91	318.92	0.083334
Summary	0043002121	372,401.01	190.86	0.051251
Summary	0043002721	266,732.81	83.35	0.031248
Summary	0043004734	475,291.44	297.06	0.062501
Summary	0043004745	581,163.45	540.00	0.092917
Summary	0043004835	349,412.69	134.36	0.038453
Summary	0043004978	144,453.22	112.08	0.077589
Summary	0043005227	285,448.25	224.30	0.078578
Summary	0043005454	214,267.57	89.28	0.041668
Summary	0043005463	155,831.43	227.25	0.145831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005541	188,118.02	58.79	0.031252
Summary	0043007027	314,375.78	196.48	0.062498
Summary	0043007084	180,019.39	300.03	0.166665
Summary	0043007924	263,011.00	82.19	0.031250
Summary	0043007942	398,642.14	370.41	0.092918
Summary	0043008142	197,635.95	164.70	0.083335
Summary	0043008349	295,786.95	184.87	0.062501
Summary	0043008605	257,739.81	214.78	0.083332
Summary	0043008729	162,203.50	125.03	0.077082
Summary	0043009223	121,454.31	154.03	0.126821
Summary	0043009895	171,274.33	249.78	0.145836
Summary	0043010779	367,227.14	459.03	0.124999
Summary	0043010911	102,741.95	107.02	0.104164
Summary	0043011345	445,151.59	413.62	0.092917
Summary	0043011387	113,762.48	130.35	0.114581
Summary	0043011482	223,745.70	161.28	0.072082
Summary	0043012772	154,923.97	96.83	0.062502
Summary	0043013742	105,131.41	87.61	0.083334
Summary	0043013785	554,675.07	404.45	0.072917
Summary	0043014498	140,439.92	133.88	0.095329
Summary	0043014727	367,731.79	153.22	0.041666
Summary	0043014979	359,326.62	411.73	0.114584
Summary	0043015619	288,572.07	266.78	0.092448
Summary	0043016247	572,464.93	178.90	0.031251
Summary	0043016526	525,035.41	218.76	0.041666
Summary	0043017262	111,166.46	11.58	0.010417
Summary	0043017323	197,655.48	144.12	0.072915
Summary	0043017542	188,615.14	137.53	0.072916
Summary	0043018058	293,583.34	2.51	0.000855
Summary	0043018610	389,353.69	527.25	0.135417
Summary	0043018804	396,089.45	288.82	0.072918
Summary	0043018931	185,328.07	70.27	0.037917
Summary	0043019573	354,088.35	362.03	0.102243
Summary	0043020086	142,390.53	59.33	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020147	68,413.02	21.38	0.031251
Summary	0043020563	304,918.81	254.10	0.083334
Summary	0043021188	200,555.01	20.89	0.010416
Summary	0043021543	101,355.38	52.79	0.052084
Summary	0043021629	146,576.46	152.68	0.104164
Summary	0043021923	567,727.61	591.38	0.104166
Summary	0043022057	309,508.98	257.92	0.083332
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	101,725.13	9.75	0.009585
Summary	0043023286	349,278.19	36.38	0.010416
Summary	0043024114	53,007.17	44.17	0.083328
Summary	0043024193	126,146.05	118.26	0.093748
Summary	0043024826	158,625.33	66.09	0.041664
Summary	0043025610	585,835.17	488.20	0.083334
Summary	0043025624	371,692.83	271.03	0.072918
Summary	0043026268	409,123.20	213.08	0.052082
Summary	0043026610	354,389.97	184.58	0.052084
Summary	0043027378	416,933.41	304.01	0.072916
Summary	0043027589	378,448.40	351.21	0.092803
Summary	0043028411	357,197.24	111.62	0.031249
Summary	0043029082	354,407.88	295.34	0.083333
Summary	0043029746	406,615.67	338.85	0.083334
Summary	0043029765	265,361.95	193.49	0.072916
Summary	0043030314	604,640.35	566.85	0.093750
Summary	0043030910	201,503.46	188.91	0.093750
Summary	0043031916	238,416.89	248.35	0.104166
Summary	0043031968	555,967.84	752.87	0.135416
Summary	0043032203	163,032.03	50.95	0.031252
Summary	0043032700	81,346.10	110.16	0.135421
Summary	0043033397	186,844.61	194.63	0.104167
Summary	0043033428	146,691.63	179.58	0.122420
Summary	0043034369	203,848.22	212.34	0.104166
Summary	0043034643	124,817.53	13.00	0.010415
Summary	0043034961	290,989.85	60.62	0.020832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043035160	104,652.32	90.05	0.086047
Summary	0043035796	292,274.04	182.67	0.062500
Summary	0043036420	308,221.96	385.28	0.125001
Summary	0043036460	332,678.55	31.88	0.009583
Summary	0043038606	100,525.32	93.40	0.092912
Summary	0043038991	121,688.03	202.81	0.166664
Summary	0043039420	206,049.22	429.27	0.208334
Summary	0043039466	419,837.17	39.83	0.009487
Summary	0043039642	225,593.91	266.05	0.117933
Summary	0043040508	123,329.20	114.59	0.092914
Summary	0043041335	81,398.88	135.66	0.166661
Summary	0043041344	358,547.30	448.18	0.124999
Summary	0043041782	82,701.61	120.61	0.145838
Summary	0043041783	70,037.90	102.14	0.145835
Summary	0043042239	242,759.98	227.59	0.093751
Summary	0043042445	166,580.60	34.70	0.020831
Summary	0043042501	195,264.76	143.13	0.073300
Summary	0043043033	481,841.72	250.96	0.052083
Summary	0043044023	289,391.44	90.43	0.031248
Summary	0043044078	398,848.50	166.19	0.041667
Summary	0043045670	247,307.41	154.57	0.062501
Summary	0043046513	185,348.06	289.61	0.156252
Summary	0043047008	422,792.27	220.20	0.052082
Summary	0043047450	193,239.14	100.65	0.052086
Summary	0043047618	103,459.31	129.32	0.124996
Summary	0043047907	162,022.67	33.75	0.020830
Summary	0043048569	614,965.44	448.41	0.072916
Summary	0043049357	142,347.01	103.79	0.072913
Summary	0043049816	255,490.03	159.68	0.062500
Summary	0043050296	214,590.88	268.24	0.125001
Summary	0043050510	362,700.60	264.47	0.072917
Summary	0043051737	334,612.40	139.42	0.041666
Summary	0043052038	236,187.73	73.81	0.031251
Summary	0043052177	354,212.39	18.03	0.005090

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052196	208,903.66	130.56	0.062498
Summary	0043052353	491,345.89	425.28	0.086554
Summary	0043052368	154,438.05	43.89	0.028419
Summary	0043052554	409,564.93	298.64	0.072916
Summary	0043052557	151,432.06	173.52	0.114586
Summary	0043053268	272,862.51	261.65	0.095891
Summary	0043054381	108,011.45	28.99	0.026840
Summary	0043054701	235,131.76	195.94	0.083332
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055485	373,599.40	155.67	0.041668
Summary	0043056714	156,385.43	81.45	0.052083
Summary	0043057136	253,431.65	270.41	0.106699
Summary	0043058838	272,429.05	170.27	0.062501
Summary	0043059118	267,308.85	250.60	0.093749
Summary	0043059200	468,451.63	292.78	0.062500
Summary	0043059790	176,409.27	18.38	0.010419
Summary	0043059994	466,487.50	534.52	0.114584
Summary	0043060003	86,028.26	62.73	0.072918
Summary	0043060406	245,154.88	76.61	0.031250
Summary	0043060764	606,117.48	1,010.20	0.166667
Summary	0043060946	377,475.89	275.24	0.072916
Summary	0043061462	448,327.14	607.11	0.135417
Summary	0043061504	344,268.17	394.47	0.114582
Summary	0043061685	198,326.29	206.59	0.104167
Summary	0043062246	129,320.71	213.86	0.165372
Summary	0043062272	152,524.64	103.52	0.067871
Summary	0043062442	105,980.46	110.40	0.104170
Summary	0043062466	243,121.79	278.58	0.114585
Summary	0043062635	143,291.75	58.51	0.040833
Summary	0043062966	203,092.79	105.78	0.052085
Summary	0043063242	183,247.64	152.71	0.083335
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	299,446.32	218.35	0.072918
Summary	0043064325	345,365.58	202.37	0.058596

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043066774	240,621.76	150.39	0.062501
Summary	0043068369	181,746.78	102.27	0.056271
Summary	0043068552	150,776.77	78.53	0.052084
Summary	0043068794	281,646.62	293.38	0.104166
Summary	0043069527	209,166.88	174.31	0.083335
Summary	0043069711	252,069.33	210.06	0.083334
Summary	0043070667	233,716.41	194.76	0.083332
Summary	0043070700	354,115.46	255.26	0.072084
Summary	0043070855	221,981.68	254.35	0.114582
Summary	0043070905	436,026.92	449.55	0.103101
Summary	0043070918	323,314.05	300.41	0.092916
Summary	0043070950	530,997.52	663.75	0.125001
Summary	0043070960	415,655.40	216.49	0.052084
Summary	0043071178	261,208.67	190.46	0.072915
Summary	0043071444	431,717.22	401.14	0.092917
Summary	0043071579	259,563.83	216.30	0.083332
Summary	0043071608	675,679.08	892.53	0.132094
Summary	0043073151	352,901.26	107.34	0.030416
Summary	0043074482	180,717.53	225.90	0.125002
Summary	0043075885	481,536.77	396.70	0.082382
Summary	0043076172	240,839.97	100.35	0.041667
Summary	0043076277	121,277.77	37.90	0.031251
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	385,442.43	184.33	0.047823
Summary	0043077078	597,255.00	654.03	0.109506
Summary	0043077854	378,237.44	275.80	0.072917
Summary	0043078227	338,698.72	40.60	0.011987
Summary	0043078318	200,756.26	62.74	0.031252
Summary	0043078379	95,259.28	109.15	0.114582
Summary	0043078608	141,985.36	103.53	0.072916
Summary	0043079276	229,680.93	138.77	0.060419
Summary	0043079331	322,136.41	67.11	0.020833
Summary	0043079612	166,429.98	138.69	0.083332
Summary	0043079623	172,163.75	161.40	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079628	160,653.46	100.41	0.062501
Summary	0043079677	397,906.61	621.73	0.156250
Summary	0043079745	231,200.59	168.58	0.072915
Summary	0043079811	302,182.20	188.86	0.062499
Summary	0043080065	320,784.52	400.98	0.125000
Summary	0043080372	172,346.53	107.72	0.062502
Summary	0043080435	146,345.50	121.95	0.083330
Summary	0043080750	212,063.96	220.90	0.104167
Summary	0043081009	483,007.29	452.82	0.093750
Summary	0043081348	202,653.04	274.43	0.135419
Summary	0043081492	321,127.53	167.25	0.052082
Summary	0043081522	233,780.85	219.17	0.093750
Summary	0043081856	253,793.44	290.80	0.114581
Summary	0043082289	420,759.05	350.63	0.083333
Summary	0043082426	132,401.06	137.92	0.104168
Summary	0043082671	223,530.80	93.14	0.041668
Summary	0043082928	561,907.17	585.32	0.104167
Summary	0043083275	239,410.84	249.39	0.104168
Summary	0043083515	145,383.58	106.01	0.072917
Summary	0043083559	282,423.49	205.93	0.072915
Summary	0043083724	251,066.35	9.69	0.003860
Summary	0043083911	141,527.53	57.79	0.040833
Summary	0043084083	113,834.94	162.57	0.142812
Summary	0043084150	104,470.35	119.71	0.114588
Summary	0043084236	337,312.48	210.82	0.062500
Summary	0043084262	218,275.69	295.58	0.135416
Summary	0043084926	198,424.21	186.02	0.093749
Summary	0043085195	420,099.39	262.56	0.062499
Summary	0043085210	105,607.00	88.01	0.083337
Summary	0043085287	100,301.84	18.29	0.018235
Summary	0043085295	353,042.72	205.94	0.058333
Summary	0043085405	532,067.99	277.12	0.052084
Summary	0043085994	305,062.09	31.78	0.010418
Summary	0043086036	262,307.63	136.62	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043089192	230,513.21	120.06	0.052084
Summary	0043089487	379,695.16	352.80	0.092917
Summary	0043090825	341,250.03	213.28	0.062500
Summary	0043092160	116,271.98	24.22	0.020830
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	386,431.56	120.76	0.031250
Summary	0043092921	349,543.29	327.70	0.093751
Summary	0043095135	117,232.48	109.91	0.093754
Summary	0043095536	238,071.76	171.61	0.072083
Summary	0043096266	227,685.25	47.43	0.020831
Summary	0043096812	203,700.46	148.53	0.072916
Summary	0043096828	187,072.75	136.41	0.072918
Summary	0043096857	112,366.63	58.52	0.052080
Summary	0043097646	600,249.81	312.63	0.052083
Summary	0043099839	103,325.30	86.10	0.083329
Summary	0043100214	387,645.96	524.94	0.135417
Summary	0043101332	537,718.71	448.10	0.083334
Summary	0043102995	474,618.01	444.95	0.093749
Summary	0043103114	213,786.81	200.43	0.093752
Summary	0043103396	169,536.55	158.94	0.093750
Summary	0043103875	368,644.19	230.40	0.062499
Summary	0043104805	239,938.42	124.97	0.052084
Summary	0043105244	488,445.88	407.04	0.083334
Summary	0043105873	140,731.49	87.96	0.062502
Summary	0043107168	443,944.52	323.71	0.072917
Summary	0043107177	429,544.66	127.72	0.029734
Summary	0043107624	290,426.78	90.76	0.031251
Summary	0043108059	194,911.13	203.03	0.104165
Summary	0043108581	217,363.61	226.42	0.104166
Summary	0043109588	233,990.43	146.24	0.062498
Summary	0043109733	134,524.06	14.01	0.010414
Summary	0043109915	427,426.29	293.48	0.068662
Summary	0043110438	259,513.52	135.16	0.052082
Summary	0043111439	172,950.07	18.02	0.010419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043112501	463,581.28	386.32	0.083334
Summary	0043112848	243,706.57	126.93	0.052083
Summary	0043113013	200,369.17	83.49	0.041668
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	597,406.72	933.45	0.156250
Summary	0043114421	117,646.48	110.29	0.093747
Summary	0043115246	324,615.13	322.60	0.099379
Summary	0043115561	179,869.36	112.42	0.062501
Summary	0043115750	209,078.93	48.54	0.023216
Summary	0043116297	412,649.38	434.58	0.105315
Summary	0043116336	111,879.17	11.65	0.010413
Summary	0043118861	645,088.65	1,209.54	0.187500
Summary	0043119079	220,213.65	252.33	0.114584
Summary	0043120136	388,159.21	404.33	0.104166
Summary	0043120263	237,408.74	173.11	0.072916
Summary	0043120786	401,102.66	584.94	0.145833
Summary	0043121547	150,346.46	156.61	0.104166
Summary	0043122022	134,816.35	70.22	0.052086
Summary	0043122217	302,856.72	347.02	0.114582
Summary	0043122760	155,173.11	258.62	0.166665
Summary	0043124215	373,913.70	155.80	0.041667
Summary	0043124236	78,897.77	90.40	0.114579
Summary	0043125984	301,498.54	125.62	0.041665
Summary	0043126783	182,789.03	228.49	0.125002
Summary	0043127853	373,070.26	145.66	0.039044
Summary	0043127907	233,780.85	219.17	0.093750
Summary	0043129058	122,371.51	114.72	0.093747
Summary	0043129146	497,625.27	777.54	0.156250
Summary	0043130756	322,666.18	134.44	0.041665
Summary	0043131495	136,626.54	170.78	0.124998
Summary	0043132081	596,699.71	497.25	0.083333
Summary	0043132568	308,026.29	128.34	0.041665
Summary	0043132952	128,984.84	54.56	0.042300
Summary	0043133194	340,342.91	141.81	0.041667

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Modification Loss Detail

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Summary	0043133704	123,512.32	102.93	0.083336
Summary	0043133878	541,249.41	338.28	0.062500
Summary	0043134464	175,239.06	152.54	0.087047
Summary	0043136619	370,678.98	270.29	0.072918
Summary	0043136848	98,929.28	61.83	0.062499
Summary	0043137024	121,165.68	100.97	0.083332
Summary	0043137245	430,069.50	358.39	0.083333
Summary	0043138886	380,432.12	277.40	0.072917
Summary	0043139417	324,570.05	67.62	0.020834
Summary	0043140083	244,556.22	76.42	0.031248
Summary	0043143098	137,044.26	171.31	0.125003
Summary	0043144094	279,983.05	116.66	0.041667
Summary	0043144135	173,939.90	163.59	0.094050
Summary	0043144838	111,663.43	46.53	0.041670
Summary	0043144944	279,837.40	145.75	0.052084
Summary	0043145622	161,097.76	167.81	0.104167
Summary	0043146073	363,452.24	416.46	0.114585
Summary	0043146210	300,941.27	87.54	0.029089
Summary	0043146228	424,093.43	618.47	0.145833
Summary	0043146898	381,628.08	437.28	0.114583
Summary	0043146960	116,478.24	133.46	0.114579
Summary	0043147108	135,543.69	28.24	0.020835
Summary	0043147249	368,451.61	498.94	0.135415
Summary	0043147338	246,014.46	358.77	0.145833
Summary	0043147523	199,980.33	41.66	0.020832
Summary	0043147538	283,319.35	177.07	0.062498
Summary	0043147822	140,647.19	87.90	0.062497
Summary	0043148396	399,138.38	166.31	0.041667
Summary	0043148665	161,072.26	196.21	0.121815
Summary	0043148700	246,697.11	179.88	0.072915
Summary	0043149184	313,803.09	294.19	0.093750
Summary	0043151264	265,227.96	82.88	0.031249
Summary	0043152166	214,844.31	275.40	0.128186
Summary	0043152386	180,978.19	56.56	0.031252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043154047	108,073.93	2.33	0.002156
Summary	0043154084	315,226.38	164.18	0.052083
Summary	0043154986	219,005.44	159.69	0.072916
Summary	0043156064	542,074.61	225.86	0.041666
Summary	0043156689	369,775.05	115.55	0.031249
Summary	0043157379	415,897.96	259.94	0.062501
Summary	0043157728	221,445.63	253.74	0.114583
Summary	0043157732	463,303.09	723.91	0.156250
Summary	0043158175	385,510.35	200.79	0.052084
Summary	0043158559	163,859.13	102.41	0.062499
Summary	0043159431	158,023.43	115.23	0.072920
Summary	0043160396	628,463.74	720.11	0.114583
Summary	0043161040	52,965.41	50.24	0.094854
Summary	0043161245	524,715.71	546.58	0.104167
Summary	0043161925	155,824.67	211.01	0.135415
Summary	0043162097	85,406.48	115.65	0.135411
Summary	0043162263	106,157.49	153.18	0.144295
Summary	0043162907	142,621.42	15.91	0.011155

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	58,273.76	467.02	0.801

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043063121	58,273.76	467.02	0.801

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	290,925.85	904.61	85,133.31	29.263

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043050682	170,632.07	282.28	49,555.11	29.042
0043062311	120,293.78	622.33	35,578.20	29.576

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
98	15,524,066.22	2,663,301.81	17.156

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0042989765	104,358.15	35,669.82	34.180
0042991587	318,095.30	78,360.63	24.634
0042991761	446,801.62	94,276.12	21.100
0042996033	126,827.78	14,211.14	11.205
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	4,893.53	3.641
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,440.36	184.182
0043020294	154,034.29	774.82	0.503
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043029494	283,004.28	64,928.58	22.943
0043033165	171,425.35	3,304.47	1.928

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043033183	182,691.78	(3,825.33)	(2.094)
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	14,073.66	10.862
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045871	122,830.98	4,488.89	3.655
0043046920	94,705.72	11,290.80	11.922
0043050682	170,632.07	49,555.11	29.042
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	79,348.65	22.898
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	31,259.05	20.649
0043060535	227,342.59	11,195.16	4.924
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062311	120,293.78	35,578.20	29.576
0043062659	57,953.12	61,437.74	106.013

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043063121	58,273.76	467.02	0.801
0043065891	247,877.35	2,945.91	1.188
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043070606	193,942.18	(1,627.86)	(0.839)
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043077310	121,600.93	3,894.76	3.203
0043079788	237,995.92	(9,985.48)	(4.196)
0043080027	214,545.91	58,465.15	27.251
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043086905	223,045.61	4,523.76	2.028
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	83,441.12	26.552
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	8,420.59	11.823
0043128952	221,411.86	(3,432.24)	(1.550)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043148988	163,915.78	24,222.07	14.777
0043152959	126,423.38	31,940.38	25.265
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	(2,681.75)	(0.840)
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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Realized Loss Detail Report - Loans with Losses during Current Period

Group	Inactive				Active				Totals			
	# 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	349,199.61	1,371.63	0.000 %	0	0.00	0.00	0.000 %	3	349,199.61	1,371.63	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	0043050682	184,000.00	3.750 %	TX	80.00	360	170,632.07	03/31/2023	282.28	49,555.11
Summary	0043062311	135,000.00	4.375 %	NJ	75.00	360	120,293.78	03/31/2023	622.33	35,578.20
Summary	0043063121	62,000.00	4.250 %	IA	64.00	360	58,273.76	06/30/2023	467.02	467.02

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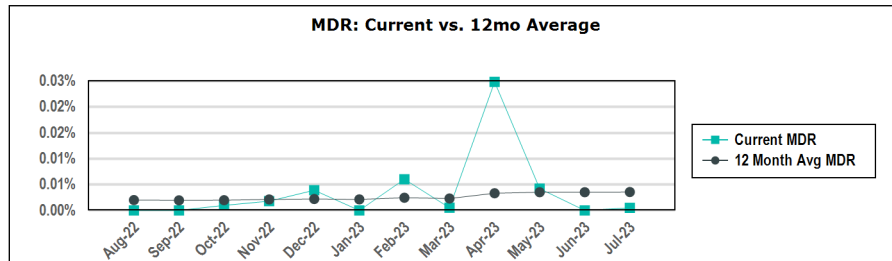
Distribution Date: 25-Jul-2023
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Realized Loss Report - Collateral

Summary

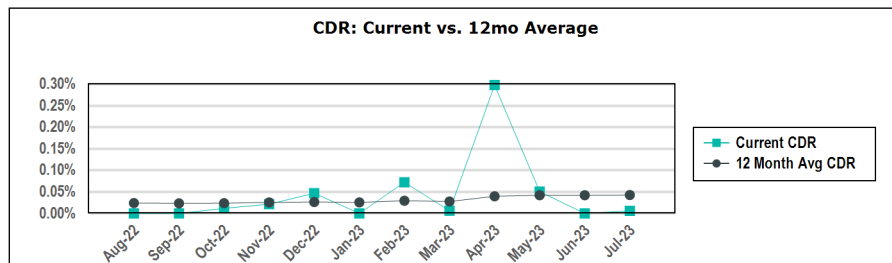
MDR

Current Month 0.000 %
3 Month Average 0.002 %
12 Month Average 0.004 %



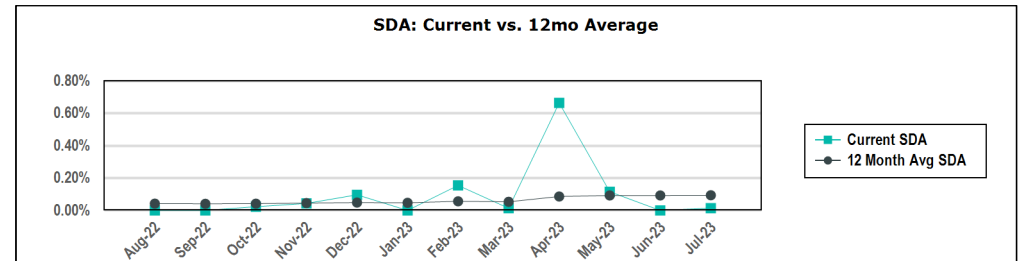
CDR

Current Month 0.006 %
3 Month Average 0.019 %
12 Month Average 0.043 %



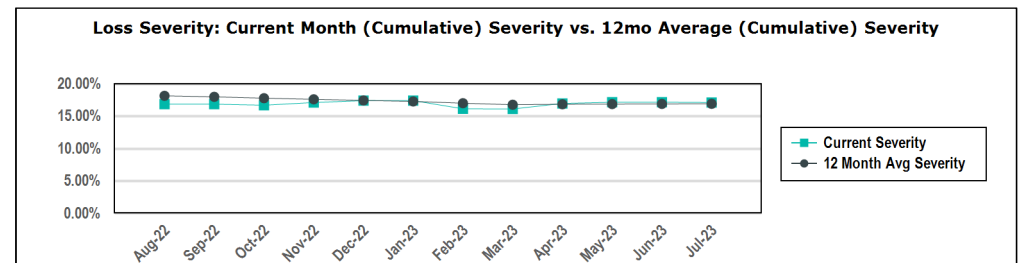
SDA

Current Month 0.014 %
3 Month Average 0.043 %
12 Month Average 0.094 %



Loss Severity

Current Month (Cumulative) 17.156 %
3 Month Average (Cumulative) 17.187 %
12 Month Average (Cumulative) 16.959 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	0.558 %
3 Month Average	0.507 %
12 Month Average	0.619 %

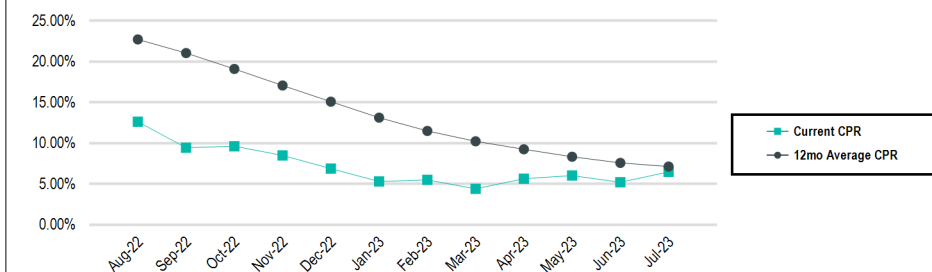
CPR

Current Month	6.492 %
3 Month Average	5.915 %
12 Month Average	7.148 %

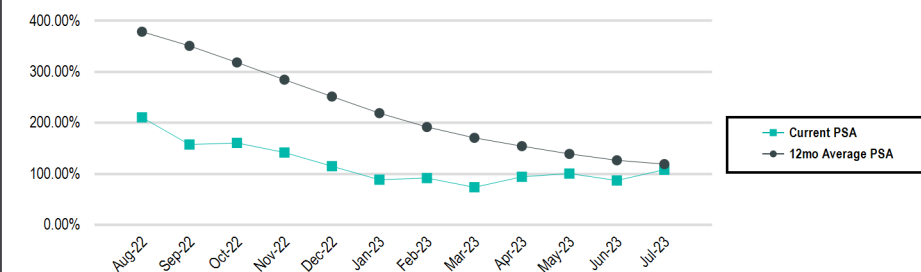
PSA

Current Month	108.199 %
3 Month Average	98.585 %
12 Month Average	119.131 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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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>