

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-Aug-2022
 04-Aug-2022 12:15:48 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		07/29/2022	0.00000 %	11,993,138,256.08	0.00	160,426,253.01	0.00	11,832,712,003.08	160,426,253.01	0.00
1M-1	30711XNS9	08/24/2022	2.80900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	08/24/2022	4.45900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	08/24/2022	4.45900 %	34,612,665.43	132,902.06	2,867,582.36	0.00	31,745,083.08	3,000,484.42	0.00
1M-BH		07/29/2022	0.00000 %	108,261,060.96	0.00	8,969,188.14	0.00	99,291,872.82	8,969,188.14	0.00
1M-2C	30711XNV2	08/24/2022	4.45900 %	74,194,252.84	284,883.26	0.00	0.00	74,194,252.84	284,883.26	0.00
1M-CH		07/29/2022	0.00000 %	232,064,555.16	0.00	0.00	0.00	232,064,555.16	0.00	0.00
1M-2	30711XNX8	08/24/2022	4.45900 %	108,806,918.27	417,785.32	2,867,582.36	0.00	105,939,335.92	3,285,367.68	0.00
1M-2H		07/29/2022	0.00000 %	340,325,616.12	0.00	8,969,188.14	0.00	331,356,427.98	8,969,188.14	0.00
1B-1	30711XNW0	08/24/2022	5.85900 %	207,818,000.00	1,048,493.76	0.00	0.00	207,818,000.00	1,048,493.76	0.00
1B-1H		07/29/2022	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		07/29/2022	0.00000 %	217,003,905.33	0.00	0.00	0.00	217,003,905.33	0.00	1,752,385.67
1A-I1	30711XNY6	08/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	08/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	08/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	08/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	08/24/2022	1.80000 %	0.00	53,649.63	0.00	0.00	0.00	53,649.63	0.00
1B-I2	30711XPJ7	08/24/2022	1.40000 %	0.00	41,727.49	0.00	0.00	0.00	41,727.49	0.00
1B-I3	30711XPL2	08/24/2022	1.00000 %	0.00	29,805.35	0.00	0.00	0.00	29,805.35	0.00
1B-I4	30711XPN8	08/24/2022	0.60000 %	0.00	17,883.21	0.00	0.00	0.00	17,883.21	0.00
1C-I1	30711XPQ1	08/24/2022	1.80000 %	0.00	115,001.09	0.00	0.00	0.00	115,001.09	0.00
1C-I2	30711XPS7	08/24/2022	1.40000 %	0.00	89,445.29	0.00	0.00	0.00	89,445.29	0.00
1C-I3	30711XPU2	08/24/2022	1.00000 %	0.00	63,889.50	0.00	0.00	0.00	63,889.50	0.00
1C-I4	30711XPW8	08/24/2022	0.60000 %	0.00	38,333.70	0.00	0.00	0.00	38,333.70	0.00
1E-A1	30711XNZ3	08/24/2022	2.65900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	08/24/2022	3.05900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	08/24/2022	3.45900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	08/24/2022	3.85900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	08/24/2022	2.65900 %	34,612,665.43	79,252.43	2,867,582.36	0.00	31,745,083.08	2,946,834.79	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2022
04-Aug-2022 12:15:48 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
1E-B2	30711XPB4	08/24/2022	3.05900 %	34,612,665.43	91,174.57	2,867,582.36	0.00	31,745,083.08	2,958,756.93	0.00
1E-B3	30711XPM0	08/24/2022	3.45900 %	34,612,665.43	103,096.71	2,867,582.36	0.00	31,745,083.08	2,970,679.07	0.00
1E-B4	30711XPP3	08/24/2022	3.85900 %	34,612,665.43	115,018.85	2,867,582.36	0.00	31,745,083.08	2,982,601.21	0.00
1E-C1	30711XPR9	08/24/2022	2.65900 %	74,194,252.84	169,882.17	0.00	0.00	74,194,252.84	169,882.17	0.00
1E-C2	30711XPT5	08/24/2022	3.05900 %	74,194,252.84	195,437.97	0.00	0.00	74,194,252.84	195,437.97	0.00
1E-C3	30711XPV0	08/24/2022	3.45900 %	74,194,252.84	220,993.76	0.00	0.00	74,194,252.84	220,993.76	0.00
1E-C4	30711XPX6	08/24/2022	3.85900 %	74,194,252.84	246,549.56	0.00	0.00	74,194,252.84	246,549.56	0.00
1E-D1	30711XPY4	08/24/2022	2.65900 %	34,612,665.43	79,252.43	2,867,582.36	0.00	31,745,083.08	2,946,834.79	0.00
1E-D2	30711XPZ1	08/24/2022	3.05900 %	34,612,665.43	91,174.57	2,867,582.36	0.00	31,745,083.08	2,958,756.93	0.00
1E-D3	30711XQA5	08/24/2022	3.45900 %	34,612,665.43	103,096.71	2,867,582.36	0.00	31,745,083.08	2,970,679.07	0.00
1E-D4	30711XQB3	08/24/2022	3.85900 %	34,612,665.43	115,018.85	2,867,582.36	0.00	31,745,083.08	2,982,601.21	0.00
1E-D5	30711XQC1	08/24/2022	4.45900 %	34,612,665.43	132,902.06	2,867,582.36	0.00	31,745,083.08	3,000,484.42	0.00
1E-F1	30711XQD9	08/24/2022	2.65900 %	108,806,918.27	249,134.60	2,867,582.36	0.00	105,939,335.92	3,116,716.96	0.00
1E-F2	30711XQE7	08/24/2022	3.05900 %	108,806,918.27	286,612.53	2,867,582.36	0.00	105,939,335.92	3,154,194.89	0.00
1E-F3	30711XQF4	08/24/2022	3.45900 %	108,806,918.27	324,090.47	2,867,582.36	0.00	105,939,335.92	3,191,672.83	0.00
1E-F4	30711XQG2	08/24/2022	3.85900 %	108,806,918.27	361,568.41	2,867,582.36	0.00	105,939,335.92	3,229,150.77	0.00
1E-F5	30711XQH0	08/24/2022	4.45900 %	108,806,918.27	417,785.32	2,867,582.36	0.00	105,939,335.92	3,285,367.68	0.00
1-X1	30711XQJ6	08/24/2022	1.80000 %	0.00	53,649.63	0.00	0.00	0.00	53,649.63	0.00
1-X2	30711XQK3	08/24/2022	1.40000 %	0.00	41,727.49	0.00	0.00	0.00	41,727.49	0.00
1-X3	30711XQL1	08/24/2022	1.00000 %	0.00	29,805.35	0.00	0.00	0.00	29,805.35	0.00
1-X4	30711XQM9	08/24/2022	0.60000 %	0.00	17,883.21	0.00	0.00	0.00	17,883.21	0.00
1-Y1	30711XQN7	08/24/2022	1.80000 %	0.00	168,650.72	0.00	0.00	0.00	168,650.72	0.00
1-Y2	30711XQP2	08/24/2022	1.40000 %	0.00	131,172.78	0.00	0.00	0.00	131,172.78	0.00
1-Y3	30711XQQ0	08/24/2022	1.00000 %	0.00	93,694.85	0.00	0.00	0.00	93,694.85	0.00
1-Y4	30711XQR8	08/24/2022	0.60000 %	0.00	56,216.91	0.00	0.00	0.00	56,216.91	0.00
Totals				14,479,489,112.77	6,308,642.57	224,245,947.05	0.00	14,255,243,165.89	230,554,589.62	1,752,385.67

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NOTE: Please see Additional Reporting Pages for the Principal Recovery Amount.

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2022
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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	11,993,138,256.08	26,452,373.13	133,973,879.88	0.00	0.00	160,426,253.01	11,832,712,003.08	0.28099139	160,426,253.01
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	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	198,912,330.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	63,595,219.58	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.49917405	2,867,582.36
1M-BH	198,912,330.42	108,261,060.96	1,478,912.00	7,490,276.14	0.00	0.00	8,969,188.14	99,291,872.82	0.49917405	8,969,188.14
1M-2C	74,194,252.84	74,194,252.84	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1M-CH	232,064,555.16	232,064,555.16	0.00	0.00	0.00	0.00	0.00	232,064,555.16	1.00000000	0.00
1M-2	201,384,692.00	108,806,918.27	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	105,939,335.92	0.52605456	2,867,582.36
1M-2H	629,889,216.00	340,325,616.12	1,478,912.00	7,490,276.14	0.00	0.00	8,969,188.14	331,356,427.98	0.52605509	8,969,188.14
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	217,003,905.33	0.00	0.00	0.00	0.00	0.00	217,003,905.33	0.99198932	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	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	63,595,219.58	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.49917405	2,867,582.36
1E-B2	63,595,219.58	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.49917405	2,867,582.36
1E-B3	63,595,219.58	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.49917405	2,867,582.36

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Series 2017-C05



Distribution Date: 25-Aug-2022
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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	63,595,219.58	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.49917405	2,867,582.36
1E-C1	74,194,252.84	74,194,252.84	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1E-C2	74,194,252.84	74,194,252.84	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1E-C3	74,194,252.84	74,194,252.84	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1E-C4	74,194,252.84	74,194,252.84	0.00	0.00	0.00	0.00	0.00	74,194,252.84	1.00000000	0.00
1E-D1	127,190,439.16	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.24958702	2,867,582.36
1E-D2	127,190,439.16	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.24958702	2,867,582.36
1E-D3	127,190,439.16	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.24958702	2,867,582.36
1E-D4	127,190,439.16	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.24958702	2,867,582.36
1E-D5	127,190,439.16	34,612,665.43	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	31,745,083.08	0.24958702	2,867,582.36
1E-F1	137,789,472.42	108,806,918.27	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	105,939,335.92	0.76884927	2,867,582.36
1E-F2	137,789,472.42	108,806,918.27	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	105,939,335.92	0.76884927	2,867,582.36
1E-F3	137,789,472.42	108,806,918.27	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	105,939,335.92	0.76884927	2,867,582.36
1E-F4	137,789,472.42	108,806,918.27	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	105,939,335.92	0.76884927	2,867,582.36
1E-F5	137,789,472.42	108,806,918.27	472,830.08	2,394,752.27	0.00	0.00	2,867,582.36	105,939,335.92	0.76884927	2,867,582.36
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	46,712,970,589.90	14,479,489,112.77	36,975,478.41	187,270,468.48	0.00	0.00	224,245,947.05	14,255,243,165.89	0.30516670	224,245,947.05

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$588,324,308 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Series 2017-C05



Distribution Date: 25-Aug-2022
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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	284.80102860	0.62816445	3.18147744	0.00000000	0.00000000	3.80964189	280.99138671	0.28099139	3.80964189
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	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	198,912,330.42	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	63,595,219.58	544.26520827	7.43499406	37.65616796	0.00000000	0.00000000	45.09116218	499.17404625	0.49917405	45.09116218
1M-BH	198,912,330.42	544.26520835	7.43499408	37.65616804	0.00000000	0.00000000	45.09116213	499.17404623	0.49917405	45.09116213
1M-2C	74,194,252.84	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	232,064,555.16	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	201,384,692.00	540.29388823	2.34789484	11.89143150	0.00000000	0.00000000	14.23932639	526.05456188	0.52605456	14.23932639
1M-2H	629,889,216.00	540.29440015	2.34789224	11.89141828	0.00000000	0.00000000	14.23931052	526.05508963	0.52605509	14.23931052
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	991.98932446	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.98932446	0.99198932	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	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	63,595,219.58	544.26520827	7.43499406	37.65616796	0.00000000	0.00000000	45.09116218	499.17404625	0.49917405	45.09116218
1E-B2	63,595,219.58	544.26520827	7.43499406	37.65616796	0.00000000	0.00000000	45.09116218	499.17404625	0.49917405	45.09116218
1E-B3	63,595,219.58	544.26520827	7.43499406	37.65616796	0.00000000	0.00000000	45.09116218	499.17404625	0.49917405	45.09116218

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Aug-2022
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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	63,595,219.58	544.26520827	7.43499406	37.65616796	0.00000000	0.00000000	45.09116218	499.17404625	0.49917405	45.09116218
1E-C1	74,194,252.84	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	74,194,252.84	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	74,194,252.84	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	74,194,252.84	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	127,190,439.16	272.13260414	3.71749703	18.82808398	0.00000000	0.00000000	22.54558109	249.58702313	0.24958702	22.54558109
1E-D2	127,190,439.16	272.13260414	3.71749703	18.82808398	0.00000000	0.00000000	22.54558109	249.58702313	0.24958702	22.54558109
1E-D3	127,190,439.16	272.13260414	3.71749703	18.82808398	0.00000000	0.00000000	22.54558109	249.58702313	0.24958702	22.54558109
1E-D4	127,190,439.16	272.13260414	3.71749703	18.82808398	0.00000000	0.00000000	22.54558109	249.58702313	0.24958702	22.54558109
1E-D5	127,190,439.16	272.13260414	3.71749703	18.82808398	0.00000000	0.00000000	22.54558109	249.58702313	0.24958702	22.54558109
1E-F1	137,789,472.42	789.66060584	3.43153996	17.37979127	0.00000000	0.00000000	20.81133130	768.84927462	0.76884927	20.81133130
1E-F2	137,789,472.42	789.66060584	3.43153996	17.37979127	0.00000000	0.00000000	20.81133130	768.84927462	0.76884927	20.81133130
1E-F3	137,789,472.42	789.66060584	3.43153996	17.37979127	0.00000000	0.00000000	20.81133130	768.84927462	0.76884927	20.81133130
1E-F4	137,789,472.42	789.66060584	3.43153996	17.37979127	0.00000000	0.00000000	20.81133130	768.84927462	0.76884927	20.81133130
1E-F5	137,789,472.42	789.66060584	3.43153996	17.37979127	0.00000000	0.00000000	20.81133130	768.84927462	0.76884927	20.81133130
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-Aug-2022
 04-Aug-2022 12:15:48 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 %	11,993,138,256.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,832,712,003.08
1M-1	N/A	N/A	2.80900 %	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	4.45900 %	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	07/25/22 - 08/24/22	31	4.45900 %	34,612,665.43	132,902.06	0.00	0.00	0.00	0.00	132,902.06	0.00	31,745,083.08
1M-BH	N/A	N/A	0.00000 %	108,261,060.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99,291,872.82
1M-2C	07/25/22 - 08/24/22	31	4.45900 %	74,194,252.84	284,883.26	0.00	0.00	0.00	0.00	284,883.26	0.00	74,194,252.84
1M-CH	N/A	N/A	0.00000 %	232,064,555.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	232,064,555.16
1M-2	07/25/22 - 08/24/22	31	4.45900 %	108,806,918.27	417,785.32	0.00	0.00	0.00	0.00	417,785.32	0.00	105,939,335.92
1M-2H	N/A	N/A	0.00000 %	340,325,616.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	331,356,427.98
1B-1	07/25/22 - 08/24/22	31	5.85900 %	207,818,000.00	1,048,493.76	0.00	0.00	0.00	0.00	1,048,493.76	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	217,003,905.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,003,905.33
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	07/25/22 - 08/24/22	31	1.80000 %	34,612,665.43	53,649.63	0.00	0.00	0.00	0.00	53,649.63	0.00	31,745,083.08
1B-I2	07/25/22 - 08/24/22	31	1.40000 %	34,612,665.43	41,727.49	0.00	0.00	0.00	0.00	41,727.49	0.00	31,745,083.08
1B-I3	07/25/22 - 08/24/22	31	1.00000 %	34,612,665.43	29,805.35	0.00	0.00	0.00	0.00	29,805.35	0.00	31,745,083.08
1B-I4	07/25/22 - 08/24/22	31	0.60000 %	34,612,665.43	17,883.21	0.00	0.00	0.00	0.00	17,883.21	0.00	31,745,083.08
1C-I1	07/25/22 - 08/24/22	31	1.80000 %	74,194,252.84	115,001.09	0.00	0.00	0.00	0.00	115,001.09	0.00	74,194,252.84
1C-I2	07/25/22 - 08/24/22	31	1.40000 %	74,194,252.84	89,445.29	0.00	0.00	0.00	0.00	89,445.29	0.00	74,194,252.84
1C-I3	07/25/22 - 08/24/22	31	1.00000 %	74,194,252.84	63,889.50	0.00	0.00	0.00	0.00	63,889.50	0.00	74,194,252.84
1C-I4	07/25/22 - 08/24/22	31	0.60000 %	74,194,252.84	38,333.70	0.00	0.00	0.00	0.00	38,333.70	0.00	74,194,252.84
1E-A1	N/A	N/A	2.65900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	3.05900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.45900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	3.85900 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/22 - 08/24/22	31	2.65900 %	34,612,665.43	79,252.43	0.00	0.00	0.00	0.00	79,252.43	0.00	31,745,083.08
1E-B2	07/25/22 - 08/24/22	31	3.05900 %	34,612,665.43	91,174.57	0.00	0.00	0.00	0.00	91,174.57	0.00	31,745,083.08

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Aug-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/25/22 - 08/24/22	31	3.45900 %	34,612,665.43	103,096.71	0.00	0.00	0.00	0.00	103,096.71	0.00	31,745,083.08
1E-B4	07/25/22 - 08/24/22	31	3.85900 %	34,612,665.43	115,018.85	0.00	0.00	0.00	0.00	115,018.85	0.00	31,745,083.08
1E-C1	07/25/22 - 08/24/22	31	2.65900 %	74,194,252.84	169,882.17	0.00	0.00	0.00	0.00	169,882.17	0.00	74,194,252.84
1E-C2	07/25/22 - 08/24/22	31	3.05900 %	74,194,252.84	195,437.97	0.00	0.00	0.00	0.00	195,437.97	0.00	74,194,252.84
1E-C3	07/25/22 - 08/24/22	31	3.45900 %	74,194,252.84	220,993.76	0.00	0.00	0.00	0.00	220,993.76	0.00	74,194,252.84
1E-C4	07/25/22 - 08/24/22	31	3.85900 %	74,194,252.84	246,549.56	0.00	0.00	0.00	0.00	246,549.56	0.00	74,194,252.84
1E-D1	07/25/22 - 08/24/22	31	2.65900 %	34,612,665.43	79,252.43	0.00	0.00	0.00	0.00	79,252.43	0.00	31,745,083.08
1E-D2	07/25/22 - 08/24/22	31	3.05900 %	34,612,665.43	91,174.57	0.00	0.00	0.00	0.00	91,174.57	0.00	31,745,083.08
1E-D3	07/25/22 - 08/24/22	31	3.45900 %	34,612,665.43	103,096.71	0.00	0.00	0.00	0.00	103,096.71	0.00	31,745,083.08
1E-D4	07/25/22 - 08/24/22	31	3.85900 %	34,612,665.43	115,018.85	0.00	0.00	0.00	0.00	115,018.85	0.00	31,745,083.08
1E-D5	07/25/22 - 08/24/22	31	4.45900 %	34,612,665.43	132,902.06	0.00	0.00	0.00	0.00	132,902.06	0.00	31,745,083.08
1E-F1	07/25/22 - 08/24/22	31	2.65900 %	108,806,918.27	249,134.60	0.00	0.00	0.00	0.00	249,134.60	0.00	105,939,335.92
1E-F2	07/25/22 - 08/24/22	31	3.05900 %	108,806,918.27	286,612.53	0.00	0.00	0.00	0.00	286,612.53	0.00	105,939,335.92
1E-F3	07/25/22 - 08/24/22	31	3.45900 %	108,806,918.27	324,090.47	0.00	0.00	0.00	0.00	324,090.47	0.00	105,939,335.92
1E-F4	07/25/22 - 08/24/22	31	3.85900 %	108,806,918.27	361,568.41	0.00	0.00	0.00	0.00	361,568.41	0.00	105,939,335.92
1E-F5	07/25/22 - 08/24/22	31	4.45900 %	108,806,918.27	417,785.32	0.00	0.00	0.00	0.00	417,785.32	0.00	105,939,335.92
1-X1	07/25/22 - 08/24/22	31	1.80000 %	34,612,665.43	53,649.63	0.00	0.00	0.00	0.00	53,649.63	0.00	31,745,083.08
1-X2	07/25/22 - 08/24/22	31	1.40000 %	34,612,665.43	41,727.49	0.00	0.00	0.00	0.00	41,727.49	0.00	31,745,083.08
1-X3	07/25/22 - 08/24/22	31	1.00000 %	34,612,665.43	29,805.35	0.00	0.00	0.00	0.00	29,805.35	0.00	31,745,083.08
1-X4	07/25/22 - 08/24/22	31	0.60000 %	34,612,665.43	17,883.21	0.00	0.00	0.00	0.00	17,883.21	0.00	31,745,083.08
1-Y1	07/25/22 - 08/24/22	31	1.80000 %	108,806,918.27	168,650.72	0.00	0.00	0.00	0.00	168,650.72	0.00	105,939,335.92
1-Y2	07/25/22 - 08/24/22	31	1.40000 %	108,806,918.27	131,172.78	0.00	0.00	0.00	0.00	131,172.78	0.00	105,939,335.92
1-Y3	07/25/22 - 08/24/22	31	1.00000 %	108,806,918.27	93,694.85	0.00	0.00	0.00	0.00	93,694.85	0.00	105,939,335.92
1-Y4	07/25/22 - 08/24/22	31	0.60000 %	108,806,918.27	56,216.91	0.00	0.00	0.00	0.00	56,216.91	0.00	105,939,335.92
Totals					6,308,642.57	0.00	0.00	0.00	0.00	6,308,642.57	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-Aug-2022
04-Aug-2022 12:15:48 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 %	284.80102860	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	280.99138671
1M-1	353,291,000.00	2.80900 %	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	63,595,219.58	4.45900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	198,912,330.42	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	63,595,219.58	4.45900 %	544.26520827	2.08981211	0.00000000	0.00000000	0.00000000	0.00000000	2.08981211	0.00000000	499.17404625
1M-BH	198,912,330.42	0.00000 %	544.26520835	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	499.17404623
1M-2C	74,194,252.84	4.45900 %	1000.00000000	3.83969444	0.00000000	0.00000000	0.00000000	0.00000000	3.83969444	0.00000000	1000.00000000
1M-CH	232,064,555.16	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	201,384,692.00	4.45900 %	540.29388823	2.07456344	0.00000000	0.00000000	0.00000000	0.00000000	2.07456344	0.00000000	526.05456188
1M-2H	629,889,216.00	0.00000 %	540.29440015	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	526.05508963
1B-1	207,818,000.00	5.85900 %	1000.00000000	5.04524998	0.00000000	0.00000000	0.00000000	0.00000000	5.04524998	0.00000000	1000.00000000
1B-1H	10,938,291.00	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 %	991.98932446	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.98932446
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 %	544.26520827	0.84361105	0.00000000	0.00000000	0.00000000	0.00000000	0.84361105	0.00000000	499.17404625
1B-I2	0.00	1.40000 %	544.26520827	0.65614193	0.00000000	0.00000000	0.00000000	0.00000000	0.65614193	0.00000000	499.17404625
1B-I3	0.00	1.00000 %	544.26520827	0.46867281	0.00000000	0.00000000	0.00000000	0.00000000	0.46867281	0.00000000	499.17404625
1B-I4	0.00	0.60000 %	544.26520827	0.28120368	0.00000000	0.00000000	0.00000000	0.00000000	0.28120368	0.00000000	499.17404625
1C-I1	0.00	1.80000 %	1000.00000000	1.54999997	0.00000000	0.00000000	0.00000000	0.00000000	1.54999997	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555551	0.00000000	0.00000000	0.00000000	0.00000000	1.20555551	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111117	0.00000000	0.00000000	0.00000000	0.00000000	0.86111117	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
1E-A1	63,595,219.58	2.65900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	63,595,219.58	3.05900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	63,595,219.58	3.45900 %	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	63,595,219.58	3.85900 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	63,595,219.58	2.65900 %	544.26520827	1.24620106	0.00000000	0.00000000	0.00000000	0.00000000	1.24620106	0.00000000	499.17404625
1E-B2	63,595,219.58	3.05900 %	544.26520827	1.43367018	0.00000000	0.00000000	0.00000000	0.00000000	1.43367018	0.00000000	499.17404625
1E-B3	63,595,219.58	3.45900 %	544.26520827	1.62113930	0.00000000	0.00000000	0.00000000	0.00000000	1.62113930	0.00000000	499.17404625
1E-B4	63,595,219.58	3.85900 %	544.26520827	1.80860843	0.00000000	0.00000000	0.00000000	0.00000000	1.80860843	0.00000000	499.17404625
1E-C1	74,194,252.84	2.65900 %	1000.00000000	2.28969446	0.00000000	0.00000000	0.00000000	0.00000000	2.28969446	0.00000000	1000.00000000
1E-C2	74,194,252.84	3.05900 %	1000.00000000	2.63413893	0.00000000	0.00000000	0.00000000	0.00000000	2.63413893	0.00000000	1000.00000000
1E-C3	74,194,252.84	3.45900 %	1000.00000000	2.97858327	0.00000000	0.00000000	0.00000000	0.00000000	2.97858327	0.00000000	1000.00000000
1E-C4	74,194,252.84	3.85900 %	1000.00000000	3.32302774	0.00000000	0.00000000	0.00000000	0.00000000	3.32302774	0.00000000	1000.00000000
1E-D1	127,190,439.16	2.65900 %	272.13260414	0.62310053	0.00000000	0.00000000	0.00000000	0.00000000	0.62310053	0.00000000	249.58702313
1E-D2	127,190,439.16	3.05900 %	272.13260414	0.71683509	0.00000000	0.00000000	0.00000000	0.00000000	0.71683509	0.00000000	249.58702313
1E-D3	127,190,439.16	3.45900 %	272.13260414	0.81056965	0.00000000	0.00000000	0.00000000	0.00000000	0.81056965	0.00000000	249.58702313
1E-D4	127,190,439.16	3.85900 %	272.13260414	0.90430421	0.00000000	0.00000000	0.00000000	0.00000000	0.90430421	0.00000000	249.58702313
1E-D5	127,190,439.16	4.45900 %	272.13260414	1.04490605	0.00000000	0.00000000	0.00000000	0.00000000	1.04490605	0.00000000	249.58702313
1E-F1	137,789,472.42	2.65900 %	789.66060584	1.80808153	0.00000000	0.00000000	0.00000000	0.00000000	1.80808153	0.00000000	768.84927462
1E-F2	137,789,472.42	3.05900 %	789.66060584	2.08007568	0.00000000	0.00000000	0.00000000	0.00000000	2.08007568	0.00000000	768.84927462
1E-F3	137,789,472.42	3.45900 %	789.66060584	2.35206990	0.00000000	0.00000000	0.00000000	0.00000000	2.35206990	0.00000000	768.84927462
1E-F4	137,789,472.42	3.85900 %	789.66060584	2.62406411	0.00000000	0.00000000	0.00000000	0.00000000	2.62406411	0.00000000	768.84927462
1E-F5	137,789,472.42	4.45900 %	789.66060584	3.03205544	0.00000000	0.00000000	0.00000000	0.00000000	3.03205544	0.00000000	768.84927462
1-X1	0.00	1.80000 %	272.13260414	0.42180553	0.00000000	0.00000000	0.00000000	0.00000000	0.42180553	0.00000000	249.58702313
1-X2	0.00	1.40000 %	272.13260414	0.32807096	0.00000000	0.00000000	0.00000000	0.00000000	0.32807096	0.00000000	249.58702313
1-X3	0.00	1.00000 %	272.13260414	0.23433640	0.00000000	0.00000000	0.00000000	0.00000000	0.23433640	0.00000000	249.58702313
1-X4	0.00	0.60000 %	272.13260414	0.14060184	0.00000000	0.00000000	0.00000000	0.00000000	0.14060184	0.00000000	249.58702313
1-Y1	0.00	1.80000 %	789.66060584	1.22397391	0.00000000	0.00000000	0.00000000	0.00000000	1.22397391	0.00000000	768.84927462
1-Y2	0.00	1.40000 %	789.66060584	0.95197970	0.00000000	0.00000000	0.00000000	0.00000000	0.95197970	0.00000000	768.84927462
1-Y3	0.00	1.00000 %	789.66060584	0.67998555	0.00000000	0.00000000	0.00000000	0.00000000	0.67998555	0.00000000	768.84927462
1-Y4	0.00	0.60000 %	789.66060584	0.40799133	0.00000000	0.00000000	0.00000000	0.00000000	0.40799133	0.00000000	768.84927462

(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	4,353,028.10
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	4,353,028.10
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	4,333,861.44
Total Withdrawals (Pool Distribution Amount)	4,353,028.10
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	172,263,023.51
Total Principal Reduction Cumulative	31,045,490,396.14
Scheduled Principal Current	28,404,115.22
Scheduled Principal Cumulative	3,302,952,648.51
Unscheduled Principal Current	143,858,908.29
Unscheduled Principal Cumulative	27,740,785,358.46
Senior Reduction Amount	160,426,253.01
Subordinate Reduction Amount	11,836,770.50
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	65,461.79
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,972.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	65746
Period Reference Pool Removal Loan Count	708
Period Ending Loan Count	65038
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	12,705,767,963.30
Period PIF Loan Count Current	708
PIF Loan Count Cumulative	109396
Period PIF Loan UPB Current	135,428,287.56
PIF Loan UPB Cumulative	26,765,627,409.62
Period Partial Prepayment Amount	8,870,771.84
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	171
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,573,965.67
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	10,367,926.95
Total Active Modified Loan Count	779
Total Active Modified Loan UPB	195,609,558.41
Libor Rate	2.259000%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.128664%
Subordinate Percentage	6.871336%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	5.760000 %	5.840000 %
1M-2C	0.00	0.00	1.000000 %	3.380000 %	3.430000 %
1M-2	0.00	0.00	1.000000 %	3.380000 %	3.430000 %
1M-2H	0.00	0.00	1.000000 %	3.380000 %	3.430000 %
1B-1	0.00	0.00	0.500000 %	1.690000 %	1.710000 %
1B-1H	0.00	0.00	0.500000 %	1.690000 %	1.710000 %
1B-2H	0.00	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	547	106,103,542.50	0.841047 %	0.835082 %
60 Days	113	22,699,467.36	0.173745 %	0.178655 %
90 Days	58	11,080,145.96	0.089179 %	0.087206 %
120 Days	35	7,875,939.64	0.053815 %	0.061987 %
150 Days	37	8,500,028.94	0.056890 %	0.066899 %
180+ Days	454	101,527,159.68	0.698053 %	0.799064 %
Totals	1244	257,786,284.08	1.912728 %	2.028892 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	279	79,448,612.93	65,461.79	0.082395

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	231,497.95	168.80	0.072916
Summary	0042990161	86,150.28	53.84	0.062495
Summary	0042990689	272,510.59	141.93	0.052082
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	167,168.03	104.48	0.062500
Summary	0042994080	210,143.09	153.23	0.072917
Summary	0042994959	442,907.41	211.86	0.047834
Summary	0042996327	256,525.82	187.05	0.072917
Summary	0042996693	212,516.43	0.89	0.000419
Summary	0042999210	285,290.39	237.74	0.083333
Summary	0043000139	329,059.87	308.49	0.093749
Summary	0043001399	79,370.52	90.95	0.114589
Summary	0043002121	377,108.05	193.27	0.051251
Summary	0043004178	317,549.20	198.47	0.062501
Summary	0043004734	482,440.70	301.53	0.062501
Summary	0043004745	588,581.26	546.89	0.092917
Summary	0043004835	353,127.20	134.36	0.038049
Summary	0043004867	277,733.92	258.06	0.092916
Summary	0043004978	145,623.54	112.08	0.076966
Summary	0043005227	277,377.77	224.30	0.080864
Summary	0043005454	216,992.67	90.41	0.041665
Summary	0043005463	157,505.51	229.70	0.145836
Summary	0043005700	99,444.67	155.38	0.156248
Summary	0043007027	318,579.45	199.11	0.062499
Summary	0043007084	182,154.76	303.59	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043007924	266,405.24	83.25	0.031249
Summary	0043008142	200,149.56	166.79	0.083333
Summary	0043008605	261,324.40	217.77	0.083333
Summary	0043009895	173,452.28	252.95	0.145833
Summary	0043010779	371,881.13	464.85	0.125000
Summary	0043011345	451,829.56	419.82	0.092916
Summary	0043011387	115,209.38	132.01	0.114583
Summary	0043012772	158,818.02	99.26	0.062499
Summary	0043013742	106,648.31	88.87	0.083330
Summary	0043013785	561,357.73	409.32	0.072916
Summary	0043014727	372,427.53	155.18	0.041667
Summary	0043014975	348,930.72	324.21	0.092915
Summary	0043014979	363,913.01	416.98	0.114582
Summary	0043016247	579,385.72	181.06	0.031250
Summary	0043016526	533,623.34	222.34	0.041666
Summary	0043017262	112,479.36	11.72	0.010420
Summary	0043017323	199,071.27	145.16	0.072919
Summary	0043017542	189,214.57	137.97	0.072917
Summary	0043018058	296,935.82	2.51	0.000845
Summary	0043018804	400,086.37	291.73	0.072917
Summary	0043019573	357,283.17	363.02	0.101606
Summary	0043020563	308,549.16	257.12	0.083332
Summary	0043021188	202,942.83	21.14	0.010417
Summary	0043021447	351,847.46	352.40	0.100157
Summary	0043021629	148,346.81	154.53	0.104168
Summary	0043021923	574,512.55	598.45	0.104167
Summary	0043024193	127,894.19	119.90	0.093749
Summary	0043025610	592,810.13	494.01	0.083334
Summary	0043025624	376,408.95	274.46	0.072915
Summary	0043026610	358,897.20	186.93	0.052085
Summary	0043027378	422,773.53	308.27	0.072916
Summary	0043028411	364,338.44	113.86	0.031251
Summary	0043028983	184,996.00	154.16	0.083332
Summary	0043029082	359,013.30	299.18	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043029746	411,777.13	343.15	0.083334
Summary	0043029765	268,736.97	195.95	0.072915
Summary	0043030910	204,075.43	191.32	0.093750
Summary	0043031916	241,460.04	251.52	0.104166
Summary	0043031968	563,038.82	762.45	0.135417
Summary	0043032700	82,380.66	111.56	0.135420
Summary	0043033397	189,229.46	197.11	0.104165
Summary	0043033428	147,528.06	179.75	0.121841
Summary	0043035160	105,420.41	90.05	0.085420
Summary	0043035796	298,270.06	186.42	0.062500
Summary	0043035970	248,242.80	181.01	0.072917
Summary	0043038991	123,266.98	205.44	0.166663
Summary	0043039420	209,544.53	436.55	0.208333
Summary	0043039466	424,098.60	39.83	0.009392
Summary	0043039642	228,429.72	269.30	0.117892
Summary	0043040508	124,897.75	116.05	0.092916
Summary	0043041335	82,443.23	137.41	0.166672
Summary	0043041344	362,072.68	452.59	0.125000
Summary	0043041782	83,763.84	122.16	0.145839
Summary	0043041783	70,952.08	103.47	0.145831
Summary	0043042239	245,930.93	230.56	0.093750
Summary	0043042445	168,374.92	35.08	0.020834
Summary	0043042501	189,827.89	79.09	0.041664
Summary	0043043033	487,970.02	254.15	0.052083
Summary	0043044023	293,008.70	91.57	0.031252
Summary	0043044078	403,614.83	168.17	0.041666
Summary	0043045670	250,452.70	156.53	0.062499
Summary	0043046513	187,713.88	293.30	0.156248
Summary	0043047008	427,669.08	222.74	0.052082
Summary	0043047450	195,723.41	101.94	0.052084
Summary	0043047618	94,341.50	117.93	0.125003
Summary	0043048569	620,247.82	452.26	0.072916
Summary	0043049357	143,895.78	104.92	0.072914
Summary	0043049700	222,127.60	231.38	0.104165

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Distribution Date: 25-Aug-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043049816	258,739.47	161.71	0.062499
Summary	0043050296	217,320.13	271.65	0.125000
Summary	0043050510	367,297.18	267.82	0.072916
Summary	0043052038	238,615.95	74.57	0.031251
Summary	0043052177	358,640.02	18.03	0.005027
Summary	0043052196	211,551.14	132.22	0.062500
Summary	0043052368	156,152.31	43.89	0.028107
Summary	0043052554	414,797.42	302.46	0.072918
Summary	0043052557	153,767.17	176.19	0.114582
Summary	0043054381	109,113.43	28.99	0.026569
Summary	0043054701	238,111.61	198.43	0.083335
Summary	0043054857	428,567.01	595.06	0.138849
Summary	0043054915	413,473.77	344.56	0.083333
Summary	0043055485	377,650.05	157.35	0.041666
Summary	0043058838	276,232.79	172.65	0.062502
Summary	0043058936	102,241.08	106.50	0.104166
Summary	0043059200	474,182.74	296.36	0.062499
Summary	0043059994	488,201.71	559.40	0.114584
Summary	0043060003	87,122.37	63.53	0.072920
Summary	0043060406	248,896.75	77.78	0.031250
Summary	0043060764	613,159.83	1,021.93	0.166666
Summary	0043060946	382,260.26	278.73	0.072916
Summary	0043061462	454,008.83	614.80	0.135416
Summary	0043061504	348,969.20	399.86	0.114583
Summary	0043061685	200,848.64	209.22	0.104168
Summary	0043062246	130,807.50	216.02	0.165143
Summary	0043062272	152,717.61	103.52	0.067785
Summary	0043062442	107,246.92	111.72	0.104171
Summary	0043062466	246,016.34	281.89	0.114582
Summary	0043062614	128,157.30	1.81	0.001412
Summary	0043062966	205,675.76	107.12	0.052082
Summary	0043063242	185,586.57	154.66	0.083336
Summary	0043063278	211,274.18	242.08	0.114581
Summary	0043063552	303,625.79	221.39	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043064325	349,606.99	204.58	0.058517
Summary	0043066774	243,873.95	152.42	0.062500
Summary	0043068552	152,687.55	79.52	0.052080
Summary	0043068794	285,551.56	297.45	0.104167
Summary	0043069527	211,580.76	176.32	0.083335
Summary	0043069711	254,998.03	212.50	0.083334
Summary	0043070667	236,701.25	197.25	0.083333
Summary	0043070700	358,316.06	258.29	0.072084
Summary	0043070905	440,679.46	452.94	0.102782
Summary	0043070918	327,419.13	304.23	0.092918
Summary	0043070950	542,863.47	678.58	0.125000
Summary	0043070960	420,698.23	219.11	0.052082
Summary	0043071178	264,554.62	192.90	0.072915
Summary	0043071444	437,307.46	406.33	0.092916
Summary	0043071579	261,337.11	217.78	0.083333
Summary	0043071608	683,132.57	900.29	0.131788
Summary	0043071676	211,758.44	196.76	0.092917
Summary	0043074482	183,027.63	228.78	0.124998
Summary	0043076172	243,903.02	101.63	0.041668
Summary	0043076277	122,721.67	38.35	0.031250
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	389,686.69	185.65	0.047641
Summary	0043077854	393,909.15	287.23	0.072918
Summary	0043078227	341,543.84	40.60	0.011887
Summary	0043078318	203,772.41	63.68	0.031251
Summary	0043078379	96,466.53	110.53	0.114579
Summary	0043078608	143,461.14	104.61	0.072919
Summary	0043079276	232,602.31	140.53	0.060416
Summary	0043079612	168,546.65	140.46	0.083336
Summary	0043079623	174,341.38	163.45	0.093753
Summary	0043079628	162,573.31	101.61	0.062501
Summary	0043079677	404,375.12	631.84	0.156251
Summary	0043079743	294,755.44	245.63	0.083333
Summary	0043079745	233,963.48	170.60	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079811	305,780.02	191.11	0.062499
Summary	0043080065	324,878.95	406.10	0.125000
Summary	0043080117	364,808.99	136.02	0.037285
Summary	0043080372	174,207.47	108.88	0.062500
Summary	0043080435	148,220.34	123.52	0.083335
Summary	0043080661	104,321.08	108.67	0.104169
Summary	0043081009	489,194.32	458.62	0.093750
Summary	0043081348	205,230.40	277.92	0.135419
Summary	0043081492	325,226.28	169.39	0.052084
Summary	0043081522	236,586.52	221.80	0.093750
Summary	0043081856	257,025.30	294.51	0.114584
Summary	0043082289	425,101.30	354.25	0.083333
Summary	0043082671	218,755.79	91.15	0.041667
Summary	0043082928	570,259.10	594.02	0.104167
Summary	0043083196	361,047.18	451.31	0.125000
Summary	0043083515	147,226.04	107.35	0.072915
Summary	0043083559	286,087.28	208.61	0.072918
Summary	0043083724	254,084.06	9.69	0.003814
Summary	0043084083	114,521.78	163.07	0.142392
Summary	0043084150	105,714.19	121.13	0.114583
Summary	0043084262	221,051.83	299.34	0.135416
Summary	0043084926	200,713.03	188.17	0.093751
Summary	0043085195	425,119.68	265.70	0.062500
Summary	0043085210	106,950.11	89.13	0.083338
Summary	0043085287	101,073.81	18.29	0.018096
Summary	0043086036	265,478.31	138.27	0.052083
Summary	0043087513	364,146.80	33.21	0.009120
Summary	0043089487	384,999.04	357.73	0.092917
Summary	0043092896	391,363.88	122.30	0.031250
Summary	0043092921	353,689.57	331.58	0.093749
Summary	0043093410	212,356.52	132.72	0.062499
Summary	0043095135	118,538.21	111.13	0.093750
Summary	0043095327	556,196.76	347.62	0.062499
Summary	0043095536	240,916.71	173.66	0.072083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043096812	206,291.18	150.42	0.072916
Summary	0043096828	189,451.98	138.14	0.072916
Summary	0043097646	607,856.86	316.59	0.052083
Summary	0043099839	104,678.69	87.23	0.083331
Summary	0043100214	392,295.57	531.23	0.135416
Summary	0043102995	480,654.41	450.61	0.093749
Summary	0043103114	217,263.82	203.68	0.093748
Summary	0043103396	171,885.98	161.14	0.093748
Summary	0043103875	372,644.88	232.90	0.062499
Summary	0043104805	242,990.20	126.56	0.052084
Summary	0043105244	494,786.78	412.32	0.083333
Summary	0043105851	421,692.18	439.26	0.104166
Summary	0043107168	449,701.99	327.91	0.072917
Summary	0043107177	435,720.37	127.72	0.029312
Summary	0043107624	295,201.04	92.25	0.031250
Summary	0043108581	219,951.55	229.12	0.104168
Summary	0043109915	431,989.90	293.48	0.067937
Summary	0043112501	468,948.18	390.79	0.083333
Summary	0043113013	202,754.75	84.48	0.041666
Summary	0043113712	604,417.03	944.40	0.156250
Summary	0043114295	359,810.21	524.72	0.145832
Summary	0043114421	119,148.07	111.70	0.093749
Summary	0043115750	210,879.58	48.54	0.023018
Summary	0043116297	417,742.34	439.88	0.105299
Summary	0043118861	653,293.12	1,224.92	0.187499
Summary	0043119009	572,897.51	835.48	0.145834
Summary	0043119079	223,053.07	255.58	0.114583
Summary	0043120136	393,002.27	409.38	0.104167
Summary	0043120263	240,449.78	175.33	0.072918
Summary	0043120656	186,890.64	253.08	0.135416
Summary	0043121547	155,412.98	161.89	0.104168
Summary	0043122022	136,277.39	70.98	0.052085
Summary	0043122217	306,762.07	351.50	0.114584
Summary	0043124236	79,756.00	91.39	0.114587

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043125984	306,084.87	127.54	0.041668
Summary	0043126752	114,978.16	71.86	0.062499
Summary	0043126783	185,178.93	231.47	0.124998
Summary	0043127853	377,210.71	146.95	0.038957
Summary	0043127907	236,586.52	221.80	0.093750
Summary	0043129146	499,159.03	779.94	0.156251
Summary	0043131495	157,593.51	196.99	0.124999
Summary	0043132081	603,659.42	503.05	0.083333
Summary	0043132568	313,775.24	130.74	0.041667
Summary	0043132952	130,352.52	54.84	0.042071
Summary	0043133194	344,004.27	143.34	0.041668
Summary	0043133704	125,598.92	104.67	0.083337
Summary	0043136619	375,108.70	273.52	0.072918
Summary	0043137024	122,478.83	102.07	0.083337
Summary	0043137245	435,463.21	362.89	0.083334
Summary	0043138886	384,835.98	280.61	0.072917
Summary	0043143098	138,787.18	173.48	0.124997
Summary	0043144094	283,518.76	118.13	0.041666
Summary	0043144135	174,959.22	163.59	0.093502
Summary	0043144944	283,156.89	147.48	0.052084
Summary	0043146073	368,212.29	421.91	0.114583
Summary	0043146210	303,935.86	87.54	0.028802
Summary	0043146228	429,247.21	625.99	0.145834
Summary	0043146898	386,499.11	442.86	0.114582
Summary	0043146960	117,845.06	135.03	0.114583
Summary	0043147249	373,121.06	505.27	0.135417
Summary	0043147538	286,705.03	179.19	0.062500
Summary	0043147822	142,327.94	88.95	0.062497
Summary	0043148396	403,890.47	168.29	0.041667
Summary	0043148665	162,163.14	150.73	0.092950
Summary	0043148700	249,846.02	182.18	0.072917
Summary	0043149184	317,496.22	297.65	0.093749
Summary	0043151264	268,385.81	83.87	0.031250
Summary	0043152166	217,587.45	278.55	0.128017

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043152386	183,288.15	57.28	0.031251
Summary	0043153824	541,105.22	238.07	0.043997
Summary	0043154047	110,238.77	2.33	0.002114
Summary	0043154084	318,965.64	166.13	0.052084
Summary	0043157379	421,187.50	263.24	0.062499
Summary	0043157728	224,282.21	256.99	0.114583
Summary	0043157732	469,195.60	733.12	0.156250
Summary	0043158175	390,402.08	203.33	0.052082
Summary	0043158516	234,398.20	91.67	0.039109
Summary	0043158559	165,364.07	103.35	0.062498
Summary	0043159431	160,026.14	116.69	0.072919
Summary	0043160396	636,456.77	729.27	0.114583
Summary	0043161245	531,044.38	553.17	0.104166
Summary	0043161925	157,806.53	213.70	0.135419
Summary	0043162263	106,549.58	153.47	0.144036
Summary	0043162907	144,055.16	15.91	0.011044

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
67	10,367,926.95	1,752,389.17	16.902

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042989765	104,358.15	35,669.82	34.180
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
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
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043041037	144,895.69	23,688.67	16.349

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043046920	94,705.72	11,290.80	11.922
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043057436	241,152.72	119,142.88	49.406
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043068667	206,698.30	59.53	0.029
0043070606	193,942.18	(1,627.86)	(0.839)
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043086905	223,045.61	4,523.76	2.028
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	79,545.27	25.312
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	17,275.03	5.411
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			
	# 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
No Losses this Period												

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)
No Losses this Period										

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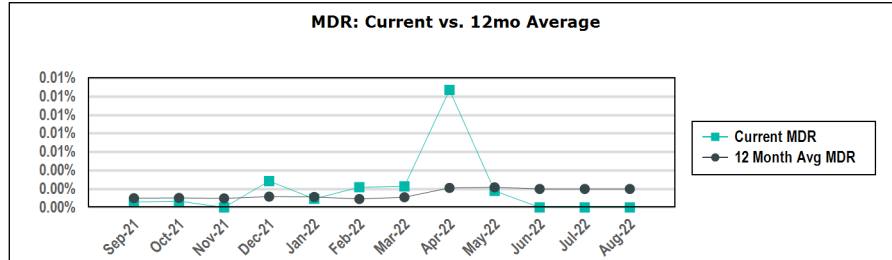
Distribution Date: 25-Aug-2022
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Realized Loss Report - Collateral

Summary

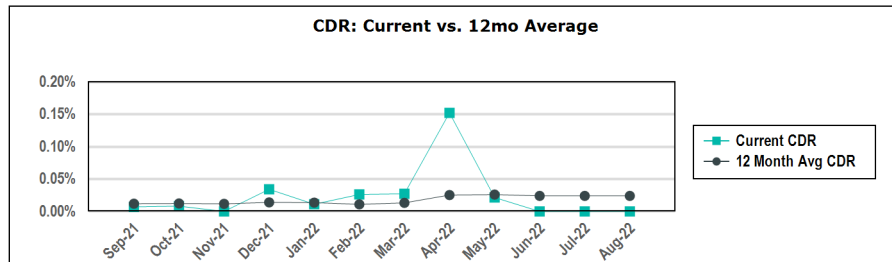
MDR

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



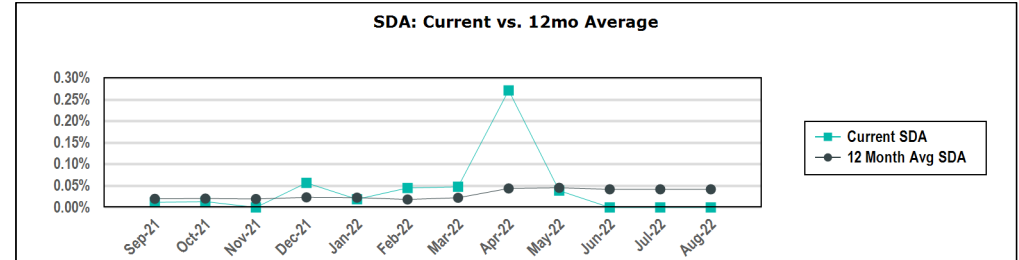
CDR

Current Month	0.000 %
3 Month Average	0.000 %
12 Month Average	0.024 %



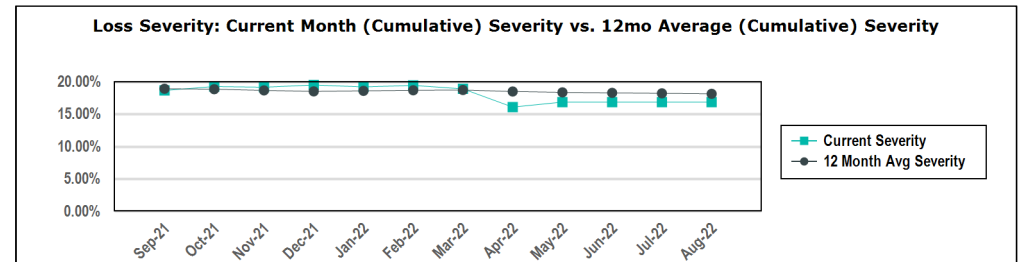
SDA

Current Month	0.000 %
3 Month Average	0.000 %
12 Month Average	0.042 %



Loss Severity

Current Month (Cumulative)	16.902 %
3 Month Average (Cumulative)	16.906 %
12 Month Average (Cumulative)	18.191 %



Calculation Methodology:

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

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

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

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

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Prepayment Rates

Summary

SMM

Current Month	1.120 %
3 Month Average	1.146 %
12 Month Average	2.163 %

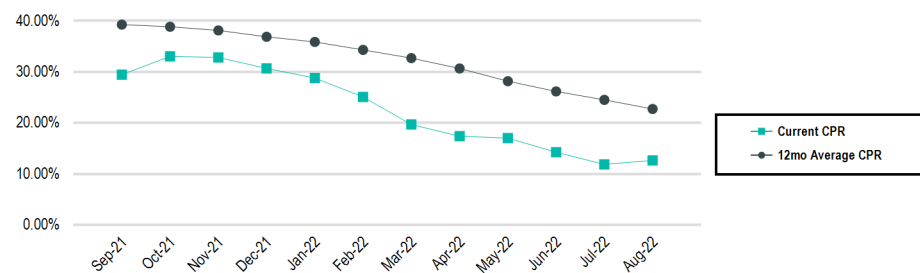
CPR

Current Month	12.638 %
3 Month Average	12.916 %
12 Month Average	22.727 %

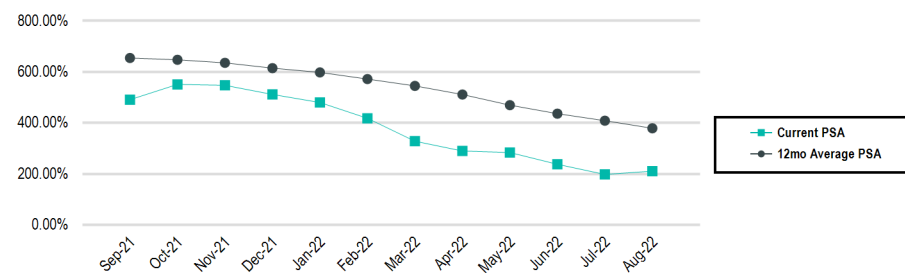
PSA

Current Month	210.626 %
3 Month Average	215.264 %
12 Month Average	378.781 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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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
171	30,573,965.67

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original 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>