

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-Oct-2024
 07-Oct-2024 3:54:09 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		09/30/2024	0.00000 %	9,808,247,678.44	0.00	70,469,606.35	0.00	9,737,778,072.09	70,469,606.35	0.00
1M-1	30711XNS9	10/24/2024	5.94460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	10/24/2024	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	10/24/2024	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		09/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XNV2	10/24/2024	7.59460 %	55,188,160.26	349,276.67	975,661.67	0.00	54,212,498.59	1,324,938.34	0.00
1M-CH		09/30/2024	0.00000 %	233,452,540.42	0.00	4,127,165.94	0.00	229,325,374.48	4,127,165.94	0.00
1M-2	30711XNX8	10/24/2024	7.59460 %	55,188,160.26	349,276.67	975,661.67	0.00	54,212,498.59	1,324,938.34	0.00
1M-2H		09/30/2024	0.00000 %	233,452,540.42	0.00	4,127,165.94	0.00	229,325,374.48	4,127,165.94	0.00
1B-1	30711XNW0	10/24/2024	8.99460 %	51,530,558.00	386,247.30	0.00	0.00	51,530,558.00	386,247.30	0.00
1B-1H		09/30/2024	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		09/30/2024	0.00000 %	214,949,887.03	0.00	0.00	283,488.63	214,666,398.40	0.00	4,089,892.60
1A-I1	30711XNY6	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XPJ7	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XPL2	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XPN8	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XPQ1	10/24/2024	1.80000 %	0.00	82,782.24	0.00	0.00	0.00	82,782.24	0.00
1C-I2	30711XPS7	10/24/2024	1.40000 %	0.00	64,386.19	0.00	0.00	0.00	64,386.19	0.00
1C-I3	30711XPU2	10/24/2024	1.00000 %	0.00	45,990.13	0.00	0.00	0.00	45,990.13	0.00
1C-I4	30711XPW8	10/24/2024	0.60000 %	0.00	27,594.08	0.00	0.00	0.00	27,594.08	0.00
1E-A1	30711XNZ3	10/24/2024	5.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	10/24/2024	6.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	10/24/2024	6.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	10/24/2024	6.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	10/24/2024	5.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C05



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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
1E-B2	30711XPB4	10/24/2024	6.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XPM0	10/24/2024	6.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XPP3	10/24/2024	6.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XPR9	10/24/2024	5.79460 %	55,188,160.26	266,494.43	975,661.67	0.00	54,212,498.59	1,242,156.10	0.00
1E-C2	30711XPT5	10/24/2024	6.19460 %	55,188,160.26	284,890.48	975,661.67	0.00	54,212,498.59	1,260,552.15	0.00
1E-C3	30711XPV0	10/24/2024	6.59460 %	55,188,160.26	303,286.53	975,661.67	0.00	54,212,498.59	1,278,948.20	0.00
1E-C4	30711XPX6	10/24/2024	6.99460 %	55,188,160.26	321,682.59	975,661.67	0.00	54,212,498.59	1,297,344.26	0.00
1E-D1	30711XPY4	10/24/2024	5.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XPZ1	10/24/2024	6.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XQA5	10/24/2024	6.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XQB3	10/24/2024	6.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XQC1	10/24/2024	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XQD9	10/24/2024	5.79460 %	55,188,160.26	266,494.43	975,661.67	0.00	54,212,498.59	1,242,156.10	0.00
1E-F2	30711XQE7	10/24/2024	6.19460 %	55,188,160.26	284,890.48	975,661.67	0.00	54,212,498.59	1,260,552.15	0.00
1E-F3	30711XQF4	10/24/2024	6.59460 %	55,188,160.26	303,286.53	975,661.67	0.00	54,212,498.59	1,278,948.20	0.00
1E-F4	30711XQG2	10/24/2024	6.99460 %	55,188,160.26	321,682.59	975,661.67	0.00	54,212,498.59	1,297,344.26	0.00
1E-F5	30711XQH0	10/24/2024	7.59460 %	55,188,160.26	349,276.67	975,661.67	0.00	54,212,498.59	1,324,938.34	0.00
1-X1	30711XQJ6	10/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	30711XQK3	10/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X3	30711XQL1	10/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	30711XQM9	10/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	30711XQN7	10/24/2024	1.80000 %	0.00	82,782.24	0.00	0.00	0.00	82,782.24	0.00
1-Y2	30711XQP2	10/24/2024	1.40000 %	0.00	64,386.19	0.00	0.00	0.00	64,386.19	0.00
1-Y3	30711XQQ0	10/24/2024	1.00000 %	0.00	45,990.13	0.00	0.00	0.00	45,990.13	0.00
1-Y4	30711XQR8	10/24/2024	0.60000 %	0.00	27,594.08	0.00	0.00	0.00	27,594.08	0.00
Totals				11,315,928,700.17	4,228,290.65	89,456,216.60	283,488.63	11,226,188,994.94	93,684,507.25	4,089,892.60

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Oct-2024
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Oct-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	9,808,247,678.44	26,332,301.66	44,137,304.69	0.00	0.00	70,469,606.35	9,737,778,072.09	0.23124300	70,469,606.35
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	212,315,938.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	58,556,745.94	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.92581133	975,661.67
1M-CH	247,702,062.06	233,452,540.42	1,568,498.95	2,558,666.99	0.00	0.00	4,127,165.94	229,325,374.48	0.92581133	4,127,165.94
1M-2	158,939,969.00	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.34108789	975,661.67
1M-2H	672,333,939.00	233,452,540.42	1,568,498.95	2,558,666.99	0.00	0.00	4,127,165.94	229,325,374.48	0.34108850	4,127,165.94
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	214,949,887.03	0.00	0.00	0.00	283,488.63	283,488.63	214,666,398.40	0.98130389	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00

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07-Oct-2024 3:54:09 PM

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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	58,556,745.94	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.92581133	975,661.67
1E-C2	58,556,745.94	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.92581133	975,661.67
1E-C3	58,556,745.94	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.92581133	975,661.67
1E-C4	58,556,745.94	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.92581133	975,661.67
1E-D1	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	108,748,357.47	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.49851326	975,661.67
1E-F2	108,748,357.47	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.49851326	975,661.67
1E-F3	108,748,357.47	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.49851326	975,661.67
1E-F4	108,748,357.47	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.49851326	975,661.67
1E-F5	108,748,357.47	55,188,160.26	370,793.02	604,868.65	0.00	0.00	975,661.67	54,212,498.59	0.49851326	975,661.67
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,263,950,042.65	11,315,928,700.17	33,548,022.78	55,908,193.82	0.00	283,488.63	89,739,705.23	11,226,188,994.94	0.24265522	89,456,216.60

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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1A-H	42,110,586,170.00	232.91643671	0.62531311	1.04812848	0.00000000	0.00000000	1.67344159	231.24299512	0.23124300	1.67344159
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	212,315,938.47	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	58,556,745.94	942.47314078	6.33219989	10.32961515	0.00000000	0.00000000	16.66181504	925.81132574	0.92581133	16.66181504
1M-CH	247,702,062.06	942.47314083	6.33219981	10.32961522	0.00000000	0.00000000	16.66181503	925.81132580	0.92581133	16.66181503
1M-2	158,939,969.00	347.22644409	2.33291237	3.80564218	0.00000000	0.00000000	6.13855455	341.08788954	0.34108789	6.13855455
1M-2H	672,333,939.00	347.22706512	2.33291652	3.80564901	0.00000000	0.00000000	6.13856553	341.08849959	0.34108850	6.13856553
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	982.59979655	0.00000000	0.00000000	0.00000000	1.29591075	1.29591075	981.30388579	0.98130389	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Oct-2024
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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
1E-B4	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	58,556,745.94	942.47314078	6.33219989	10.32961515	0.00000000	0.00000000	16.66181504	925.81132574	0.92581133	16.66181504
1E-C2	58,556,745.94	942.47314078	6.33219989	10.32961515	0.00000000	0.00000000	16.66181504	925.81132574	0.92581133	16.66181504
1E-C3	58,556,745.94	942.47314078	6.33219989	10.32961515	0.00000000	0.00000000	16.66181504	925.81132574	0.92581133	16.66181504
1E-C4	58,556,745.94	942.47314078	6.33219989	10.32961515	0.00000000	0.00000000	16.66181504	925.81132574	0.92581133	16.66181504
1E-D1	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	108,748,357.47	507.48500064	3.40964249	5.56209458	0.00000000	0.00000000	8.97173707	498.51326357	0.49851326	8.97173707
1E-F2	108,748,357.47	507.48500064	3.40964249	5.56209458	0.00000000	0.00000000	8.97173707	498.51326357	0.49851326	8.97173707
1E-F3	108,748,357.47	507.48500064	3.40964249	5.56209458	0.00000000	0.00000000	8.97173707	498.51326357	0.49851326	8.97173707
1E-F4	108,748,357.47	507.48500064	3.40964249	5.56209458	0.00000000	0.00000000	8.97173707	498.51326357	0.49851326	8.97173707
1E-F5	108,748,357.47	507.48500064	3.40964249	5.56209458	0.00000000	0.00000000	8.97173707	498.51326357	0.49851326	8.97173707
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-Oct-2024
 07-Oct-2024 3:54:09 PM

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 %	9,808,247,678.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,737,778,072.09
1M-1	N/A	N/A	5.94460 %	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	7.59460 %	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	7.59460 %	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	09/25/24 - 10/24/24	30	7.59460 %	55,188,160.26	349,276.67	0.00	0.00	0.00	0.00	349,276.67	0.00	54,212,498.59
1M-CH	N/A	N/A	0.00000 %	233,452,540.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	229,325,374.48
1M-2	09/25/24 - 10/24/24	30	7.59460 %	55,188,160.26	349,276.67	0.00	0.00	0.00	0.00	349,276.67	0.00	54,212,498.59
1M-2H	N/A	N/A	0.00000 %	233,452,540.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	229,325,374.48
1B-1	09/25/24 - 10/24/24	30	8.99460 %	51,530,558.00	386,247.30	0.00	0.00	0.00	0.00	386,247.30	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 %	214,949,887.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,666,398.40
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	09/25/24 - 10/24/24	30	1.80000 %	55,188,160.26	82,782.24	0.00	0.00	0.00	0.00	82,782.24	0.00	54,212,498.59
1C-I2	09/25/24 - 10/24/24	30	1.40000 %	55,188,160.26	64,386.19	0.00	0.00	0.00	0.00	64,386.19	0.00	54,212,498.59
1C-I3	09/25/24 - 10/24/24	30	1.00000 %	55,188,160.26	45,990.13	0.00	0.00	0.00	0.00	45,990.13	0.00	54,212,498.59
1C-I4	09/25/24 - 10/24/24	30	0.60000 %	55,188,160.26	27,594.08	0.00	0.00	0.00	0.00	27,594.08	0.00	54,212,498.59
1E-A1	N/A	N/A	5.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.19460 %	0.00	0.00	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-Oct-2024
07-Oct-2024 3:54:09 PM

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	N/A	N/A	6.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	09/25/24 - 10/24/24	30	5.79460 %	55,188,160.26	266,494.43	0.00	0.00	0.00	0.00	266,494.43	0.00	54,212,498.59
1E-C2	09/25/24 - 10/24/24	30	6.19460 %	55,188,160.26	284,890.48	0.00	0.00	0.00	0.00	284,890.48	0.00	54,212,498.59
1E-C3	09/25/24 - 10/24/24	30	6.59460 %	55,188,160.26	303,286.53	0.00	0.00	0.00	0.00	303,286.53	0.00	54,212,498.59
1E-C4	09/25/24 - 10/24/24	30	6.99460 %	55,188,160.26	321,682.59	0.00	0.00	0.00	0.00	321,682.59	0.00	54,212,498.59
1E-D1	N/A	N/A	5.79460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.19460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.99460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.59460 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	09/25/24 - 10/24/24	30	5.79460 %	55,188,160.26	266,494.43	0.00	0.00	0.00	0.00	266,494.43	0.00	54,212,498.59
1E-F2	09/25/24 - 10/24/24	30	6.19460 %	55,188,160.26	284,890.48	0.00	0.00	0.00	0.00	284,890.48	0.00	54,212,498.59
1E-F3	09/25/24 - 10/24/24	30	6.59460 %	55,188,160.26	303,286.53	0.00	0.00	0.00	0.00	303,286.53	0.00	54,212,498.59
1E-F4	09/25/24 - 10/24/24	30	6.99460 %	55,188,160.26	321,682.59	0.00	0.00	0.00	0.00	321,682.59	0.00	54,212,498.59
1E-F5	09/25/24 - 10/24/24	30	7.59460 %	55,188,160.26	349,276.67	0.00	0.00	0.00	0.00	349,276.67	0.00	54,212,498.59
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
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	09/25/24 - 10/24/24	30	1.80000 %	55,188,160.26	82,782.24	0.00	0.00	0.00	0.00	82,782.24	0.00	54,212,498.59
1-Y2	09/25/24 - 10/24/24	30	1.40000 %	55,188,160.26	64,386.19	0.00	0.00	0.00	0.00	64,386.19	0.00	54,212,498.59
1-Y3	09/25/24 - 10/24/24	30	1.00000 %	55,188,160.26	45,990.13	0.00	0.00	0.00	0.00	45,990.13	0.00	54,212,498.59
1-Y4	09/25/24 - 10/24/24	30	0.60000 %	55,188,160.26	27,594.08	0.00	0.00	0.00	0.00	27,594.08	0.00	54,212,498.59
Totals					4,228,290.65	0.00	0.00	0.00	0.00	4,228,290.65	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-Oct-2024
07-Oct-2024 3:54:09 PM

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 %	232.91643671	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	231.24299512
1M-1	353,291,000.00	5.94460 %	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	7.59460 %	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	7.59460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	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-2C	58,556,745.94	7.59460 %	942.47314078	5.96475546	0.00000000	0.00000000	0.00000000	0.00000000	5.96475546	0.00000000	925.81132574
1M-CH	247,702,062.06	0.00000 %	942.47314083	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	925.81132580
1M-2	158,939,969.00	7.59460 %	347.22644409	2.19753830	0.00000000	0.00000000	0.00000000	0.00000000	2.19753830	0.00000000	341.08788954
1M-2H	672,333,939.00	0.00000 %	347.22706512	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	341.08849959
1B-1	51,530,558.00	8.99460 %	1000.00000000	7.49550005	0.00000000	0.00000000	0.00000000	0.00000000	7.49550005	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 %	982.59979655	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.30388579
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 %	942.47314078	1.41370970	0.00000000	0.00000000	0.00000000	0.00000000	1.41370970	0.00000000	925.81132574
1C-I2	0.00	1.40000 %	942.47314078	1.09955205	0.00000000	0.00000000	0.00000000	0.00000000	1.09955205	0.00000000	925.81132574
1C-I3	0.00	1.00000 %	942.47314078	0.78539422	0.00000000	0.00000000	0.00000000	0.00000000	0.78539422	0.00000000	925.81132574
1C-I4	0.00	0.60000 %	942.47314078	0.47123657	0.00000000	0.00000000	0.00000000	0.00000000	0.47123657	0.00000000	925.81132574
1E-A1	50,191,611.53	5.79460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	6.19460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.59460 %	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	6.99460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.79460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,191,611.53	6.19460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,191,611.53	6.59460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	50,191,611.53	6.99460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	58,556,745.94	5.79460 %	942.47314078	4.55104575	0.00000000	0.00000000	0.00000000	0.00000000	4.55104575	0.00000000	925.81132574
1E-C2	58,556,745.94	6.19460 %	942.47314078	4.86520341	0.00000000	0.00000000	0.00000000	0.00000000	4.86520341	0.00000000	925.81132574
1E-C3	58,556,745.94	6.59460 %	942.47314078	5.17936106	0.00000000	0.00000000	0.00000000	0.00000000	5.17936106	0.00000000	925.81132574
1E-C4	58,556,745.94	6.99460 %	942.47314078	5.49351889	0.00000000	0.00000000	0.00000000	0.00000000	5.49351889	0.00000000	925.81132574
1E-D1	100,383,223.06	5.79460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,383,223.06	6.19460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,383,223.06	6.59460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,383,223.06	6.99460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,383,223.06	7.59460 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	108,748,357.47	5.79460 %	507.48500064	2.45056051	0.00000000	0.00000000	0.00000000	0.00000000	2.45056051	0.00000000	498.51326357
1E-F2	108,748,357.47	6.19460 %	507.48500064	2.61972214	0.00000000	0.00000000	0.00000000	0.00000000	2.61972214	0.00000000	498.51326357
1E-F3	108,748,357.47	6.59460 %	507.48500064	2.78888378	0.00000000	0.00000000	0.00000000	0.00000000	2.78888378	0.00000000	498.51326357
1E-F4	108,748,357.47	6.99460 %	507.48500064	2.95804551	0.00000000	0.00000000	0.00000000	0.00000000	2.95804551	0.00000000	498.51326357
1E-F5	108,748,357.47	7.59460 %	507.48500064	3.21178800	0.00000000	0.00000000	0.00000000	0.00000000	3.21178800	0.00000000	498.51326357
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
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 %	507.48500064	0.76122750	0.00000000	0.00000000	0.00000000	0.00000000	0.76122750	0.00000000	498.51326357
1-Y2	0.00	1.40000 %	507.48500064	0.59206586	0.00000000	0.00000000	0.00000000	0.00000000	0.59206586	0.00000000	498.51326357
1-Y3	0.00	1.00000 %	507.48500064	0.42290413	0.00000000	0.00000000	0.00000000	0.00000000	0.42290413	0.00000000	498.51326357
1-Y4	0.00	0.60000 %	507.48500064	0.25374250	0.00000000	0.00000000	0.00000000	0.00000000	0.25374250	0.00000000	498.51326357

(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	2,013,840.93
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(283,488.63)
Total Deposits	1,730,352.30
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,711,185.64
Total Withdrawals (Pool Distribution Amount)	1,730,352.30
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	75,855,922.59
Total Principal Reduction Cumulative	33,296,519,724.84
Scheduled Principal Current	28,271,593.63
Scheduled Principal Cumulative	4,029,581,677.50
Unscheduled Principal Current	47,300,840.33
Unscheduled Principal Cumulative	29,262,848,151.24
Senior Reduction Amount	70,469,606.35
Subordinate Reduction Amount	5,102,827.61
Calculated Tranche Write-down Amount	283,488.63
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	67,558.00
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	297,256.94
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	57160
Period Reference Pool Removal Loan Count	269
Period Ending Loan Count	56891
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	10,454,738,634.60
Period PIF Loan Count Current	264
PIF Loan Count Cumulative	117475
Period PIF Loan UPB Current	39,387,740.02
PIF Loan UPB Cumulative	28,081,295,270.33
Period Partial Prepayment Amount	6,899,099.68
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	1,465,335.15
Credit Event Amount Cumulative	22,192,361.95
Total Active Modified Loan Count	863
Total Active Modified Loan UPB	208,622,985.53
Adjusted SOFR	5.394600%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.140493%
Subordinate Percentage	6.859507%
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 %	6.860000 %	6.860000 %
1M-1	0.00	0.00	2.900000 %	6.860000 %	6.860000 %
1M-1H	0.00	0.00	2.900000 %	6.860000 %	6.860000 %
1M-2A	0.00	0.00	2.300000 %	6.860000 %	6.860000 %
1M-2B	0.00	0.00	1.700000 %	6.860000 %	6.860000 %
1M-2C	0.00	0.00	1.000000 %	4.120000 %	4.150000 %
1M-2	0.00	0.00	1.000000 %	4.120000 %	4.150000 %
1M-2H	0.00	0.00	1.000000 %	4.120000 %	4.150000 %
1B-1	0.00	0.00	0.500000 %	2.040000 %	2.050000 %
1B-1H	0.00	0.00	0.500000 %	2.040000 %	2.050000 %
1B-2H	283,488.63	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	455	85,595,189.67	0.799775 %	0.818721 %
60 Days	125	24,494,190.14	0.219718 %	0.234288 %
90 Days	60	12,313,105.62	0.105465 %	0.117775 %
120 Days	31	5,644,716.56	0.054490 %	0.053992 %
150 Days	25	5,860,625.79	0.043944 %	0.056057 %
180+ Days	126	24,691,199.97	0.221476 %	0.236172 %
Totals	822	158,599,027.75	1.444868 %	1.517006 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	318	84,734,588.49	67,558.00	0.079729

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	224,954.06	164.03	0.072917
Summary	0042989071	167,601.79	87.29	0.052082
Summary	0042990161	83,790.80	52.37	0.062501
Summary	0042991392	134,833.87	152.89	0.113391
Summary	0042994080	204,065.63	148.80	0.072918
Summary	0042997000	89,760.33	9.35	0.010417
Summary	0042999210	279,026.29	232.52	0.083333
Summary	0043000107	244,949.07	229.64	0.093750
Summary	0043000139	318,963.81	299.03	0.093750
Summary	0043002121	365,739.64	187.44	0.051250
Summary	0043002721	263,444.86	82.33	0.031251
Summary	0043004734	465,302.41	290.81	0.062499
Summary	0043004745	570,728.37	530.30	0.092916
Summary	0043004835	344,113.79	134.36	0.039045
Summary	0043004978	142,896.73	112.08	0.078434
Summary	0043005227	282,048.42	224.30	0.079525
Summary	0043005454	210,434.03	87.68	0.041666
Summary	0043005463	152,167.79	221.91	0.145832
Summary	0043005541	185,251.75	57.89	0.031249
Summary	0043005986	117,168.73	129.42	0.110456
Summary	0043007027	308,470.23	192.79	0.062499
Summary	0043007084	176,953.90	294.92	0.166665
Summary	0043007924	258,236.14	80.70	0.031250
Summary	0043007942	417,545.15	387.97	0.092917
Summary	0043008349	299,881.67	187.43	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043008605	253,111.87	210.93	0.083335
Summary	0043008729	158,655.42	122.30	0.077085
Summary	0043009223	119,797.55	152.65	0.127423
Summary	0043009895	168,268.87	245.39	0.145832
Summary	0043010779	360,680.13	450.85	0.125000
Summary	0043010911	110,549.23	115.16	0.104171
Summary	0043011345	434,711.14	403.92	0.092917
Summary	0043011387	111,588.75	127.86	0.114581
Summary	0043011482	220,015.83	158.59	0.072081
Summary	0043013742	103,234.36	86.03	0.083335
Summary	0043013785	545,322.08	397.63	0.072917
Summary	0043013870	254,393.33	231.83	0.091131
Summary	0043014498	139,290.27	133.88	0.096116
Summary	0043014727	361,126.02	150.47	0.041667
Summary	0043014979	352,874.66	404.34	0.114585
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	562,702.67	175.84	0.031249
Summary	0043016526	503,242.40	209.68	0.041666
Summary	0043017262	109,413.42	11.40	0.010419
Summary	0043017323	194,342.75	141.71	0.072918
Summary	0043018058	288,828.79	2.51	0.000869
Summary	0043018931	195,447.16	245.85	0.125788
Summary	0043019573	353,871.99	361.96	0.102286
Summary	0043019839	218,369.07	188.61	0.086372
Summary	0043020086	139,194.70	58.00	0.041668
Summary	0043020147	66,925.07	20.91	0.031244
Summary	0043020468	229,907.82	38.51	0.016750
Summary	0043020563	303,185.75	252.65	0.083332
Summary	0043021188	197,186.81	20.54	0.010417
Summary	0043022819	100,305.65	9.61	0.009581
Summary	0043023286	344,444.23	35.88	0.010417
Summary	0043024060	722,115.71	491.25	0.068029
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043025624	365,058.38	266.19	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043026268	401,829.28	209.29	0.052084
Summary	0043027378	409,904.56	298.89	0.072917
Summary	0043027589	375,264.99	351.21	0.093590
Summary	0043029082	347,965.39	289.97	0.083333
Summary	0043030314	593,608.93	556.51	0.093750
Summary	0043031916	234,135.92	243.89	0.104166
Summary	0043031968	546,020.67	739.40	0.135416
Summary	0043032203	160,314.19	50.10	0.031251
Summary	0043032700	80,170.69	108.56	0.135411
Summary	0043033397	183,489.72	191.14	0.104169
Summary	0043033428	149,415.64	180.14	0.120563
Summary	0043033521	190,549.54	155.22	0.081459
Summary	0043034369	200,449.87	208.80	0.104166
Summary	0043034643	123,312.66	12.85	0.010421
Summary	0043034961	286,120.86	59.61	0.020834
Summary	0043035160	103,561.49	90.05	0.086953
Summary	0043035796	283,534.01	177.21	0.062500
Summary	0043036420	303,470.68	379.34	0.125001
Summary	0043036460	328,036.19	31.44	0.009584
Summary	0043038606	98,720.31	91.73	0.092919
Summary	0043038991	119,488.51	199.15	0.166669
Summary	0043039212	439,156.61	346.30	0.078856
Summary	0043039420	201,707.83	420.22	0.208331
Summary	0043039466	413,777.13	39.83	0.009626
Summary	0043039642	221,604.58	261.48	0.117994
Summary	0043040508	121,100.17	112.52	0.092915
Summary	0043041335	79,929.73	133.22	0.166671
Summary	0043041782	81,207.30	118.43	0.145837
Summary	0043041783	68,772.55	100.29	0.145829
Summary	0043042239	238,419.62	223.52	0.093751
Summary	0043042445	164,018.58	34.17	0.020833
Summary	0043042501	191,371.15	140.69	0.073517
Summary	0043043033	473,133.27	246.42	0.052083
Summary	0043043659	299,016.01	300.95	0.100647

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043044023	283,786.07	88.68	0.031249
Summary	0043044078	392,581.70	163.58	0.041668
Summary	0043045670	242,882.75	151.80	0.062499
Summary	0043046513	182,019.95	284.41	0.156252
Summary	0043047008	415,765.67	216.54	0.052082
Summary	0043047450	189,744.39	98.83	0.052086
Summary	0043047618	102,196.48	127.75	0.125004
Summary	0043047907	159,686.57	33.27	0.020835
Summary	0043049357	139,946.99	102.04	0.072913
Summary	0043049816	250,918.81	156.82	0.062498
Summary	0043050296	210,751.44	263.44	0.125000
Summary	0043050510	356,234.35	259.75	0.072915
Summary	0043051737	328,364.58	136.82	0.041667
Summary	0043052038	236,490.01	73.90	0.031249
Summary	0043052177	255,202.96	18.03	0.007065
Summary	0043052196	205,179.33	128.24	0.062501
Summary	0043052353	486,794.09	425.28	0.087363
Summary	0043052554	402,219.73	293.29	0.072918
Summary	0043052557	148,573.71	170.24	0.114583
Summary	0043053268	269,555.65	261.65	0.097067
Summary	0043053477	366,566.92	313.20	0.085441
Summary	0043054701	230,939.84	192.45	0.083333
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055214	159,126.33	26.37	0.016572
Summary	0043055485	365,302.62	152.21	0.041667
Summary	0043056714	155,803.40	81.15	0.052085
Summary	0043056857	216,712.27	221.52	0.102218
Summary	0043058838	267,851.10	167.41	0.062501
Summary	0043059118	262,470.97	246.07	0.093751
Summary	0043059200	460,465.44	287.79	0.062500
Summary	0043059790	174,293.21	18.16	0.010419
Summary	0043059994	468,648.79	536.99	0.114583
Summary	0043060406	241,837.31	75.57	0.031248
Summary	0043060764	595,234.17	992.06	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043060946	370,745.43	270.34	0.072918
Summary	0043061462	440,334.36	596.29	0.135418
Summary	0043061504	345,666.69	396.08	0.114584
Summary	0043062246	128,901.88	213.25	0.165436
Summary	0043062379	119,048.93	127.66	0.107233
Summary	0043062386	121,135.50	120.60	0.099558
Summary	0043062428	113,110.92	108.90	0.096277
Summary	0043062466	239,038.83	273.90	0.114584
Summary	0043062635	145,875.59	176.63	0.121083
Summary	0043062966	199,705.51	104.01	0.052082
Summary	0043063242	179,957.33	149.96	0.083331
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	294,050.37	214.41	0.072916
Summary	0043068369	188,131.49	191.98	0.102046
Summary	0043069368	101,719.24	113.87	0.111945
Summary	0043073151	346,892.29	105.51	0.030416
Summary	0043074482	177,467.40	221.83	0.124998
Summary	0043075885	473,865.28	391.11	0.082536
Summary	0043076172	236,531.01	98.55	0.041665
Summary	0043076277	119,241.04	37.26	0.031248
Summary	0043076297	328,352.22	113.50	0.034567
Summary	0043076309	181,415.18	123.59	0.068126
Summary	0043076726	379,331.45	182.42	0.048090
Summary	0043077078	592,589.66	654.03	0.110368
Summary	0043077854	370,323.49	270.03	0.072917
Summary	0043078227	330,855.44	40.60	0.012271
Summary	0043078318	197,666.09	61.77	0.031250
Summary	0043078379	93,790.94	107.47	0.114585
Summary	0043078608	146,169.37	197.49	0.135110
Summary	0043079276	225,571.25	136.28	0.060416
Summary	0043079331	316,379.47	65.91	0.020833
Summary	0043079612	163,452.34	136.21	0.083333
Summary	0043079623	168,969.16	158.41	0.093751
Summary	0043079628	157,945.35	98.72	0.062503

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079677	388,610.32	607.20	0.156249
Summary	0043079745	227,303.30	165.74	0.072916
Summary	0043079811	297,107.22	185.69	0.062499
Summary	0043080065	315,013.65	393.77	0.125001
Summary	0043080372	171,179.26	106.99	0.062502
Summary	0043080435	143,473.58	119.56	0.083332
Summary	0043080750	208,281.37	216.96	0.104167
Summary	0043081009	474,303.64	444.66	0.093750
Summary	0043081348	199,027.32	269.52	0.135419
Summary	0043081492	315,361.55	164.25	0.052083
Summary	0043081522	229,823.23	215.46	0.093750
Summary	0043081856	249,297.81	285.65	0.114582
Summary	0043082289	419,779.11	349.82	0.083334
Summary	0043082426	132,725.89	138.26	0.104170
Summary	0043082671	219,679.00	91.53	0.041665
Summary	0043082928	550,852.18	573.80	0.104166
Summary	0043083249	190,682.89	190.26	0.099778
Summary	0043083275	235,419.78	245.23	0.104167
Summary	0043083515	142,791.66	104.12	0.072917
Summary	0043083559	275,960.03	201.22	0.072916
Summary	0043083724	246,774.98	9.69	0.003927
Summary	0043083911	139,362.66	56.91	0.040836
Summary	0043084083	114,646.52	163.16	0.142316
Summary	0043084150	102,715.82	117.70	0.114588
Summary	0043084236	332,284.36	207.68	0.062501
Summary	0043084262	214,370.33	290.29	0.135415
Summary	0043084926	194,646.25	182.48	0.093750
Summary	0043085195	413,017.92	258.14	0.062501
Summary	0043085210	105,824.22	88.19	0.083336
Summary	0043085287	98,772.82	18.29	0.018517
Summary	0043085295	346,427.80	202.08	0.058333
Summary	0043085405	523,768.01	272.80	0.052084
Summary	0043085994	296,084.76	30.84	0.010416
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	226,503.18	117.97	0.052083
Summary	0043089487	370,801.38	344.54	0.092918
Summary	0043090635	740,618.07	633.61	0.085552
Summary	0043090825	335,540.11	209.71	0.062499
Summary	0043092160	113,985.06	23.75	0.020836
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	379,492.96	118.59	0.031250
Summary	0043092921	343,694.65	322.21	0.093749
Summary	0043095135	115,206.46	108.01	0.093753
Summary	0043095461	219,929.90	239.07	0.108703
Summary	0043095536	234,058.75	168.72	0.072084
Summary	0043096266	224,500.53	46.77	0.020833
Summary	0043096812	200,055.96	145.87	0.072915
Summary	0043096828	183,725.73	133.97	0.072918
Summary	0043097646	589,548.51	307.06	0.052084
Summary	0043099839	101,535.16	84.61	0.083331
Summary	0043100214	381,087.36	516.06	0.135418
Summary	0043101332	527,407.55	439.51	0.083334
Summary	0043102995	466,126.24	436.99	0.093749
Summary	0043103008	188,347.39	166.44	0.088369
Summary	0043103114	209,947.28	196.83	0.093752
Summary	0043103396	166,708.91	156.29	0.093750
Summary	0043103875	362,238.13	226.40	0.062500
Summary	0043104805	235,639.50	122.73	0.052084
Summary	0043105244	479,525.75	399.60	0.083332
Summary	0043105873	137,475.42	85.92	0.062498
Summary	0043106759	212,437.33	191.32	0.090060
Summary	0043107168	435,984.85	317.91	0.072918
Summary	0043107177	436,580.83	127.72	0.029255
Summary	0043107624	284,898.51	89.03	0.031250
Summary	0043108581	213,713.13	222.62	0.104168
Summary	0043109588	230,425.19	144.02	0.062502
Summary	0043109733	132,753.19	13.83	0.010418
Summary	0043109915	421,273.93	293.48	0.069665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043110438	255,435.58	133.04	0.052084
Summary	0043111439	170,304.58	17.74	0.010417
Summary	0043111868	335,648.76	338.31	0.100793
Summary	0043112501	454,722.59	378.94	0.083334
Summary	0043112848	239,673.74	124.83	0.052083
Summary	0043113013	197,004.12	82.09	0.041669
Summary	0043113549	135,201.19	140.83	0.104163
Summary	0043113712	585,134.65	914.27	0.156250
Summary	0043113768	379,464.65	15.11	0.003982
Summary	0043115246	332,691.95	323.44	0.097219
Summary	0043115561	176,892.87	110.56	0.062501
Summary	0043115750	206,078.46	48.54	0.023554
Summary	0043116297	405,465.41	427.09	0.105333
Summary	0043116336	113,405.21	11.81	0.010414
Summary	0043117562	169,517.72	157.01	0.092622
Summary	0043118861	633,546.92	1,187.90	0.187500
Summary	0043119079	216,219.26	247.75	0.114583
Summary	0043119225	328,292.67	270.87	0.082509
Summary	0043120136	382,239.33	398.17	0.104168
Summary	0043120786	394,391.34	575.15	0.145832
Summary	0043121547	143,131.79	149.10	0.104170
Summary	0043122217	297,362.82	340.73	0.114584
Summary	0043122760	149,323.11	248.87	0.166665
Summary	0043124215	369,256.52	153.86	0.041668
Summary	0043124236	77,567.82	88.88	0.114584
Summary	0043125984	296,137.31	123.39	0.041666
Summary	0043126405	266,649.42	202.72	0.076025
Summary	0043126783	179,427.00	224.28	0.124998
Summary	0043127853	367,063.90	143.78	0.039170
Summary	0043127907	229,823.23	215.46	0.093750
Summary	0043129058	120,212.31	112.70	0.093751
Summary	0043129146	509,659.25	796.34	0.156249
Summary	0043130756	316,934.16	132.06	0.041668
Summary	0043131495	125,220.89	156.53	0.125003

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132081	586,094.14	488.41	0.083333
Summary	0043132568	302,433.04	126.01	0.041665
Summary	0043132952	127,007.06	54.14	0.042628
Summary	0043133194	345,656.13	387.21	0.112022
Summary	0043133704	121,027.63	100.86	0.083336
Summary	0043134464	173,509.79	152.54	0.087914
Summary	0043136619	364,430.56	265.73	0.072916
Summary	0043136848	96,187.28	60.12	0.062503
Summary	0043137024	123,873.36	103.23	0.083335
Summary	0043137245	422,739.70	352.28	0.083333
Summary	0043138886	374,086.98	272.77	0.072916
Summary	0043139417	330,273.88	68.81	0.020834
Summary	0043140083	237,668.77	74.27	0.031249
Summary	0043143098	134,592.39	168.24	0.125000
Summary	0043144135	173,214.79	163.59	0.094443
Summary	0043144838	110,111.56	45.88	0.041667
Summary	0043144944	275,155.03	143.31	0.052083
Summary	0043145622	158,193.94	164.79	0.104170
Summary	0043146073	356,888.98	408.94	0.114585
Summary	0043146172	219,569.69	181.43	0.082630
Summary	0043146210	296,665.47	87.54	0.029508
Summary	0043146228	416,823.63	607.87	0.145834
Summary	0043146636	240,730.18	245.50	0.101981
Summary	0043146898	374,775.70	429.43	0.114583
Summary	0043146960	114,542.40	131.25	0.114586
Summary	0043147108	145,983.62	177.91	0.121870
Summary	0043147249	361,882.83	490.05	0.135417
Summary	0043147277	591,735.26	637.52	0.107737
Summary	0043147338	241,585.96	352.31	0.145832
Summary	0043147538	278,543.61	174.09	0.062500
Summary	0043147822	138,115.03	86.32	0.062499
Summary	0043148396	393,796.85	164.08	0.041666
Summary	0043148665	159,375.18	195.52	0.122679
Summary	0043148700	242,267.37	176.65	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043149184	318,503.87	298.60	0.093751
Summary	0043149510	104,719.58	94.02	0.089783
Summary	0043151264	260,773.60	81.49	0.031249
Summary	0043152166	211,538.35	271.62	0.128402
Summary	0043152386	177,728.64	55.54	0.031250
Summary	0043154047	106,309.36	2.33	0.002192
Summary	0043154084	320,066.31	166.70	0.052083
Summary	0043156064	533,037.97	222.10	0.041667
Summary	0043156689	363,115.46	113.47	0.031249
Summary	0043157379	408,456.83	255.29	0.062501
Summary	0043157728	214,707.78	246.02	0.114584
Summary	0043157732	455,013.77	710.96	0.156250
Summary	0043158175	378,628.86	197.20	0.052083
Summary	0043158559	161,183.09	100.74	0.062500
Summary	0043159431	155,206.11	113.17	0.072916
Summary	0043160396	617,219.46	707.23	0.114583
Summary	0043161040	52,572.92	50.24	0.095563
Summary	0043161245	515,306.45	536.78	0.104167
Summary	0043161386	230,832.56	247.51	0.107225
Summary	0043162097	84,077.49	113.85	0.135411
Summary	0043162263	105,355.34	152.60	0.144843

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	1,465,335.15	258,168.93	17.618

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043014259	872,314.19	211,043.32	24.193
0043031603	89,566.54	(1,140.51)	(1.273)
0043033187	180,556.18	9,303.82	5.153
0043137259	254,675.89	(1,892.37)	(0.743)
0043140674	68,222.35	40,854.67	59.885

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	523,734.27	25,319.70	52,960.26	10.112

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043033838	135,743.74	4,448.71	1,485.26	1.094
0043062074	182,012.32	20,749.58	36,391.37	19.994
0043062614	131,477.01	(8,927.57)	6,913.92	5.259
0043138889	74,501.20	9,048.98	8,169.71	10.966

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
126	22,192,361.95	4,089,896.10	18.429

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	27,401.11	9.537
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	3,688.73	2.744
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043011863	164,366.93	679.27	0.413
0043014259	872,314.19	211,043.32	24.193
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
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0043031603	89,566.54	(1,140.51)	(1.273)
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033187	180,556.18	9,303.82	5.153
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	1,485.26	1.094
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
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044175	189,834.72	50,147.45	26.416
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045871	122,830.98	4,488.89	3.655
0043046667	405,313.86	179,398.55	44.262
0043046920	94,705.72	11,290.80	11.922
0043050682	170,632.07	49,555.11	29.042
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043053124	223,929.67	5,400.64	2.412

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043053894	421,425.02	37,685.53	8.942
0043055221	162,309.22	2,143.42	1.321
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	154,661.13	44.632
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
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
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
0043065594	455,810.19	68,759.59	15.085
0043065891	247,877.35	9,173.13	3.701
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043070606	193,942.18	(1,627.86)	(0.839)
0043073469	339,660.84	55,885.40	16.453
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
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
0043082746	259,345.57	36,325.81	14.007

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043084725	62,342.03	(4,810.18)	(7.716)
0043085324	88,618.47	(1,408.68)	(1.590)
0043086905	223,045.61	9,538.96	4.277
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
0043092550	122,535.86	1,012.06	0.826
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106029	279,554.60	151,663.09	54.252
0043106926	87,447.93	23,317.09	26.664
0043108242	57,689.10	(1,466.71)	(2.542)
0043108983	314,254.74	83,441.12	26.552
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122183	164,186.29	141,271.74	86.044
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	19,249.52	27.027
0043125088	276,224.87	43,413.54	15.717
0043128952	221,411.86	(3,432.24)	(1.550)
0043131151	238,458.24	5,629.29	2.361
0043134054	155,168.67	7,164.41	4.617
0043137259	254,675.89	(1,892.37)	(0.743)
0043137560	80,357.73	49,283.26	61.330
0043138889	74,501.20	8,169.71	10.966

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Cumulative Realized Loss Detail

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

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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	9	1,989,069.42	283,488.63	0.003 %	0	0.00	0.00	0.000 %	9	1,989,069.42	283,488.63	0.003 %

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	0043014259	938,000.00	3.875 %	NY	75.00	360	872,314.19	09/30/2024	211,043.32	211,043.32
Summary	0043031603	101,000.00	4.250 %	NC	75.00	360	89,566.54	09/30/2024	(1,140.51)	(1,140.51)
Summary	0043033187	188,000.00	4.500 %	AZ	80.00	360	180,556.18	09/30/2024	9,303.82	9,303.82
Summary	0043033838	140,000.00	4.625 %	TX	70.00	360	135,743.74	03/31/2022	4,448.71	1,485.26
Summary	0043062074	196,000.00	4.125 %	NC	80.00	360	182,012.32	03/31/2024	20,749.58	36,391.37
Summary	0043062614	125,000.00	3.990 %	MN	72.00	360	131,477.01	04/30/2024	(8,927.57)	6,913.92
Summary	0043137259	294,000.00	3.500 %	CA	63.00	360	254,675.89	09/30/2024	(1,892.37)	(1,892.37)
Summary	0043138889	83,000.00	4.500 %	OH	77.00	360	74,501.20	08/31/2024	9,048.98	8,169.71
Summary	0043140674	71,000.00	4.750 %	PR	74.00	360	68,222.35	09/30/2024	40,854.67	40,854.67

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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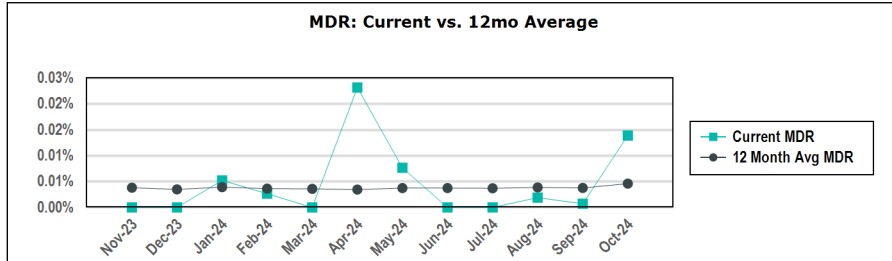
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Realized Loss Report - Collateral

Summary

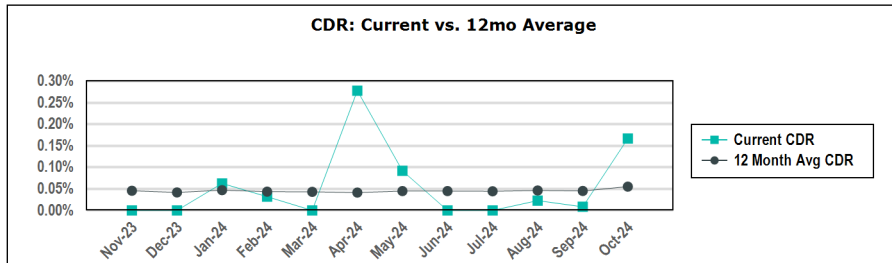
MDR

Current Month 0.014 %
 3 Month Average 0.006 %
 12 Month Average 0.005 %



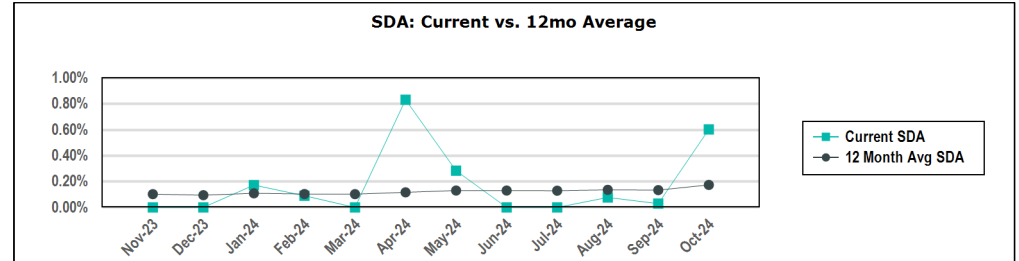
CDR

Current Month 0.167 %
 3 Month Average 0.066 %
 12 Month Average 0.055 %



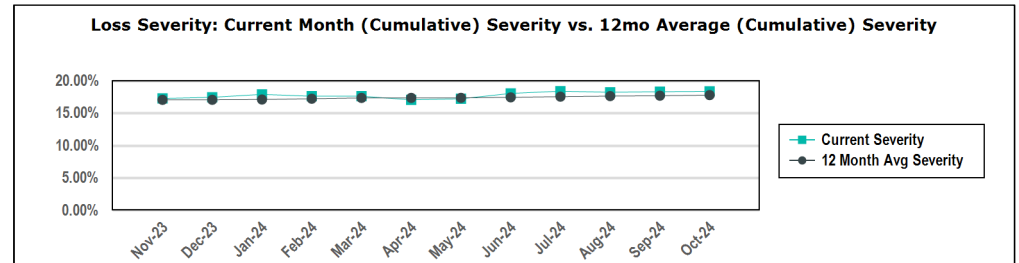
SDA

Current Month 0.603 %
 3 Month Average 0.237 %
 12 Month Average 0.174 %



Loss Severity

Current Month (Cumulative) 18.429 %
 3 Month Average (Cumulative) 18.358 %
 12 Month Average (Cumulative) 17.842 %



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.

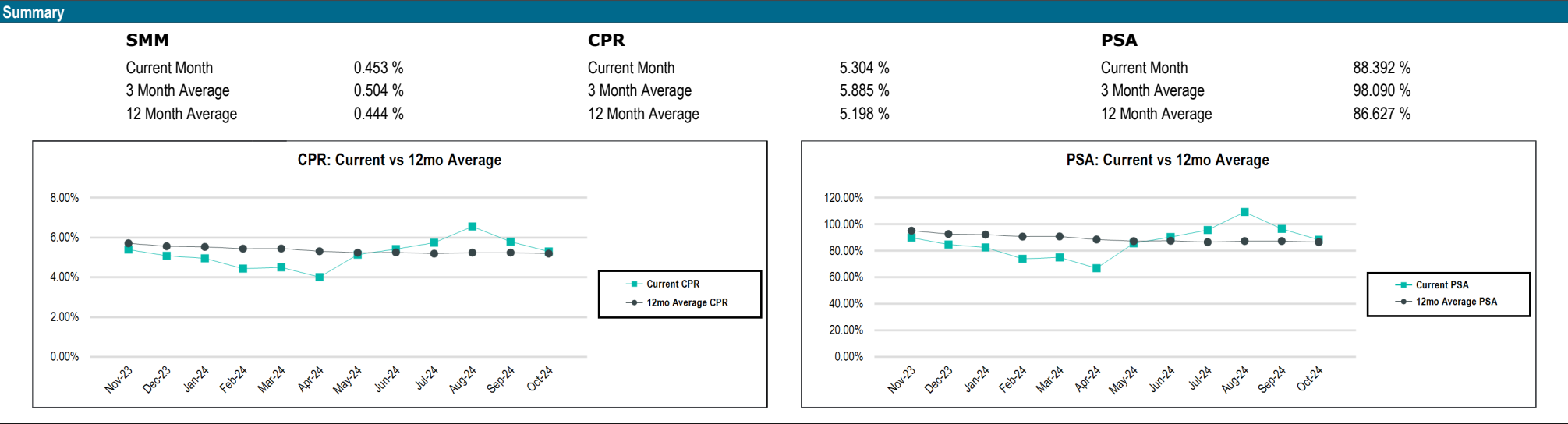
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Prepayment Rates



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.