

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-Jun-2026
03-Jun-2026 3:08:56 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		05/29/2026	0.00000%	8,490,153,618.17	0.00	65,822,576.08	0.00	8,424,331,042.08	65,822,576.08	0.00
1M-1	30711XNS9	06/24/2026	4.27658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	06/24/2026	5.92658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	06/24/2026	5.92658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		05/29/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XNV2	06/24/2026	5.92658%	4,100,599.48	20,252.11	102,893.22	0.00	3,997,706.27	123,145.33	0.00
1M-CH		05/29/2026	0.00000%	188,110,243.26	0.00	4,720,106.94	0.00	183,390,136.32	4,720,106.94	0.00
1M-2	30711XNX8	06/24/2026	5.92658%	4,100,599.48	20,252.11	102,893.22	0.00	3,997,706.26	123,145.33	0.00
1M-2H		05/29/2026	0.00000%	188,110,243.26	0.00	4,720,106.94	0.00	183,390,136.32	4,720,106.94	0.00
1B-1	30711XNW0	06/24/2026	7.32658%	41,705,558.00	254,632.59	0.00	0.00	41,705,558.00	254,632.59	0.00
1B-1H		05/29/2026	0.00000%	177,050,733.00	0.00	0.00	0.00	177,050,733.00	0.00	0.00
1B-2H		05/29/2026	0.00000%	212,105,090.64	0.00	0.00	(16,208.64)	212,121,299.28	0.00	6,634,991.72
1A-I1	30711XNY6	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XPJ7	06/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XPL2	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XPN8	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XPQ1	06/24/2026	1.80000%	0.00	6,150.90	0.00	0.00	0.00	6,150.90	0.00
1C-I2	30711XPS7	06/24/2026	1.40000%	0.00	4,784.03	0.00	0.00	0.00	4,784.03	0.00
1C-I3	30711XPU2	06/24/2026	1.00000%	0.00	3,417.17	0.00	0.00	0.00	3,417.17	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jun-2026
 03-Jun-2026 3:08:56 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	06/24/2026	0.60000%	0.00	2,050.30	0.00	0.00	0.00	2,050.30	0.00
1E-A1	30711XNZ3	06/24/2026	4.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	06/24/2026	4.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	06/24/2026	4.92658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	06/24/2026	5.32658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	06/24/2026	4.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XPK4	06/24/2026	4.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XPM0	06/24/2026	4.92658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XPP3	06/24/2026	5.32658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XPR9	06/24/2026	4.12658%	4,100,599.48	14,101.21	102,893.22	0.00	3,997,706.27	116,994.43	0.00
1E-C2	30711XPT5	06/24/2026	4.52658%	4,100,599.48	15,468.08	102,893.22	0.00	3,997,706.27	118,361.30	0.00
1E-C3	30711XPV0	06/24/2026	4.92658%	4,100,599.48	16,834.94	102,893.22	0.00	3,997,706.27	119,728.16	0.00
1E-C4	30711XPX6	06/24/2026	5.32658%	4,100,599.48	18,201.81	102,893.22	0.00	3,997,706.27	121,095.03	0.00
1E-D1	30711XPY4	06/24/2026	4.12658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XPZ1	06/24/2026	4.52658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XQA5	06/24/2026	4.92658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XQB3	06/24/2026	5.32658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XQC1	06/24/2026	5.92658%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XQD9	06/24/2026	4.12658%	4,100,599.48	14,101.21	102,893.22	0.00	3,997,706.26	116,994.43	0.00
1E-F2	30711XQE7	06/24/2026	4.52658%	4,100,599.48	15,468.08	102,893.22	0.00	3,997,706.26	118,361.30	0.00
1E-F3	30711XQF4	06/24/2026	4.92658%	4,100,599.48	16,834.94	102,893.22	0.00	3,997,706.26	119,728.16	0.00
1E-F4	30711XQG2	06/24/2026	5.32658%	4,100,599.48	18,201.81	102,893.22	0.00	3,997,706.26	121,095.03	0.00
1E-F5	30711XQH0	06/24/2026	5.92658%	4,100,599.48	20,252.11	102,893.22	0.00	3,997,706.26	123,145.33	0.00
1-X1	30711XQJ6	06/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	30711XQK3	06/24/2026	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-Jun-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	06/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	30711XQM9	06/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	30711XQN7	06/24/2026	1.80000%	0.00	6,150.90	0.00	0.00	0.00	6,150.90	0.00
1-Y2	30711XQP2	06/24/2026	1.40000%	0.00	4,784.03	0.00	0.00	0.00	4,784.03	0.00
1-Y3	30711XQQ0	06/24/2026	1.00000%	0.00	3,417.17	0.00	0.00	0.00	3,417.17	0.00
1-Y4	30711XQR8	06/24/2026	0.60000%	0.00	2,050.30	0.00	0.00	0.00	2,050.30	0.00
Totals				9,342,342,080.61	477,405.80	76,394,615.38	(16,208.64)	9,265,963,673.91	76,872,021.18	6,634,991.72

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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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jun-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	8,490,153,618.17	24,992,193.45	40,830,382.64	0.00	0.00	65,822,576.08	8,424,331,042.08	0.20005257	65,822,576.08
1M-1	353,291,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	18,594,696.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	256,907,237.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	256,907,237.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	6,533,682.97	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.27	0.61186107	102,893.22
1M-CH	299,725,125.00	188,110,243.26	1,794,988.95	2,925,117.99	0.00	0.00	4,720,106.94	183,390,136.32	0.61186107	4,720,106.94
1M-2	17,734,308.00	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.26	0.22542217	102,893.22
1M-2H	813,539,600.00	188,110,243.26	1,794,988.95	2,925,117.99	0.00	0.00	4,720,106.94	183,390,136.32	0.22542251	4,720,106.94
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	212,105,090.64	0.00	0.00	0.00	(16,208.64)	(16,208.64)	212,121,299.28	0.96966948	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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Jun-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	6,533,682.97	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.27	0.61186107	102,893.22
1E-C2	6,533,682.97	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.27	0.61186107	102,893.22
1E-C3	6,533,682.97	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.27	0.61186107	102,893.22
1E-C4	6,533,682.97	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.27	0.61186107	102,893.22
1E-D1	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	12,133,995.48	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.26	0.32946331	102,893.22
1E-F2	12,133,995.48	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.26	0.32946331	102,893.22
1E-F3	12,133,995.48	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.26	0.32946331	102,893.22
1E-F4	12,133,995.48	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.26	0.32946331	102,893.22
1E-F5	12,133,995.48	4,100,599.48	39,128.81	63,764.40	0.00	0.00	102,893.22	3,997,706.26	0.32946331	102,893.22
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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Distribution Date: 25-Jun-2026
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	44,770,142,598.55	9,342,342,080.61	29,012,588.26	47,382,027.02	0.00	(16,208.64)	76,378,406.74	9,265,963,673.91	0.20696748	76,394,615.38

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	201.61565987	0.59348956	0.96959901	0.00000000	0.00000000	1.56308857	200.05257130	0.20005257	1.56308857
1M-1	353,291,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	256,907,237.50	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	256,907,237.50	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	6,533,682.97	627.60919101	5.98878308	9.75933487	0.00000000	0.00000000	15.74811948	611.86107306	0.61186107	15.74811948
1M-CH	299,725,125.00	627.60919112	5.98878372	9.75933529	0.00000000	0.00000000	15.74811901	611.86107211	0.61186107	15.74811901
1M-2	17,734,308.00	231.22410415	2.20639057	3.59553922	0.00000000	0.00000000	5.80193036	225.42217379	0.22542217	5.80193036
1M-2H	813,539,600.00	231.22444594	2.20639407	3.59554469	0.00000000	0.00000000	5.80193876	225.42250718	0.22542251	5.80193876
1B-1	41,705,558.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	177,050,733.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	969.59538704	0.00000000	0.00000000	0.00000000	(0.07409451)	(0.07409451)	969.66948155	0.96966948	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C05



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	6,533,682.97	627.60919101	5.98878308	9.75933487	0.00000000	0.00000000	15.74811948	611.86107306	0.61186107	15.74811948
1E-C2	6,533,682.97	627.60919101	5.98878308	9.75933487	0.00000000	0.00000000	15.74811948	611.86107306	0.61186107	15.74811948
1E-C3	6,533,682.97	627.60919101	5.98878308	9.75933487	0.00000000	0.00000000	15.74811948	611.86107306	0.61186107	15.74811948
1E-C4	6,533,682.97	627.60919101	5.98878308	9.75933487	0.00000000	0.00000000	15.74811948	611.86107306	0.61186107	15.74811948
1E-D1	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	12,133,995.48	337.94305320	3.22472594	5.25502091	0.00000000	0.00000000	8.47974768	329.46330552	0.32946331	8.47974768
1E-F2	12,133,995.48	337.94305320	3.22472594	5.25502091	0.00000000	0.00000000	8.47974768	329.46330552	0.32946331	8.47974768
1E-F3	12,133,995.48	337.94305320	3.22472594	5.25502091	0.00000000	0.00000000	8.47974768	329.46330552	0.32946331	8.47974768
1E-F4	12,133,995.48	337.94305320	3.22472594	5.25502091	0.00000000	0.00000000	8.47974768	329.46330552	0.32946331	8.47974768
1E-F5	12,133,995.48	337.94305320	3.22472594	5.25502091	0.00000000	0.00000000	8.47974768	329.46330552	0.32946331	8.47974768
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C05



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

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

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,490,153,618.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,424,331,042.08
1M-1	N/A	N/A	4.27658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	5.92658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	N/A	N/A	5.92658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	05/26/26 - 06/24/26	30	5.92658 %	4,100,599.48	20,252.11	0.00	0.00	0.00	0.00	20,252.11	0.00	3,997,706.27
1M-CH	N/A	N/A	0.00000 %	188,110,243.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	183,390,136.32
1M-2	05/26/26 - 06/24/26	30	5.92658 %	4,100,599.48	20,252.11	0.00	0.00	0.00	0.00	20,252.11	0.00	3,997,706.26
1M-2H	N/A	N/A	0.00000 %	188,110,243.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	183,390,136.32
1B-1	05/26/26 - 06/24/26	30	7.32658 %	41,705,558.00	254,632.59	0.00	0.00	0.00	0.00	254,632.59	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	177,050,733.00
1B-2H	N/A	N/A	0.00000 %	212,105,090.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	212,121,299.28
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	05/26/26 - 06/24/26	30	1.80000 %	4,100,599.48	6,150.90	0.00	0.00	0.00	0.00	6,150.90	0.00	3,997,706.27
1C-I2	05/26/26 - 06/24/26	30	1.40000 %	4,100,599.48	4,784.03	0.00	0.00	0.00	0.00	4,784.03	0.00	3,997,706.27
1C-I3	05/26/26 - 06/24/26	30	1.00000 %	4,100,599.48	3,417.17	0.00	0.00	0.00	0.00	3,417.17	0.00	3,997,706.27

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Connecticut Avenue Securities

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Series 2017-C05



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	05/26/26 - 06/24/26	30	0.60000 %	4,100,599.48	2,050.30	0.00	0.00	0.00	0.00	2,050.30	0.00	3,997,706.27
1E-A1	N/A	N/A	4.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.92658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.32658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	4.92658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.32658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	05/26/26 - 06/24/26	30	4.12658 %	4,100,599.48	14,101.21	0.00	0.00	0.00	0.00	14,101.21	0.00	3,997,706.27
1E-C2	05/26/26 - 06/24/26	30	4.52658 %	4,100,599.48	15,468.08	0.00	0.00	0.00	0.00	15,468.08	0.00	3,997,706.27
1E-C3	05/26/26 - 06/24/26	30	4.92658 %	4,100,599.48	16,834.94	0.00	0.00	0.00	0.00	16,834.94	0.00	3,997,706.27
1E-C4	05/26/26 - 06/24/26	30	5.32658 %	4,100,599.48	18,201.81	0.00	0.00	0.00	0.00	18,201.81	0.00	3,997,706.27
1E-D1	N/A	N/A	4.12658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.52658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	4.92658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.32658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	5.92658 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	05/26/26 - 06/24/26	30	4.12658 %	4,100,599.48	14,101.21	0.00	0.00	0.00	0.00	14,101.21	0.00	3,997,706.26
1E-F2	05/26/26 - 06/24/26	30	4.52658 %	4,100,599.48	15,468.08	0.00	0.00	0.00	0.00	15,468.08	0.00	3,997,706.26
1E-F3	05/26/26 - 06/24/26	30	4.92658 %	4,100,599.48	16,834.94	0.00	0.00	0.00	0.00	16,834.94	0.00	3,997,706.26
1E-F4	05/26/26 - 06/24/26	30	5.32658 %	4,100,599.48	18,201.81	0.00	0.00	0.00	0.00	18,201.81	0.00	3,997,706.26
1E-F5	05/26/26 - 06/24/26	30	5.92658 %	4,100,599.48	20,252.11	0.00	0.00	0.00	0.00	20,252.11	0.00	3,997,706.26
1-X1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C05



Distribution Date: 25-Jun-2026
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1-X3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	05/26/26 - 06/24/26	30	1.80000 %	4,100,599.48	6,150.90	0.00	0.00	0.00	0.00	6,150.90	0.00	3,997,706.26
1-Y2	05/26/26 - 06/24/26	30	1.40000 %	4,100,599.48	4,784.03	0.00	0.00	0.00	0.00	4,784.03	0.00	3,997,706.26
1-Y3	05/26/26 - 06/24/26	30	1.00000 %	4,100,599.48	3,417.17	0.00	0.00	0.00	0.00	3,417.17	0.00	3,997,706.26
1-Y4	05/26/26 - 06/24/26	30	0.60000 %	4,100,599.48	2,050.30	0.00	0.00	0.00	0.00	2,050.30	0.00	3,997,706.26
Totals					477,405.80	0.00	0.00	0.00	0.00	477,405.80	0.00	

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

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Series 2017-C05



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	201.61565987	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	200.05257130
1M-1	353,291,000.00	4.27658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	5,600,312.52	5.92658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	256,907,237.50	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	5,600,312.52	5.92658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	256,907,237.50	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	6,533,682.97	5.92658 %	627.60919101	3.09964688	0.00000000	0.00000000	0.00000000	0.00000000	3.09964688	0.00000000	611.86107306
1M-CH	299,725,125.00	0.00000 %	627.60919112	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	611.86107211
1M-2	17,734,308.00	5.92658 %	231.22410415	1.14197351	0.00000000	0.00000000	0.00000000	0.00000000	1.14197351	0.00000000	225.42217379
1M-2H	813,539,600.00	0.00000 %	231.22444594	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	225.42250718
1B-1	41,705,558.00	7.32658 %	1000.00000000	6.10548335	0.00000000	0.00000000	0.00000000	0.00000000	6.10548335	0.00000000	1000.00000000
1B-1H	177,050,733.00	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 %	969.59538704	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	969.66948155
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	627.60919101	0.94141391	0.00000000	0.00000000	0.00000000	0.00000000	0.94141391	0.00000000	611.86107306
1C-I2	0.00	1.40000 %	627.60919101	0.73221031	0.00000000	0.00000000	0.00000000	0.00000000	0.73221031	0.00000000	611.86107306
1C-I3	0.00	1.00000 %	627.60919101	0.52300824	0.00000000	0.00000000	0.00000000	0.00000000	0.52300824	0.00000000	611.86107306

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1C-I4	0.00	0.60000 %	627.60919101	0.31380464	0.00000000	0.00000000	0.00000000	0.00000000	0.31380464	0.00000000	611.86107306
1E-A1	5,600,312.52	4.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	5,600,312.52	4.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	5,600,312.52	4.92658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	5,600,312.52	5.32658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	5,600,312.52	4.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	5,600,312.52	4.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	5,600,312.52	4.92658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	5,600,312.52	5.32658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	6,533,682.97	4.12658 %	627.60919101	2.15823297	0.00000000	0.00000000	0.00000000	0.00000000	2.15823297	0.00000000	611.86107306
1E-C2	6,533,682.97	4.52658 %	627.60919101	2.36743657	0.00000000	0.00000000	0.00000000	0.00000000	2.36743657	0.00000000	611.86107306
1E-C3	6,533,682.97	4.92658 %	627.60919101	2.57663864	0.00000000	0.00000000	0.00000000	0.00000000	2.57663864	0.00000000	611.86107306
1E-C4	6,533,682.97	5.32658 %	627.60919101	2.78584224	0.00000000	0.00000000	0.00000000	0.00000000	2.78584224	0.00000000	611.86107306
1E-D1	11,200,625.03	4.12658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	11,200,625.03	4.52658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	11,200,625.03	4.92658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	11,200,625.03	5.32658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	11,200,625.03	5.92658 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	12,133,995.48	4.12658 %	337.94305320	1.16212422	0.00000000	0.00000000	0.00000000	0.00000000	1.16212422	0.00000000	329.46330552
1E-F2	12,133,995.48	4.52658 %	337.94305320	1.27477219	0.00000000	0.00000000	0.00000000	0.00000000	1.27477219	0.00000000	329.46330552
1E-F3	12,133,995.48	4.92658 %	337.94305320	1.38741934	0.00000000	0.00000000	0.00000000	0.00000000	1.38741934	0.00000000	329.46330552
1E-F4	12,133,995.48	5.32658 %	337.94305320	1.50006731	0.00000000	0.00000000	0.00000000	0.00000000	1.50006731	0.00000000	329.46330552
1E-F5	12,133,995.48	5.92658 %	337.94305320	1.66903886	0.00000000	0.00000000	0.00000000	0.00000000	1.66903886	0.00000000	329.46330552
1-X1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1-X3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	1.80000 %	337.94305320	0.50691464	0.00000000	0.00000000	0.00000000	0.00000000	0.50691464	0.00000000	329.46330552
1-Y2	0.00	1.40000 %	337.94305320	0.39426667	0.00000000	0.00000000	0.00000000	0.00000000	0.39426667	0.00000000	329.46330552
1-Y3	0.00	1.00000 %	337.94305320	0.28161952	0.00000000	0.00000000	0.00000000	0.00000000	0.28161952	0.00000000	329.46330552
1-Y4	0.00	0.60000 %	337.94305320	0.16897155	0.00000000	0.00000000	0.00000000	0.00000000	0.16897155	0.00000000	329.46330552

(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	380,735.94
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	16,208.64
Total Deposits	<u>396,944.58</u>
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	<u>377,777.92</u>
Total Withdrawals (Pool Distribution Amount)	<u>396,944.58</u>
Ending Balance	<u>0.00</u>

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL

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

ADMINISTRATION FEES

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	70,629,367.60
Total Principal Reduction Cumulative	34,708,661,884.45
Scheduled Principal Current	26,826,311.21
Scheduled Principal Cumulative	4,574,709,856.73
Unscheduled Principal Current	43,819,265.03
Unscheduled Principal Cumulative	30,127,317,032.50
Senior Reduction Amount	65,822,576.08
Subordinate Reduction Amount	4,823,000.16
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	16,208.64
Modification Loss Amount	70,771.29
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	576,037.74
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	52172
Period Reference Pool Removal Loan Count	263
Period Ending Loan Count	51909
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	9,042,596,474.99
Period PIF Loan Count Current	262
PIF Loan Count Cumulative	122406
Period PIF Loan UPB Current	37,349,878.32
PIF Loan UPB Cumulative	28,814,076,969.86
Period Partial Prepayment Amount	6,564,159.60
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	86,839.87
Credit Event Amount Cumulative	30,186,078.98
Total Active Modified Loan Count	863
Total Active Modified Loan UPB	204,342,632.95
Adjusted SOFR	3.726580%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.162989%
Subordinate Percentage	6.837011%
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 %	4.730000 %	4.760000 %
1M-2	0.00	0.00	1.000000 %	4.730000 %	4.760000 %
1M-2H	0.00	0.00	1.000000 %	4.730000 %	4.760000 %
1B-1	0.00	0.00	0.500000 %	2.330000 %	2.350000 %
1B-1H	0.00	0.00	0.500000 %	2.330000 %	2.350000 %
1B-2H	0.00	16,208.64	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	463	81,515,769.85	0.891946 %	0.901464 %
60 Days	87	16,681,637.82	0.167601 %	0.184478 %
90 Days	46	8,547,001.06	0.088617 %	0.094519 %
120 Days	27	4,191,868.76	0.052014 %	0.046357 %
150 Days	24	4,424,591.07	0.046235 %	0.048931 %
180+ Days	110	21,648,338.03	0.211909 %	0.239404 %
Totals	757	137,009,206.59	1.458321 %	1.515153 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	323	86,024,071.18	70,771.29	0.082269

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	218,544.28	159.36	0.072919
Summary	0042989071	162,062.18	84.41	0.052085
Summary	0042990161	81,792.12	51.12	0.062500
Summary	0042991392	134,763.69	152.89	0.113450
Summary	0042993592	216,869.93	64.66	0.029815
Summary	0042994080	198,323.17	144.61	0.072916
Summary	0042995763	143,176.37	162.37	0.113406
Summary	0042996962	429,010.41	417.25	0.097259
Summary	0042997000	88,167.07	9.18	0.010412
Summary	0043000107	244,439.25	229.16	0.093749
Summary	0043000139	311,175.31	291.73	0.093751
Summary	0043002121	356,477.64	182.69	0.051249
Summary	0043002721	258,772.19	80.87	0.031251
Summary	0043004734	453,248.08	283.28	0.062500
Summary	0043004745	556,961.35	517.51	0.092917
Summary	0043004814	328,577.31	302.60	0.092094
Summary	0043004835	336,918.57	134.36	0.039879
Summary	0043005227	284,508.48	303.04	0.106514
Summary	0043005454	205,103.83	85.46	0.041667
Summary	0043005463	148,655.95	216.79	0.145833
Summary	0043005541	181,230.01	56.63	0.031248
Summary	0043005986	121,267.01	129.42	0.106723
Summary	0043007027	300,274.03	187.67	0.062500
Summary	0043007084	172,715.22	287.86	0.166667
Summary	0043007924	250,098.62	78.16	0.031252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043007942	425,765.80	667.90	0.156870
Summary	0043008349	314,613.61	196.63	0.062499
Summary	0043008605	246,676.90	205.56	0.083332
Summary	0043008729	154,694.41	119.24	0.077081
Summary	0043009223	117,442.62	150.69	0.128309
Summary	0043009895	164,222.08	239.49	0.145833
Summary	0043009945	217,664.88	191.40	0.087933
Summary	0043010507	283,846.88	220.43	0.077658
Summary	0043010779	351,567.11	439.46	0.125000
Summary	0043010911	108,162.15	112.67	0.104168
Summary	0043011229	407,633.79	384.32	0.094281
Summary	0043011482	214,810.80	154.84	0.072082
Summary	0043013742	92,529.34	77.11	0.083336
Summary	0043013785	532,270.10	388.11	0.072916
Summary	0043013870	251,236.45	231.83	0.092276
Summary	0043014498	137,574.75	133.88	0.097314
Summary	0043014727	351,941.27	146.64	0.041666
Summary	0043014979	343,903.79	394.06	0.114584
Summary	0043015619	281,329.04	266.78	0.094828
Summary	0043016247	549,079.53	171.59	0.031250
Summary	0043016526	477,233.48	198.85	0.041667
Summary	0043017262	106,881.58	11.13	0.010413
Summary	0043017323	189,415.39	138.12	0.072919
Summary	0043017499	324,457.86	290.10	0.089411
Summary	0043018058	281,800.44	2.51	0.000891
Summary	0043018931	203,794.77	249.01	0.122187
Summary	0043019573	347,529.34	359.98	0.103583
Summary	0043019634	181,665.99	152.77	0.084094
Summary	0043019839	215,554.00	188.61	0.087500
Summary	0043020086	135,140.77	56.31	0.041668
Summary	0043020468	226,940.36	38.51	0.016969
Summary	0043020563	296,039.65	246.70	0.083333
Summary	0043021188	195,186.57	20.33	0.010416
Summary	0043022819	102,360.83	102.57	0.100204

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043024060	758,491.63	491.25	0.064767
Summary	0043025624	355,833.75	259.46	0.072916
Summary	0043026204	352,689.00	325.72	0.092353
Summary	0043026268	391,687.72	204.00	0.052082
Summary	0043027378	398,909.78	290.87	0.072916
Summary	0043027589	370,700.45	351.21	0.094742
Summary	0043029082	339,075.92	282.56	0.083332
Summary	0043030314	578,270.70	542.13	0.093750
Summary	0043031462	616,871.76	134.20	0.021755
Summary	0043031916	228,791.72	238.32	0.104165
Summary	0043031968	532,189.98	720.67	0.135416
Summary	0043032203	156,419.80	48.88	0.031249
Summary	0043032564	242,537.80	185.45	0.076462
Summary	0043032700	80,861.23	109.50	0.135417
Summary	0043033397	178,825.06	186.28	0.104169
Summary	0043033428	155,451.62	241.22	0.155174
Summary	0043033521	191,313.83	157.00	0.082064
Summary	0043034369	195,463.87	203.61	0.104168
Summary	0043034643	123,075.49	12.82	0.010416
Summary	0043034961	279,271.82	58.18	0.020833
Summary	0043035160	102,104.41	90.05	0.088194
Summary	0043035602	205,014.13	220.01	0.107315
Summary	0043035796	271,990.99	169.99	0.062498
Summary	0043036420	301,222.94	376.53	0.125000
Summary	0043036460	322,830.52	30.94	0.009584
Summary	0043038991	116,184.13	193.64	0.166666
Summary	0043039212	432,747.59	346.30	0.080024
Summary	0043039420	181,064.16	377.22	0.208335
Summary	0043039466	405,227.45	39.83	0.009829
Summary	0043039642	214,654.04	253.52	0.118106
Summary	0043040390	124,419.54	37.93	0.030486
Summary	0043040508	118,031.04	109.67	0.092916
Summary	0043041335	77,886.98	129.81	0.166665
Summary	0043041782	79,129.60	115.40	0.145837

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043041783	67,013.21	97.73	0.145837
Summary	0043042239	233,025.27	218.46	0.093749
Summary	0043042445	160,384.23	33.41	0.020831
Summary	0043042501	186,970.79	137.94	0.073776
Summary	0043043033	461,142.20	240.18	0.052084
Summary	0043043659	301,709.45	300.95	0.099748
Summary	0043044023	275,963.86	86.24	0.031250
Summary	0043044078	382,743.06	159.48	0.041668
Summary	0043045670	236,730.63	147.96	0.062501
Summary	0043046513	177,392.49	277.18	0.156252
Summary	0043047008	416,124.26	216.73	0.052083
Summary	0043047450	184,885.25	96.29	0.052081
Summary	0043047618	106,641.08	207.74	0.194803
Summary	0043047907	156,392.09	32.58	0.020832
Summary	0043049357	136,597.81	99.60	0.072915
Summary	0043049816	244,562.96	152.85	0.062499
Summary	0043050296	205,413.08	256.77	0.125002
Summary	0043050510	347,243.60	253.20	0.072917
Summary	0043051737	326,440.61	136.02	0.041668
Summary	0043052038	232,309.52	72.60	0.031251
Summary	0043052177	248,917.55	18.03	0.007243
Summary	0043052196	200,000.98	125.00	0.062500
Summary	0043052353	479,936.71	425.28	0.088612
Summary	0043052554	392,006.85	285.84	0.072917
Summary	0043052557	141,458.39	162.09	0.114585
Summary	0043053268	265,981.49	261.65	0.098372
Summary	0043053477	367,212.17	313.20	0.085291
Summary	0043054701	225,111.35	187.59	0.083332
Summary	0043054857	410,162.78	570.14	0.139003
Summary	0043055214	182,510.31	158.56	0.086877
Summary	0043055485	353,898.52	147.46	0.041667
Summary	0043055833	206,333.63	180.44	0.087451
Summary	0043056016	132,536.26	105.84	0.079857
Summary	0043056714	165,983.77	232.78	0.140243

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043056857	214,061.72	221.52	0.103484
Summary	0043057797	314,508.24	254.19	0.080821
Summary	0043058264	200,576.54	84.17	0.041964
Summary	0043058838	261,039.27	163.15	0.062500
Summary	0043059118	255,509.47	239.54	0.093750
Summary	0043059994	475,079.74	544.36	0.114583
Summary	0043060406	235,459.87	73.58	0.031249
Summary	0043060764	580,101.87	966.84	0.166667
Summary	0043060834	337,769.83	367.19	0.108710
Summary	0043060946	361,387.30	263.51	0.072916
Summary	0043061462	429,221.07	581.24	0.135417
Summary	0043062231	129,992.18	134.48	0.103452
Summary	0043062386	133,990.79	176.98	0.132084
Summary	0043062428	111,831.87	108.90	0.097378
Summary	0043062466	233,341.09	267.37	0.114583
Summary	0043062635	155,787.88	226.58	0.145441
Summary	0043062966	194,407.00	101.25	0.052081
Summary	0043063242	175,382.43	146.15	0.083332
Summary	0043063552	286,931.47	209.22	0.072916
Summary	0043068369	185,232.44	191.07	0.103151
Summary	0043070780	456,495.31	398.96	0.087396
Summary	0043072147	234,165.27	35.50	0.015160
Summary	0043073151	338,506.84	102.96	0.030416
Summary	0043074482	172,636.95	215.80	0.125002
Summary	0043075885	462,450.43	382.79	0.082774
Summary	0043076172	230,539.75	96.06	0.041667
Summary	0043076277	116,544.48	36.42	0.031250
Summary	0043076297	315,851.22	113.50	0.035935
Summary	0043076309	220,469.48	317.27	0.143907
Summary	0043076726	370,784.50	179.75	0.048478
Summary	0043077078	590,001.06	654.03	0.110852
Summary	0043077708	88,939.05	75.24	0.084597
Summary	0043077854	359,919.45	262.44	0.072916
Summary	0043078227	323,003.39	40.60	0.012570

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043078228	487,968.63	382.71	0.078429
Summary	0043078318	193,776.25	60.56	0.031253
Summary	0043078379	100,806.34	179.19	0.177757
Summary	0043078608	143,750.44	195.73	0.136160
Summary	0043079276	219,857.11	132.83	0.060417
Summary	0043079331	309,224.56	64.42	0.020833
Summary	0043079612	159,312.18	132.76	0.083333
Summary	0043079623	164,456.96	154.18	0.093751
Summary	0043079628	154,166.22	96.35	0.062497
Summary	0043079677	375,479.48	586.69	0.156251
Summary	0043079745	225,431.87	164.38	0.072918
Summary	0043079811	290,025.15	181.27	0.062501
Summary	0043080065	306,542.98	383.18	0.125000
Summary	0043080372	167,763.19	104.85	0.062499
Summary	0043080750	203,022.02	211.48	0.104166
Summary	0043081009	461,868.11	433.00	0.093750
Summary	0043081348	193,986.05	262.69	0.135417
Summary	0043081492	307,344.48	160.08	0.052085
Summary	0043081522	224,300.39	210.28	0.093749
Summary	0043081856	243,048.29	278.49	0.114582
Summary	0043082426	135,076.30	260.79	0.193069
Summary	0043083249	202,858.05	276.35	0.136228
Summary	0043083275	229,850.29	239.43	0.104168
Summary	0043083515	139,187.80	101.49	0.072916
Summary	0043083724	240,720.55	9.69	0.004025
Summary	0043083911	136,325.03	55.67	0.040836
Summary	0043084083	112,782.08	161.80	0.143463
Summary	0043084150	100,267.38	114.89	0.114584
Summary	0043084236	325,909.84	203.69	0.062499
Summary	0043084262	208,940.29	282.94	0.135417
Summary	0043084903	367,409.95	373.96	0.101783
Summary	0043084926	189,715.75	177.86	0.093751
Summary	0043085195	403,088.59	251.93	0.062500
Summary	0043085210	103,189.53	85.99	0.083332

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Modification Loss Detail

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Summary	0043085287	96,848.60	18.29	0.018885
Summary	0043085405	511,374.17	266.34	0.052083
Summary	0043085994	286,965.36	29.89	0.010416
Summary	0043089192	221,050.35	115.13	0.052083
Summary	0043089487	360,977.34	335.41	0.092917
Summary	0043090635	731,297.97	633.61	0.086642
Summary	0043090825	327,572.03	204.73	0.062499
Summary	0043092160	111,070.61	23.14	0.020834
Summary	0043092896	369,845.46	115.58	0.031251
Summary	0043092921	335,532.94	314.56	0.093749
Summary	0043095135	112,374.01	105.35	0.093749
Summary	0043095461	227,067.43	239.07	0.105286
Summary	0043095536	228,458.63	164.68	0.072083
Summary	0043096266	220,007.46	45.83	0.020831
Summary	0043096812	194,988.61	142.18	0.072917
Summary	0043096828	179,072.03	130.57	0.072915
Summary	0043096959	251,808.10	195.92	0.077805
Summary	0043097646	574,669.28	299.31	0.052084
Summary	0043099839	98,785.72	82.32	0.083332
Summary	0043100214	371,934.89	503.66	0.135416
Summary	0043102995	454,319.17	425.92	0.093749
Summary	0043103396	162,931.34	152.75	0.093751
Summary	0043103875	353,141.69	220.71	0.062499
Summary	0043104805	229,651.30	119.61	0.052083
Summary	0043105244	467,757.43	389.80	0.083334
Summary	0043105873	132,931.60	83.08	0.062498
Summary	0043106047	391,490.28	19.64	0.005017
Summary	0043106759	220,422.22	191.32	0.086797
Summary	0043107168	424,917.62	309.84	0.072918
Summary	0043107177	469,117.86	406.49	0.086650
Summary	0043107624	277,176.93	86.62	0.031251
Summary	0043108581	208,618.95	217.31	0.104166
Summary	0043109588	225,422.65	140.89	0.062500
Summary	0043109733	129,975.12	13.54	0.010417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043109915	408,004.90	293.48	0.071931
Summary	0043110243	424,217.14	462.69	0.109069
Summary	0043110438	249,346.23	129.87	0.052084
Summary	0043111868	331,175.07	338.31	0.102154
Summary	0043112501	443,161.48	369.30	0.083333
Summary	0043112848	234,045.99	121.90	0.052084
Summary	0043113013	192,308.25	80.13	0.041667
Summary	0043113712	566,886.69	885.76	0.156250
Summary	0043113768	372,299.55	15.11	0.004059
Summary	0043115246	332,718.51	323.44	0.097211
Summary	0043115561	172,636.09	107.90	0.062501
Summary	0043115750	202,110.95	48.54	0.024017
Summary	0043116297	395,440.28	416.65	0.105364
Summary	0043116336	41,619.79	4.34	0.010428
Summary	0043117562	167,271.76	157.01	0.093865
Summary	0043118861	617,499.15	1,157.81	0.187500
Summary	0043119079	210,665.43	241.39	0.114585
Summary	0043119225	323,915.45	270.87	0.083624
Summary	0043120136	371,715.27	387.20	0.104166
Summary	0043120786	385,025.75	561.50	0.145834
Summary	0043121547	132,885.75	138.42	0.104165
Summary	0043122217	289,724.05	331.98	0.114585
Summary	0043122760	141,189.20	235.32	0.166670
Summary	0043123992	208,047.08	192.86	0.092700
Summary	0043124215	362,317.64	150.97	0.041668
Summary	0043124236	75,666.66	86.70	0.114582
Summary	0043124607	83,606.69	100.23	0.119883
Summary	0043125984	288,682.96	120.28	0.041665
Summary	0043126405	262,697.19	202.72	0.077169
Summary	0043126783	174,752.42	218.44	0.125000
Summary	0043127853	358,292.25	141.04	0.039365
Summary	0043127907	224,300.39	210.28	0.093749
Summary	0043129058	117,307.38	109.98	0.093754
Summary	0043129146	523,483.63	1,157.25	0.221067

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043129515	175,886.46	167.43	0.095192
Summary	0043130756	308,964.30	128.74	0.041668
Summary	0043131495	101,759.23	127.20	0.125001
Summary	0043131574	113,992.08	107.45	0.094261
Summary	0043132081	570,491.02	475.41	0.083333
Summary	0043132568	294,656.08	122.77	0.041666
Summary	0043132952	124,243.66	53.57	0.043117
Summary	0043133194	340,392.91	385.01	0.113108
Summary	0043133704	117,456.00	97.88	0.083333
Summary	0043134464	172,810.13	152.54	0.088270
Summary	0043136080	494,754.64	445.63	0.090071
Summary	0043136363	428,468.29	368.84	0.086083
Summary	0043136619	355,439.96	259.17	0.072915
Summary	0043136848	93,810.97	58.63	0.062498
Summary	0043137024	136,362.14	206.71	0.151589
Summary	0043137245	412,511.05	343.76	0.083334
Summary	0043138886	363,676.48	265.18	0.072916
Summary	0043139417	334,939.02	69.78	0.020834
Summary	0043140514	494,773.87	202.82	0.040992
Summary	0043142865	168,320.81	194.32	0.115446
Summary	0043143098	131,183.27	163.98	0.125001
Summary	0043144135	168,704.28	163.59	0.096968
Summary	0043144944	268,620.85	139.91	0.052085
Summary	0043145622	154,084.30	160.50	0.104164
Summary	0043146073	346,997.69	397.60	0.114583
Summary	0043146172	219,569.69	181.43	0.082630
Summary	0043146210	290,599.97	87.54	0.030124
Summary	0043146228	446,193.09	650.70	0.145834
Summary	0043146636	237,729.25	245.50	0.103269
Summary	0043146960	111,965.72	128.29	0.114580
Summary	0043147108	144,171.13	177.53	0.123138
Summary	0043147277	578,435.71	637.52	0.110214
Summary	0043147338	235,845.23	343.94	0.145833
Summary	0043147538	271,879.12	169.92	0.062498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043147822	134,967.98	84.35	0.062496
Summary	0043148396	396,205.49	165.09	0.041668
Summary	0043148665	156,949.90	194.53	0.123944
Summary	0043148700	236,108.18	172.16	0.072916
Summary	0043149184	311,088.73	291.65	0.093751
Summary	0043149294	366,457.19	303.80	0.082902
Summary	0043149510	102,373.20	94.02	0.091840
Summary	0043151264	254,557.60	79.55	0.031250
Summary	0043152166	206,610.51	265.97	0.128730
Summary	0043152386	173,210.44	54.13	0.031251
Summary	0043153067	375,710.90	322.72	0.085896
Summary	0043154047	102,147.07	2.33	0.002281
Summary	0043154084	321,941.57	275.99	0.085727
Summary	0043156064	520,427.43	216.84	0.041666
Summary	0043156689	358,083.95	111.90	0.031250
Summary	0043157728	206,527.47	236.65	0.114585
Summary	0043157732	443,488.18	692.95	0.156250
Summary	0043158559	158,184.71	98.87	0.062503
Summary	0043159053	147,703.92	143.97	0.097472
Summary	0043159431	151,288.86	110.31	0.072913
Summary	0043160396	592,158.91	678.52	0.114584
Summary	0043161040	52,023.49	50.24	0.096572
Summary	0043161245	502,339.97	523.27	0.104167
Summary	0043161386	228,468.56	247.51	0.108334
Summary	0043162097	82,214.11	111.33	0.135415
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	86,839.87	470.48	0.542

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043146806	86,839.87	470.48	0.542

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	77,183.64	(16,679.12)	(11,403.65)	(14.775)

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043150636	77,183.64	(16,679.12)	(11,403.65)	(14.775)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
177	30,186,078.98	6,634,995.22	21.980

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042423	168,796.69	119,144.59	70.585
0043042700	208,550.95	(28,175.12)	(13.510)
0043044175	189,834.72	50,147.45	26.416
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045442	327,810.20	107,125.24	32.679
0043045871	122,830.98	4,488.89	3.655
0043046667	405,313.86	179,398.55	44.262
0043046920	94,705.72	11,290.80	11.922
0043049733	144,797.31	13,324.46	9.202
0043050682	170,632.07	49,555.11	29.042
0043050863	103,161.70	94,965.00	92.055
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043053124	223,929.67	5,400.64	2.412
0043053894	421,425.02	37,685.53	8.942
0043055221	162,309.22	2,143.42	1.321
0043056223	187,270.55	31,779.01	16.970
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	154,661.13	44.632
0043057141	230,520.26	44,778.35	19.425
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	54,694.00	36.130
0043060535	227,342.59	24,987.20	10.991
0043060622	64,397.15	12,776.74	19.841

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062074	182,012.32	36,391.37	19.994
0043062195	113,605.56	24,305.32	21.394
0043062272	161,742.60	38,553.68	23.836
0043062311	120,293.78	35,578.20	29.576
0043062614	131,477.01	6,913.92	5.259
0043062659	57,953.12	61,437.74	106.013
0043063121	58,273.76	467.02	0.801
0043063278	209,593.82	18,074.71	8.624
0043065594	455,810.19	84,342.18	18.504
0043065891	247,877.35	9,173.13	3.701
0043067077	204,686.52	53,606.23	26.189
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043069373	93,875.33	13,580.58	14.467
0043070073	266,500.07	19,702.79	7.393
0043070606	193,942.18	(1,627.86)	(0.839)
0043073469	339,660.84	55,885.40	16.453
0043073785	122,577.60	31,912.56	26.035
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
0043082746	259,345.57	36,325.81	14.007

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043108242	57,689.10	(1,466.71)	(2.542)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	470.48	0.542
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
0043153173	319,256.19	6,288.97	1.970

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	2	164,023.51	(16,208.64)	(0.000 %)	0	0.00	0.00	0.000 %	2	164,023.51	(16,208.64)	(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	0043146806	103,000.00	4.125 %	KY	80.00	360	86,839.87	05/31/2026	470.48	470.48
Summary	0043150636	83,000.00	4.250 %	PA	80.00	360	77,183.64	02/28/2025	(16,679.12)	(11,403.65)

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

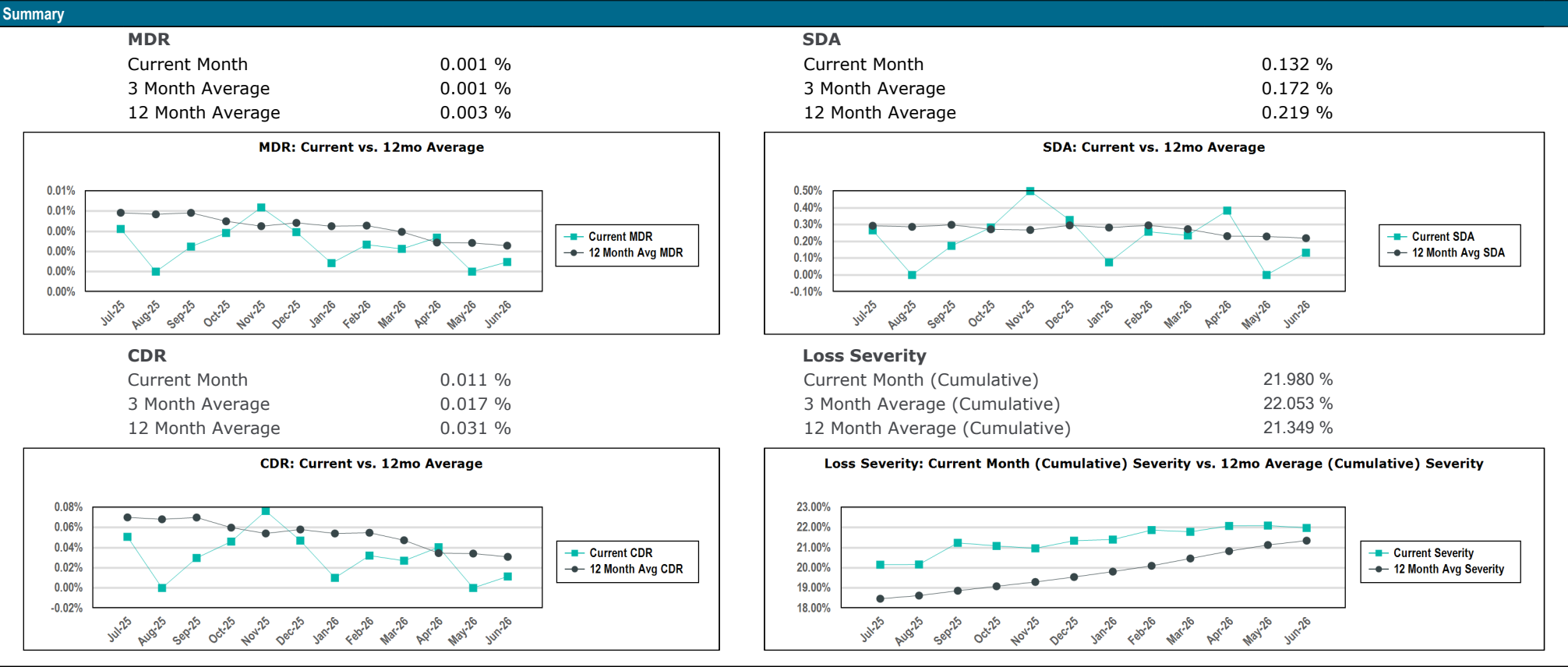
Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* 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



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

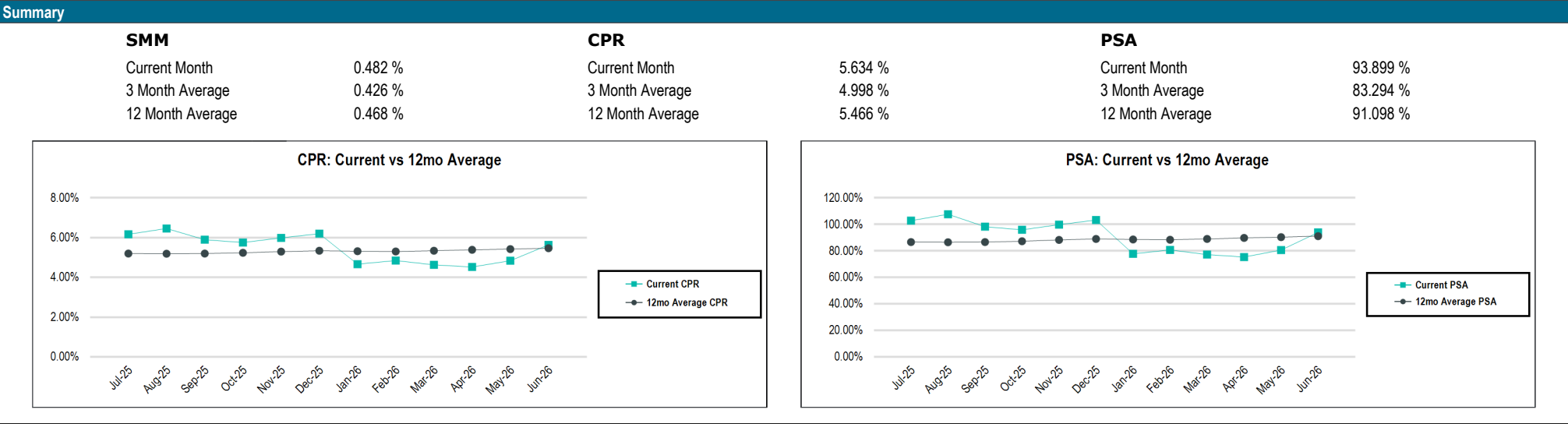
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Prepayment Rates



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Supplemental Reporting

Bond Retirement Detail – Effective May 2023

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

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

Fannie Mae EU/UK Risk Retention Certification

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

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

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

Bond Retirement Detail – Effective May 2025

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

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

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Supplemental Reporting

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