

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-Nov-2024
 11-Nov-2024 1:52:52 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		10/31/2024	0.00000 %	9,737,778,072.09	0.00	68,341,820.16	0.00	9,669,436,251.93	68,341,820.16	0.00
1M-1	30711XNS9	11/22/2024	5.52130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		10/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	11/22/2024	7.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		10/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	11/22/2024	7.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		10/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XNV2	11/22/2024	7.17130 %	54,212,498.59	334,777.69	947,379.36	0.00	53,265,119.24	1,282,157.05	0.00
1M-CH		10/31/2024	0.00000 %	229,325,374.48	0.00	4,007,528.36	0.00	225,317,846.12	4,007,528.36	0.00
1M-2	30711XNX8	11/22/2024	7.17130 %	54,212,498.59	334,777.69	947,379.36	0.00	53,265,119.24	1,282,157.05	0.00
1M-2H		10/31/2024	0.00000 %	229,325,374.48	0.00	4,007,528.36	0.00	225,317,846.12	4,007,528.36	0.00
1B-1	30711XNW0	11/22/2024	8.57130 %	51,530,558.00	380,338.89	0.00	0.00	51,530,558.00	380,338.89	0.00
1B-1H		10/31/2024	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		10/31/2024	0.00000 %	214,666,398.40	0.00	0.00	225,917.88	214,440,480.52	0.00	4,315,810.48
1A-I1	30711XNY6	11/22/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	11/22/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	11/22/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	11/22/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	11/22/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XPJ7	11/22/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XPL2	11/22/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XPN8	11/22/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XPQ1	11/22/2024	1.80000 %	0.00	84,029.37	0.00	0.00	0.00	84,029.37	0.00
1C-I2	30711XPS7	11/22/2024	1.40000 %	0.00	65,356.18	0.00	0.00	0.00	65,356.18	0.00
1C-I3	30711XPU2	11/22/2024	1.00000 %	0.00	46,682.98	0.00	0.00	0.00	46,682.98	0.00
1C-I4	30711XPW8	11/22/2024	0.60000 %	0.00	28,009.79	0.00	0.00	0.00	28,009.79	0.00
1E-A1	30711XNZ3	11/22/2024	5.37130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	11/22/2024	5.77130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	11/22/2024	6.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	11/22/2024	6.57130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	11/22/2024	5.37130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C05



Distribution Date: 25-Nov-2024
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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	30711XPK4	11/22/2024	5.77130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XPM0	11/22/2024	6.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XPP3	11/22/2024	6.57130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XPR9	11/22/2024	5.37130 %	54,212,498.59	250,748.32	947,379.36	0.00	53,265,119.24	1,198,127.68	0.00
1E-C2	30711XPT5	11/22/2024	5.77130 %	54,212,498.59	269,421.51	947,379.36	0.00	53,265,119.24	1,216,800.87	0.00
1E-C3	30711XPV0	11/22/2024	6.17130 %	54,212,498.59	288,094.70	947,379.36	0.00	53,265,119.24	1,235,474.06	0.00
1E-C4	30711XPX6	11/22/2024	6.57130 %	54,212,498.59	306,767.90	947,379.36	0.00	53,265,119.24	1,254,147.26	0.00
1E-D1	30711XPY4	11/22/2024	5.37130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XPZ1	11/22/2024	5.77130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XQA5	11/22/2024	6.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XQB3	11/22/2024	6.57130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XQC1	11/22/2024	7.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XQD9	11/22/2024	5.37130 %	54,212,498.59	250,748.32	947,379.36	0.00	53,265,119.24	1,198,127.68	0.00
1E-F2	30711XQE7	11/22/2024	5.77130 %	54,212,498.59	269,421.51	947,379.36	0.00	53,265,119.24	1,216,800.87	0.00
1E-F3	30711XQF4	11/22/2024	6.17130 %	54,212,498.59	288,094.70	947,379.36	0.00	53,265,119.24	1,235,474.06	0.00
1E-F4	30711XQG2	11/22/2024	6.57130 %	54,212,498.59	306,767.90	947,379.36	0.00	53,265,119.24	1,254,147.26	0.00
1E-F5	30711XQH0	11/22/2024	7.17130 %	54,212,498.59	334,777.69	947,379.36	0.00	53,265,119.24	1,282,157.05	0.00
1-X1	30711XQJ6	11/22/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	30711XQK3	11/22/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X3	30711XQL1	11/22/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	30711XQM9	11/22/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	30711XQN7	11/22/2024	1.80000 %	0.00	84,029.37	0.00	0.00	0.00	84,029.37	0.00
1-Y2	30711XQP2	11/22/2024	1.40000 %	0.00	65,356.18	0.00	0.00	0.00	65,356.18	0.00
1-Y3	30711XQQ0	11/22/2024	1.00000 %	0.00	46,682.98	0.00	0.00	0.00	46,682.98	0.00
1-Y4	30711XQR8	11/22/2024	0.60000 %	0.00	28,009.79	0.00	0.00	0.00	28,009.79	0.00
Totals				11,226,188,994.94	4,062,893.46	86,778,049.84	225,917.88	11,139,185,027.33	90,840,943.30	4,315,810.48

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-Nov-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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Series 2017-C05



Distribution Date: 25-Nov-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	9,737,778,072.09	24,780,048.68	43,561,771.48	0.00	0.00	68,341,820.16	9,669,436,251.93	0.22962008	68,341,820.16
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	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.90963250	947,379.36
1M-CH	247,702,062.06	229,325,374.48	1,475,633.77	2,531,894.59	0.00	0.00	4,007,528.36	225,317,846.12	0.90963250	4,007,528.36
1M-2	158,939,969.00	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.33512728	947,379.36
1M-2H	672,333,939.00	229,325,374.48	1,475,633.77	2,531,894.59	0.00	0.00	4,007,528.36	225,317,846.12	0.33512788	4,007,528.36
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	214,666,398.40	0.00	0.00	0.00	225,917.88	225,917.88	214,440,480.52	0.98027115	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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Series 2017-C05



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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	58,556,745.94	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.90963250	947,379.36
1E-C2	58,556,745.94	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.90963250	947,379.36
1E-C3	58,556,745.94	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.90963250	947,379.36
1E-C4	58,556,745.94	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.90963250	947,379.36
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	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.48980160	947,379.36
1E-F2	108,748,357.47	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.48980160	947,379.36
1E-F3	108,748,357.47	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.48980160	947,379.36
1E-F4	108,748,357.47	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.48980160	947,379.36
1E-F5	108,748,357.47	54,212,498.59	348,839.69	598,539.66	0.00	0.00	947,379.36	53,265,119.24	0.48980160	947,379.36
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	11,226,188,994.94	31,568,552.81	55,209,496.92	0.00	225,917.88	87,003,967.72	11,139,185,027.33	0.24077462	86,778,049.84

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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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	231.24299512	0.58845176	1.03446129	0.00000000	0.00000000	1.62291306	229.62008206	0.22962008	1.62291306
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	925.81132574	5.95729295	10.22153213	0.00000000	0.00000000	16.17882525	909.63250066	0.90963250	16.17882525
1M-CH	247,702,062.06	925.81132580	5.95729304	10.22153215	0.00000000	0.00000000	16.17882518	909.63250062	0.90963250	16.17882518
1M-2	158,939,969.00	341.08788954	2.19478896	3.76582218	0.00000000	0.00000000	5.96061120	335.12727840	0.33512728	5.96061120
1M-2H	672,333,939.00	341.08849959	2.19479292	3.76582892	0.00000000	0.00000000	5.96062184	335.12787776	0.33512788	5.96062184
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	981.30388579	0.00000000	0.00000000	0.00000000	1.03273775	1.03273775	980.27114804	0.98027115	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-Nov-2024
 11-Nov-2024 1:52:52 PM

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	925.81132574	5.95729295	10.22153213	0.00000000	0.00000000	16.17882525	909.63250066	0.90963250	16.17882525
1E-C2	58,556,745.94	925.81132574	5.95729295	10.22153213	0.00000000	0.00000000	16.17882525	909.63250066	0.90963250	16.17882525
1E-C3	58,556,745.94	925.81132574	5.95729295	10.22153213	0.00000000	0.00000000	16.17882525	909.63250066	0.90963250	16.17882525
1E-C4	58,556,745.94	925.81132574	5.95729295	10.22153213	0.00000000	0.00000000	16.17882525	909.63250066	0.90963250	16.17882525
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	498.51326357	3.20776974	5.50389609	0.00000000	0.00000000	8.71166592	489.80159774	0.48980160	8.71166592
1E-F2	108,748,357.47	498.51326357	3.20776974	5.50389609	0.00000000	0.00000000	8.71166592	489.80159774	0.48980160	8.71166592
1E-F3	108,748,357.47	498.51326357	3.20776974	5.50389609	0.00000000	0.00000000	8.71166592	489.80159774	0.48980160	8.71166592
1E-F4	108,748,357.47	498.51326357	3.20776974	5.50389609	0.00000000	0.00000000	8.71166592	489.80159774	0.48980160	8.71166592
1E-F5	108,748,357.47	498.51326357	3.20776974	5.50389609	0.00000000	0.00000000	8.71166592	489.80159774	0.48980160	8.71166592
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-Nov-2024
 11-Nov-2024 1:52:52 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 %	9,737,778,072.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,669,436,251.93
1M-1	N/A	N/A	5.52130 %	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	7.17130 %	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	7.17130 %	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	10/25/24 - 11/24/24	31	7.17130 %	54,212,498.59	334,777.69	0.00	0.00	0.00	0.00	334,777.69	0.00	53,265,119.24
1M-CH	N/A	N/A	0.00000 %	229,325,374.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	225,317,846.12
1M-2	10/25/24 - 11/24/24	31	7.17130 %	54,212,498.59	334,777.69	0.00	0.00	0.00	0.00	334,777.69	0.00	53,265,119.24
1M-2H	N/A	N/A	0.00000 %	229,325,374.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	225,317,846.12
1B-1	10/25/24 - 11/24/24	31	8.57130 %	51,530,558.00	380,338.89	0.00	0.00	0.00	0.00	380,338.89	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 %	214,666,398.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,440,480.52
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	10/25/24 - 11/24/24	31	1.80000 %	54,212,498.59	84,029.37	0.00	0.00	0.00	0.00	84,029.37	0.00	53,265,119.24
1C-I2	10/25/24 - 11/24/24	31	1.40000 %	54,212,498.59	65,356.18	0.00	0.00	0.00	0.00	65,356.18	0.00	53,265,119.24
1C-I3	10/25/24 - 11/24/24	31	1.00000 %	54,212,498.59	46,682.98	0.00	0.00	0.00	0.00	46,682.98	0.00	53,265,119.24
1C-I4	10/25/24 - 11/24/24	31	0.60000 %	54,212,498.59	28,009.79	0.00	0.00	0.00	0.00	28,009.79	0.00	53,265,119.24
1E-A1	N/A	N/A	5.37130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.77130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.57130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.37130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.77130 %	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-Nov-2024
11-Nov-2024 1:52:52 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	6.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.57130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	10/25/24 - 11/24/24	31	5.37130 %	54,212,498.59	250,748.32	0.00	0.00	0.00	0.00	250,748.32	0.00	53,265,119.24
1E-C2	10/25/24 - 11/24/24	31	5.77130 %	54,212,498.59	269,421.51	0.00	0.00	0.00	0.00	269,421.51	0.00	53,265,119.24
1E-C3	10/25/24 - 11/24/24	31	6.17130 %	54,212,498.59	288,094.70	0.00	0.00	0.00	0.00	288,094.70	0.00	53,265,119.24
1E-C4	10/25/24 - 11/24/24	31	6.57130 %	54,212,498.59	306,767.90	0.00	0.00	0.00	0.00	306,767.90	0.00	53,265,119.24
1E-D1	N/A	N/A	5.37130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.77130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.57130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.17130 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	10/25/24 - 11/24/24	31	5.37130 %	54,212,498.59	250,748.32	0.00	0.00	0.00	0.00	250,748.32	0.00	53,265,119.24
1E-F2	10/25/24 - 11/24/24	31	5.77130 %	54,212,498.59	269,421.51	0.00	0.00	0.00	0.00	269,421.51	0.00	53,265,119.24
1E-F3	10/25/24 - 11/24/24	31	6.17130 %	54,212,498.59	288,094.70	0.00	0.00	0.00	0.00	288,094.70	0.00	53,265,119.24
1E-F4	10/25/24 - 11/24/24	31	6.57130 %	54,212,498.59	306,767.90	0.00	0.00	0.00	0.00	306,767.90	0.00	53,265,119.24
1E-F5	10/25/24 - 11/24/24	31	7.17130 %	54,212,498.59	334,777.69	0.00	0.00	0.00	0.00	334,777.69	0.00	53,265,119.24
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	10/25/24 - 11/24/24	31	1.80000 %	54,212,498.59	84,029.37	0.00	0.00	0.00	0.00	84,029.37	0.00	53,265,119.24
1-Y2	10/25/24 - 11/24/24	31	1.40000 %	54,212,498.59	65,356.18	0.00	0.00	0.00	0.00	65,356.18	0.00	53,265,119.24
1-Y3	10/25/24 - 11/24/24	31	1.00000 %	54,212,498.59	46,682.98	0.00	0.00	0.00	0.00	46,682.98	0.00	53,265,119.24
1-Y4	10/25/24 - 11/24/24	31	0.60000 %	54,212,498.59	28,009.79	0.00	0.00	0.00	0.00	28,009.79	0.00	53,265,119.24
Totals					4,062,893.46	0.00	0.00	0.00	0.00	4,062,893.46	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-Nov-2024
11-Nov-2024 1:52:52 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 %	231.24299512	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	229.62008206
1M-1	353,291,000.00	5.52130 %	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	7.17130 %	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	7.17130 %	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	7.17130 %	925.81132574	5.71714983	0.00000000	0.00000000	0.00000000	0.00000000	5.71714983	0.00000000	909.63250066
1M-CH	247,702,062.06	0.00000 %	925.81132580	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	909.63250062
1M-2	158,939,969.00	7.17130 %	341.08788954	2.10631531	0.00000000	0.00000000	0.00000000	0.00000000	2.10631531	0.00000000	335.12727840
1M-2H	672,333,939.00	0.00000 %	341.08849959	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	335.12787776
1B-1	51,530,558.00	8.57130 %	1000.00000000	7.38084167	0.00000000	0.00000000	0.00000000	0.00000000	7.38084167	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 %	981.30388579	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.27114804
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 %	925.81132574	1.43500751	0.00000000	0.00000000	0.00000000	0.00000000	1.43500751	0.00000000	909.63250066
1C-I2	0.00	1.40000 %	925.81132574	1.11611701	0.00000000	0.00000000	0.00000000	0.00000000	1.11611701	0.00000000	909.63250066
1C-I3	0.00	1.00000 %	925.81132574	0.79722634	0.00000000	0.00000000	0.00000000	0.00000000	0.79722634	0.00000000	909.63250066
1C-I4	0.00	0.60000 %	925.81132574	0.47833584	0.00000000	0.00000000	0.00000000	0.00000000	0.47833584	0.00000000	909.63250066
1E-A1	50,191,611.53	5.37130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	5.77130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.17130 %	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	6.57130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.37130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,191,611.53	5.77130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,191,611.53	6.17130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	50,191,611.53	6.57130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	58,556,745.94	5.37130 %	925.81132574	4.28214232	0.00000000	0.00000000	0.00000000	0.00000000	4.28214232	0.00000000	909.63250066
1E-C2	58,556,745.94	5.77130 %	925.81132574	4.60103282	0.00000000	0.00000000	0.00000000	0.00000000	4.60103282	0.00000000	909.63250066
1E-C3	58,556,745.94	6.17130 %	925.81132574	4.91992332	0.00000000	0.00000000	0.00000000	0.00000000	4.91992332	0.00000000	909.63250066
1E-C4	58,556,745.94	6.57130 %	925.81132574	5.23881399	0.00000000	0.00000000	0.00000000	0.00000000	5.23881399	0.00000000	909.63250066
1E-D1	100,383,223.06	5.37130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,383,223.06	5.77130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,383,223.06	6.17130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,383,223.06	6.57130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,383,223.06	7.17130 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	108,748,357.47	5.37130 %	498.51326357	2.30576650	0.00000000	0.00000000	0.00000000	0.00000000	2.30576650	0.00000000	489.80159774
1E-F2	108,748,357.47	5.77130 %	498.51326357	2.47747659	0.00000000	0.00000000	0.00000000	0.00000000	2.47747659	0.00000000	489.80159774
1E-F3	108,748,357.47	6.17130 %	498.51326357	2.64918668	0.00000000	0.00000000	0.00000000	0.00000000	2.64918668	0.00000000	489.80159774
1E-F4	108,748,357.47	6.57130 %	498.51326357	2.82089686	0.00000000	0.00000000	0.00000000	0.00000000	2.82089686	0.00000000	489.80159774
1E-F5	108,748,357.47	7.17130 %	498.51326357	3.07846204	0.00000000	0.00000000	0.00000000	0.00000000	3.07846204	0.00000000	489.80159774
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 %	498.51326357	0.77269553	0.00000000	0.00000000	0.00000000	0.00000000	0.77269553	0.00000000	489.80159774
1-Y2	0.00	1.40000 %	498.51326357	0.60098544	0.00000000	0.00000000	0.00000000	0.00000000	0.60098544	0.00000000	489.80159774
1-Y3	0.00	1.00000 %	498.51326357	0.42927527	0.00000000	0.00000000	0.00000000	0.00000000	0.42927527	0.00000000	489.80159774
1-Y4	0.00	0.60000 %	498.51326357	0.25756518	0.00000000	0.00000000	0.00000000	0.00000000	0.25756518	0.00000000	489.80159774

(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	1,907,580.48
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(225,917.88)
Total Deposits	1,681,662.60
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,662,495.94
Total Withdrawals (Pool Distribution Amount)	1,681,662.60
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	73,522,645.75
Total Principal Reduction Cumulative	33,370,042,370.59
Scheduled Principal Current	26,604,522.14
Scheduled Principal Cumulative	4,056,186,199.64
Unscheduled Principal Current	46,692,205.73
Unscheduled Principal Cumulative	29,309,540,356.97
Senior Reduction Amount	68,341,820.16
Subordinate Reduction Amount	4,954,907.71
Calculated Tranche Write-down Amount	225,917.88
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	68,046.50
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	56891
Period Reference Pool Removal Loan Count	265
Period Ending Loan Count	56626
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	10,381,215,988.85
Period PIF Loan Count Current	256
PIF Loan Count Cumulative	117731
Period PIF Loan UPB Current	39,440,546.60
PIF Loan UPB Cumulative	28,120,735,816.93
Period Partial Prepayment Amount	6,376,210.62
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	1,270,045.24
Credit Event Amount Cumulative	23,462,407.19
Total Active Modified Loan Count	863
Total Active Modified Loan UPB	208,461,756.71
Adjusted SOFR	4.971300%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.142243%
Subordinate Percentage	6.857757%
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 %	4.150000 %	4.170000 %
1M-2	0.00	0.00	1.000000 %	4.150000 %	4.170000 %
1M-2H	0.00	0.00	1.000000 %	4.150000 %	4.170000 %
1B-1	0.00	0.00	0.500000 %	2.050000 %	2.070000 %
1B-1H	0.00	0.00	0.500000 %	2.050000 %	2.070000 %
1B-2H	225,917.88	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	424	79,758,289.85	0.748773 %	0.768294 %
60 Days	135	25,817,226.04	0.238406 %	0.248692 %
90 Days	61	11,711,981.26	0.107724 %	0.112819 %
120 Days	37	7,688,710.34	0.065341 %	0.074064 %
150 Days	29	6,139,754.96	0.051213 %	0.059143 %
180+ Days	127	25,432,636.34	0.224279 %	0.244987 %
Totals	813	156,548,598.79	1.435736 %	1.507999 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	319	85,066,446.99	68,046.50	0.079992

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	224,693.43	163.84	0.072917
Summary	0042989071	167,321.98	87.15	0.052085
Summary	0042990161	83,693.32	52.31	0.062502
Summary	0042991392	134,833.87	152.89	0.113391
Summary	0042994080	204,065.63	148.80	0.072918
Summary	0042997000	89,683.39	9.34	0.010414
Summary	0042999210	279,026.29	232.52	0.083333
Summary	0043000107	244,949.07	229.64	0.093750
Summary	0043000139	318,588.83	298.68	0.093751
Summary	0043002121	365,286.99	187.21	0.051250
Summary	0043002721	263,219.22	82.26	0.031252
Summary	0043004734	464,715.26	290.45	0.062501
Summary	0043004745	570,019.29	529.64	0.092916
Summary	0043004835	343,765.26	134.36	0.039085
Summary	0043004978	142,791.91	112.08	0.078492
Summary	0043005227	282,048.42	224.30	0.079525
Summary	0043005454	210,173.53	87.57	0.041666
Summary	0043005463	151,870.77	221.48	0.145835
Summary	0043005541	185,056.18	57.83	0.031250
Summary	0043005986	117,168.73	129.42	0.110456
Summary	0043007027	308,069.27	192.54	0.062499
Summary	0043007084	176,748.75	294.58	0.166666
Summary	0043007924	257,911.68	80.60	0.031251
Summary	0043007942	417,545.15	387.97	0.092917
Summary	0043008349	299,600.50	187.25	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043008605	252,797.39	210.66	0.083332
Summary	0043008729	158,655.42	122.30	0.077085
Summary	0043009223	119,684.82	152.55	0.127460
Summary	0043009895	168,071.57	245.10	0.145831
Summary	0043010779	360,235.25	450.29	0.124999
Summary	0043010911	110,549.23	115.16	0.104171
Summary	0043011345	434,160.43	403.41	0.092917
Summary	0043011387	111,588.75	127.86	0.114581
Summary	0043011482	219,761.96	158.41	0.072083
Summary	0043013742	103,105.45	85.92	0.083332
Summary	0043013785	544,685.48	397.17	0.072917
Summary	0043013870	254,393.33	231.83	0.091131
Summary	0043014498	139,207.34	133.88	0.096173
Summary	0043014727	360,677.15	150.28	0.041666
Summary	0043014979	352,436.24	403.83	0.114582
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	562,038.21	175.64	0.031251
Summary	0043016526	502,563.40	209.40	0.041666
Summary	0043017262	109,296.81	11.39	0.010421
Summary	0043017323	194,101.94	141.53	0.072915
Summary	0043018058	288,504.11	2.51	0.000870
Summary	0043018931	195,327.60	245.80	0.125840
Summary	0043019573	353,591.19	361.87	0.102341
Summary	0043019839	218,225.03	188.61	0.086429
Summary	0043020086	138,984.21	57.91	0.041667
Summary	0043020147	66,856.88	20.89	0.031246
Summary	0043020468	229,765.38	38.51	0.016761
Summary	0043020563	302,837.20	252.36	0.083332
Summary	0043021188	196,957.56	20.52	0.010418
Summary	0043022819	100,208.55	9.60	0.009580
Summary	0043023286	344,113.58	35.85	0.010418
Summary	0043024060	721,682.79	491.25	0.068070
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043025624	364,607.56	265.86	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043026268	401,333.65	209.03	0.052084
Summary	0043027378	409,393.43	298.52	0.072918
Summary	0043027589	375,031.88	351.21	0.093648
Summary	0043029082	347,530.95	289.61	0.083334
Summary	0043030314	592,859.33	555.81	0.093751
Summary	0043031916	233,845.02	243.59	0.104167
Summary	0043031968	545,344.74	738.49	0.135417
Summary	0043032203	160,129.20	50.04	0.031250
Summary	0043032700	82,687.44	111.97	0.135414
Summary	0043033397	183,261.75	190.90	0.104168
Summary	0043033428	149,415.64	180.14	0.120563
Summary	0043033521	190,421.44	155.22	0.081514
Summary	0043034369	200,218.56	208.56	0.104166
Summary	0043034643	123,312.66	12.85	0.010421
Summary	0043034961	285,789.46	59.54	0.020834
Summary	0043035160	103,486.94	90.05	0.087016
Summary	0043035602	198,628.83	155.68	0.078377
Summary	0043035796	282,960.11	176.85	0.062500
Summary	0043036420	303,099.07	378.87	0.124999
Summary	0043036460	327,718.64	31.41	0.009584
Summary	0043038606	98,597.66	91.61	0.092913
Summary	0043038991	119,339.64	198.90	0.166667
Summary	0043039212	438,860.23	346.30	0.078909
Summary	0043039420	201,443.51	419.67	0.208331
Summary	0043039466	413,362.61	39.83	0.009636
Summary	0043039642	221,333.50	261.17	0.117998
Summary	0043040508	120,950.18	112.38	0.092914
Summary	0043041335	79,829.90	133.05	0.166667
Summary	0043041782	81,105.76	118.28	0.145834
Summary	0043041783	68,686.57	100.17	0.145836
Summary	0043042239	238,419.62	223.52	0.093751
Summary	0043042445	163,842.90	34.13	0.020831
Summary	0043042501	191,105.04	140.53	0.073535
Summary	0043043033	472,547.25	246.12	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043043659	298,686.01	300.95	0.100758
Summary	0043044023	283,404.55	88.56	0.031249
Summary	0043044078	392,125.28	163.39	0.041668
Summary	0043045670	242,582.09	151.61	0.062498
Summary	0043046513	181,793.80	284.05	0.156248
Summary	0043047008	414,742.52	216.01	0.052083
Summary	0043047450	189,506.92	98.70	0.052083
Summary	0043047618	102,196.48	127.75	0.125004
Summary	0043047907	159,528.79	33.24	0.020836
Summary	0043049357	139,783.64	101.93	0.072920
Summary	0043049816	250,608.19	156.63	0.062500
Summary	0043050296	210,490.55	263.11	0.124998
Summary	0043050510	355,794.96	259.43	0.072916
Summary	0043051737	327,836.71	136.60	0.041667
Summary	0043052038	236,289.93	73.84	0.031250
Summary	0043052177	254,896.70	18.03	0.007073
Summary	0043052196	204,926.26	128.08	0.062501
Summary	0043052353	486,461.29	425.28	0.087423
Summary	0043052554	401,720.61	292.92	0.072916
Summary	0043052557	148,386.04	170.03	0.114586
Summary	0043053268	269,382.71	261.65	0.097129
Summary	0043053477	373,035.26	313.20	0.083960
Summary	0043054701	230,654.99	192.21	0.083332
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055214	159,126.33	26.37	0.016572
Summary	0043055485	364,503.63	151.88	0.041668
Summary	0043056714	155,803.40	81.15	0.052085
Summary	0043056857	216,590.59	221.52	0.102276
Summary	0043058838	267,518.20	167.20	0.062500
Summary	0043059118	262,165.40	245.78	0.093750
Summary	0043059200	459,921.87	287.45	0.062500
Summary	0043059790	174,138.01	18.14	0.010417
Summary	0043059994	468,648.79	536.99	0.114583
Summary	0043060406	241,556.14	75.49	0.031252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043060764	594,494.63	990.82	0.166666
Summary	0043060946	370,288.08	270.00	0.072916
Summary	0043061462	439,791.24	595.55	0.135417
Summary	0043061504	345,241.97	395.59	0.114583
Summary	0043062246	128,759.75	213.04	0.165455
Summary	0043062379	118,986.86	127.66	0.107289
Summary	0043062386	121,135.50	120.60	0.099558
Summary	0043062428	113,045.72	108.90	0.096333
Summary	0043062466	238,760.93	273.58	0.114583
Summary	0043062635	145,875.59	176.63	0.121083
Summary	0043062966	199,212.28	103.76	0.052085
Summary	0043063242	179,733.75	149.78	0.083334
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	293,683.71	214.14	0.072915
Summary	0043068369	187,990.09	191.93	0.102096
Summary	0043069368	101,719.24	113.87	0.111945
Summary	0043073151	346,483.30	105.39	0.030417
Summary	0043074482	177,246.51	221.56	0.125001
Summary	0043075885	473,307.42	390.70	0.082547
Summary	0043076172	236,238.21	98.43	0.041666
Summary	0043076277	119,102.41	37.22	0.031250
Summary	0043076297	327,651.26	113.50	0.034640
Summary	0043076309	181,291.76	123.59	0.068172
Summary	0043076726	378,917.48	182.29	0.048108
Summary	0043077078	592,278.29	654.03	0.110426
Summary	0043077854	369,822.62	269.66	0.072916
Summary	0043078227	330,473.22	40.60	0.012285
Summary	0043078318	197,467.44	61.71	0.031251
Summary	0043078379	93,790.94	107.47	0.114585
Summary	0043078608	146,051.15	197.41	0.135165
Summary	0043079276	225,291.99	136.11	0.060415
Summary	0043079331	316,379.47	65.91	0.020833
Summary	0043079612	163,250.00	136.04	0.083332
Summary	0043079623	168,750.54	158.20	0.093748

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079628	157,761.03	98.60	0.062500
Summary	0043079677	387,968.60	606.20	0.156250
Summary	0043079745	227,038.04	165.55	0.072917
Summary	0043079811	296,761.80	185.48	0.062501
Summary	0043080065	314,558.78	393.20	0.125000
Summary	0043080372	171,179.26	106.99	0.062502
Summary	0043080435	143,473.58	119.56	0.083332
Summary	0043080750	208,024.34	216.69	0.104166
Summary	0043081009	473,712.21	444.11	0.093751
Summary	0043081348	198,780.95	269.18	0.135415
Summary	0043081492	314,969.74	164.05	0.052084
Summary	0043081522	229,553.86	215.21	0.093751
Summary	0043081856	248,992.39	285.30	0.114582
Summary	0043082289	419,270.57	349.39	0.083333
Summary	0043082426	132,725.89	138.26	0.104170
Summary	0043082671	219,417.26	91.42	0.041665
Summary	0043082928	550,822.18	573.77	0.104166
Summary	0043083249	190,682.89	190.26	0.099778
Summary	0043083275	235,148.13	244.95	0.104168
Summary	0043083515	142,615.53	103.99	0.072916
Summary	0043083559	275,606.66	200.96	0.072916
Summary	0043083724	246,481.44	9.69	0.003931
Summary	0043083911	139,214.94	56.85	0.040836
Summary	0043084083	114,555.58	163.10	0.142376
Summary	0043084150	102,596.40	117.56	0.114585
Summary	0043084236	331,960.89	207.48	0.062501
Summary	0043084262	214,104.96	289.93	0.135415
Summary	0043084926	194,405.29	182.25	0.093747
Summary	0043085195	412,535.93	257.83	0.062499
Summary	0043085210	105,695.46	88.08	0.083334
Summary	0043085287	98,679.90	18.29	0.018535
Summary	0043085295	346,061.03	201.87	0.058334
Summary	0043085405	523,163.51	272.48	0.052083
Summary	0043085994	295,694.27	30.80	0.010416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043089192	226,237.22	117.83	0.052082
Summary	0043089487	370,331.17	344.10	0.092917
Summary	0043090635	740,141.19	633.61	0.085607
Summary	0043090825	335,151.47	209.47	0.062500
Summary	0043092160	113,814.80	23.71	0.020832
Summary	0043092896	379,021.47	118.44	0.031249
Summary	0043092921	343,296.57	321.84	0.093750
Summary	0043095135	115,068.45	107.88	0.093753
Summary	0043095461	219,813.60	239.07	0.108760
Summary	0043095536	233,785.61	168.52	0.072083
Summary	0043096266	224,282.69	46.73	0.020835
Summary	0043096812	199,808.31	145.69	0.072915
Summary	0043096828	183,498.30	133.80	0.072916
Summary	0043097646	588,821.34	306.68	0.052084
Summary	0043099839	101,282.08	84.40	0.083332
Summary	0043100214	380,640.96	515.45	0.135416
Summary	0043101332	526,749.90	438.96	0.083334
Summary	0043102995	465,549.21	436.45	0.093749
Summary	0043103008	188,347.39	166.44	0.088369
Summary	0043103114	209,686.38	196.58	0.093750
Summary	0043103396	166,503.29	156.10	0.093752
Summary	0043103875	361,816.14	226.14	0.062501
Summary	0043104805	235,347.14	122.58	0.052085
Summary	0043105244	478,919.61	399.10	0.083333
Summary	0043105873	137,253.80	85.78	0.062497
Summary	0043106759	212,309.22	191.32	0.090114
Summary	0043107168	435,443.98	317.51	0.072916
Summary	0043107177	436,580.83	127.72	0.029255
Summary	0043107624	284,489.26	88.90	0.031249
Summary	0043108581	213,464.66	222.36	0.104167
Summary	0043109588	230,181.92	143.86	0.062498
Summary	0043109733	132,625.12	13.82	0.010420
Summary	0043109915	420,411.13	293.48	0.069808
Summary	0043110243	424,217.14	462.69	0.109069

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043110438	255,138.58	132.88	0.052082
Summary	0043111439	170,124.07	17.72	0.010416
Summary	0043111868	335,648.76	338.31	0.100793
Summary	0043112501	454,157.58	378.46	0.083332
Summary	0043112848	239,399.25	124.69	0.052085
Summary	0043113013	196,775.08	81.99	0.041667
Summary	0043113549	135,057.40	140.68	0.104163
Summary	0043113712	581,386.69	908.42	0.156251
Summary	0043113768	379,128.28	15.11	0.003985
Summary	0043115246	332,691.95	323.44	0.097219
Summary	0043115561	176,690.28	110.43	0.062499
Summary	0043115750	205,885.91	48.54	0.023576
Summary	0043116297	404,976.44	426.58	0.105335
Summary	0043116336	113,405.21	11.81	0.010414
Summary	0043117562	169,410.49	157.01	0.092680
Summary	0043118861	632,762.64	1,186.43	0.187500
Summary	0043119079	215,947.84	247.44	0.114583
Summary	0043119225	328,080.02	270.87	0.082562
Summary	0043120136	380,842.23	396.71	0.104166
Summary	0043120786	393,934.54	574.49	0.145834
Summary	0043121547	142,637.89	148.58	0.104166
Summary	0043122217	296,989.50	340.30	0.114583
Summary	0043122760	148,925.59	248.21	0.166667
Summary	0043124215	368,936.91	153.72	0.041666
Summary	0043124236	77,477.30	88.78	0.114588
Summary	0043125984	295,773.01	123.24	0.041667
Summary	0043126405	266,457.04	202.72	0.076080
Summary	0043126783	179,198.55	224.00	0.125001
Summary	0043127853	366,659.04	143.66	0.039181
Summary	0043127907	229,553.86	215.21	0.093751
Summary	0043129058	120,050.54	112.55	0.093752
Summary	0043129146	509,074.09	795.43	0.156250
Summary	0043130756	316,544.66	131.89	0.041666
Summary	0043131495	119,744.58	149.68	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132081	585,373.47	487.81	0.083333
Summary	0043132568	302,052.97	125.86	0.041668
Summary	0043132952	126,873.35	54.12	0.042657
Summary	0043133194	345,656.13	387.21	0.112022
Summary	0043133704	120,881.41	100.73	0.083330
Summary	0043134464	173,391.60	152.54	0.087974
Summary	0043136619	364,005.27	265.42	0.072917
Summary	0043136848	96,071.38	60.04	0.062495
Summary	0043137024	123,873.36	103.23	0.083335
Summary	0043137245	422,240.80	351.87	0.083334
Summary	0043138886	373,163.05	272.10	0.072917
Summary	0043139417	330,273.88	68.81	0.020834
Summary	0043140083	237,198.82	74.12	0.031248
Summary	0043143098	134,425.78	168.03	0.124998
Summary	0043144135	173,214.79	163.59	0.094443
Summary	0043144838	110,005.41	45.84	0.041671
Summary	0043144944	274,836.33	143.14	0.052082
Summary	0043145622	157,997.11	164.58	0.104166
Summary	0043146073	356,441.48	408.42	0.114583
Summary	0043146172	219,569.69	181.43	0.082630
Summary	0043146210	296,372.27	87.54	0.029537
Summary	0043146228	416,328.82	607.15	0.145834
Summary	0043146636	240,730.18	245.50	0.101981
Summary	0043146898	374,310.07	428.90	0.114584
Summary	0043146960	114,410.31	131.10	0.114588
Summary	0043147108	145,826.29	177.88	0.121981
Summary	0043147249	361,436.47	489.45	0.135418
Summary	0043147277	591,189.84	637.52	0.107837
Summary	0043147338	241,305.96	351.90	0.145831
Summary	0043147538	278,218.55	173.89	0.062501
Summary	0043147822	138,115.03	86.32	0.062499
Summary	0043148396	393,796.85	164.08	0.041666
Summary	0043148665	159,259.38	195.47	0.122737
Summary	0043148700	241,966.36	176.43	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	104,649.85	94.02	0.089842
Summary	0043151264	260,470.42	81.40	0.031251
Summary	0043152166	211,297.76	271.34	0.128416
Summary	0043152386	177,507.83	55.47	0.031249
Summary	0043154047	106,085.80	2.33	0.002196
Summary	0043154084	319,707.07	166.51	0.052082
Summary	0043156064	532,422.90	221.84	0.041666
Summary	0043156689	363,115.46	113.47	0.031249
Summary	0043157379	407,951.19	254.97	0.062500
Summary	0043157728	213,930.04	245.13	0.114584
Summary	0043157732	454,450.50	710.08	0.156250
Summary	0043158175	378,161.25	196.96	0.052084
Summary	0043158559	161,183.09	100.74	0.062500
Summary	0043159053	149,368.89	143.97	0.096386
Summary	0043159431	155,014.67	113.03	0.072916
Summary	0043160396	616,455.39	706.36	0.114584
Summary	0043161040	52,572.92	50.24	0.095563
Summary	0043161245	514,607.62	536.05	0.104167
Summary	0043161386	230,832.56	247.51	0.107225
Summary	0043162097	83,986.88	113.73	0.135414
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
9	1,270,045.24	156,807.44	12.347

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043007196	216,028.00	5,660.06	2.620
0043012797	62,918.07	6,682.61	10.621
0043062195	113,605.56	15,138.36	13.325
0043062272	161,742.60	37,693.68	23.305
0043069373	93,875.33	9,477.68	10.096
0043101558	132,026.82	11,951.97	9.053
0043108059	222,826.97	54,370.28	24.400
0043129416	167,299.49	(2,227.27)	(1.331)
0043144334	99,722.40	18,060.07	18.110

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	1,199,908.70	69,110.44	217,988.50	18.167

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0042998286	287,317.46	19,940.43	47,341.54	16.477
0043033187	180,556.18	9,380.10	18,683.92	10.348
0043065594	455,810.19	15,582.59	84,342.18	18.504
0043125088	276,224.87	24,207.32	67,620.86	24.480

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
135	23,462,407.19	4,315,813.98	18.395

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
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
0043007196	216,028.00	5,660.06	2.620
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
0043012797	62,918.07	6,682.61	10.621
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	18,683.92	10.348
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0043062195	113,605.56	15,138.36	13.325
0043062272	161,742.60	37,693.68	23.305
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	84,342.18	18.504
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
0043069373	93,875.33	9,477.68	10.096
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)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0043101558	132,026.82	11,951.97	9.053
0043106029	279,554.60	151,663.09	54.252
0043106926	87,447.93	23,317.09	26.664
0043108059	222,826.97	54,370.28	24.400
0043108242	57,689.10	(1,466.71)	(2.542)
0043108983	314,254.74	83,441.12	26.552
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043125088	276,224.87	67,620.86	24.480
0043128952	221,411.86	(3,432.24)	(1.550)
0043129416	167,299.49	(2,227.27)	(1.331)
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
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
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	13	2,469,953.94	225,917.88	0.002 %	0	0.00	0.00	0.000 %	13	2,469,953.94	225,917.88	0.002 %

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	0042998286	320,000.00	3.375 %	CA	74.00	360	287,317.46	03/31/2024	19,940.43	47,341.54
Summary	0043007196	245,000.00	3.875 %	TX	69.00	325	216,028.00	10/31/2024	5,660.06	5,660.06
Summary	0043012797	79,000.00	3.990 %	TX	80.00	360	62,918.07	10/31/2024	6,682.61	6,682.61
Summary	0043033187	188,000.00	4.500 %	AZ	80.00	360	180,556.18	09/30/2024	9,380.10	18,683.92
Summary	0043062195	127,000.00	4.375 %	NM	75.00	360	113,605.56	10/31/2024	15,138.36	15,138.36
Summary	0043062272	133,000.00	4.375 %	AZ	71.00	360	161,742.60	10/31/2024	37,693.68	37,693.68
Summary	0043065594	499,000.00	3.250 %	HI	76.00	360	455,810.19	03/31/2024	15,582.59	84,342.18
Summary	0043069373	105,000.00	4.875 %	PA	71.00	360	93,875.33	10/31/2024	9,477.68	9,477.68
Summary	0043101558	150,000.00	3.625 %	SC	79.00	360	132,026.82	10/31/2024	11,951.97	11,951.97
Summary	0043108059	162,000.00	3.250 %	TX	75.00	360	222,826.97	10/31/2024	54,370.28	54,370.28
Summary	0043125088	275,000.00	3.500 %	MA	65.00	360	276,224.87	03/31/2024	24,207.32	67,620.86
Summary	0043129416	146,000.00	4.125 %	FL	75.00	360	167,299.49	10/31/2024	(2,227.27)	(2,227.27)
Summary	0043144334	102,000.00	4.625 %	NJ	80.00	360	99,722.40	10/31/2024	18,060.07	18,060.07

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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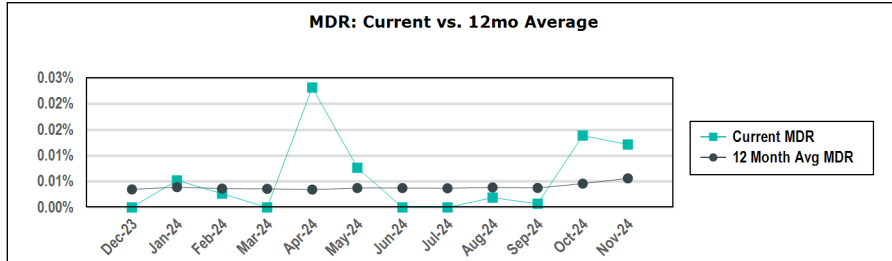
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Realized Loss Report - Collateral

Summary

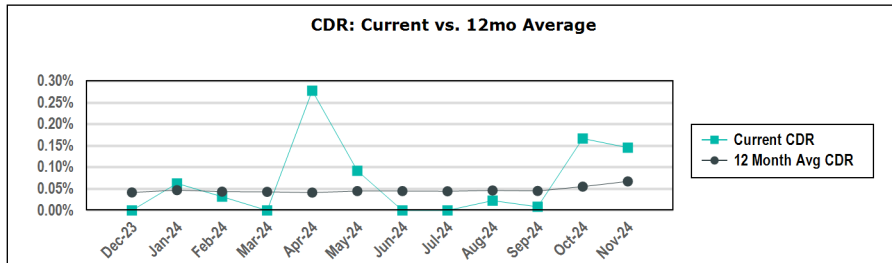
MDR

Current Month	0.012 %
3 Month Average	0.009 %
12 Month Average	0.006 %



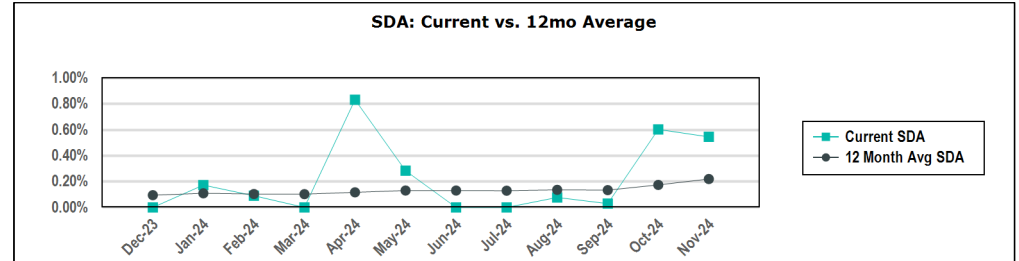
CDR

Current Month	0.146 %
3 Month Average	0.107 %
12 Month Average	0.067 %



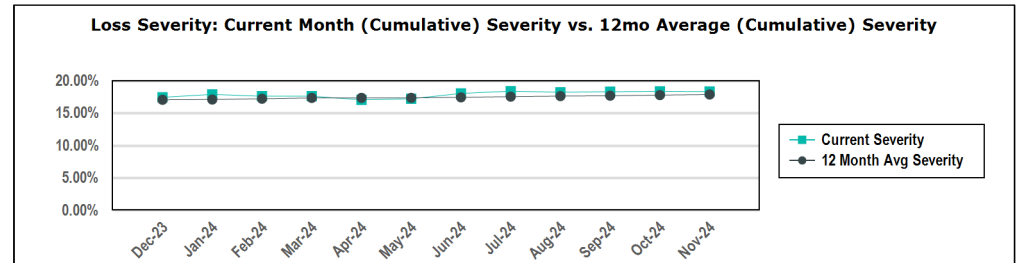
SDA

Current Month	0.546 %
3 Month Average	0.393 %
12 Month Average	0.220 %



Loss Severity

Current Month (Cumulative)	18.395 %
3 Month Average (Cumulative)	18.396 %
12 Month Average (Cumulative)	17.931 %



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.

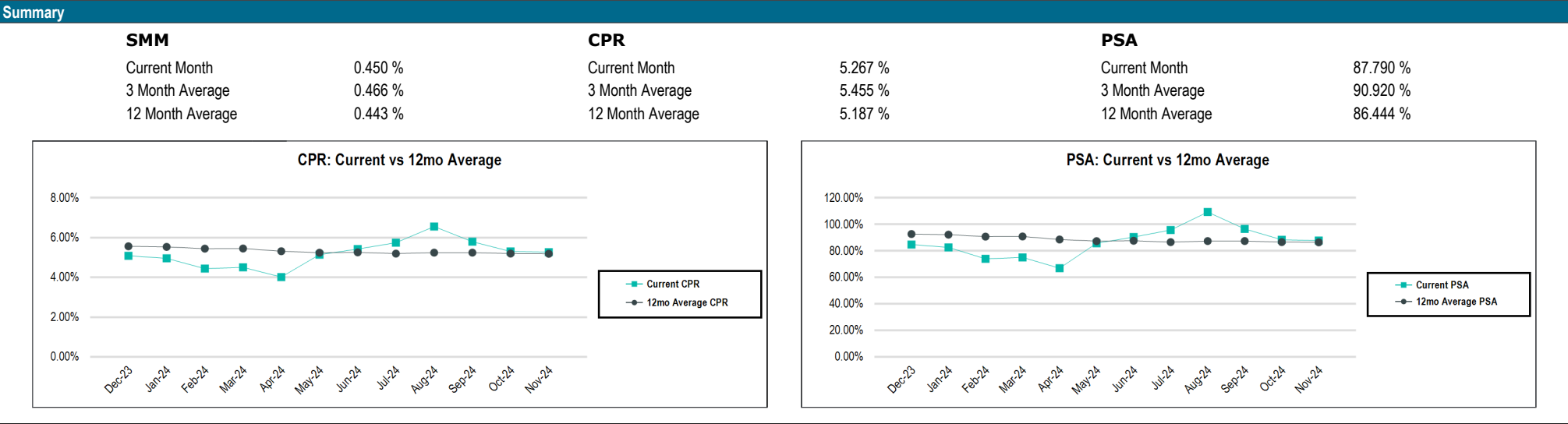
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Prepayment Rates



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

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

Bond Retirement Detail – Effective December 2022

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

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

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Supplemental Reporting

Bond Retirement Detail – Effective May 2023

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

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

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.