

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-Sep-2023
 11-Sep-2023 10:17:44 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		08/31/2023	0.00000 %	10,746,936,884.99	0.00	78,207,103.14	0.00	10,668,729,781.85	78,207,103.14	0.00
1M-1	30711XNS9	09/22/2023	5.95206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	09/22/2023	7.60206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	09/22/2023	7.60206 %	9,800,462.07	64,155.96	1,100,798.05	0.00	8,699,664.01	1,164,954.01	0.00
1M-BH		08/31/2023	0.00000 %	41,457,013.20	0.00	4,656,494.68	0.00	36,800,518.52	4,656,494.68	0.00
1M-2C	30711XNV2	09/22/2023	7.60206 %	58,556,745.94	383,325.24	0.00	0.00	58,556,745.94	383,325.24	0.00
1M-CH		08/31/2023	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	09/22/2023	7.60206 %	68,357,208.01	447,481.21	1,100,798.05	0.00	67,256,409.95	1,548,279.26	0.00
1M-2H		08/31/2023	0.00000 %	289,159,075.26	0.00	4,656,494.68	0.00	284,502,580.58	4,656,494.68	0.00
1B-1	30711XNW0	09/22/2023	9.00206 %	51,530,558.00	399,453.23	0.00	0.00	51,530,558.00	399,453.23	0.00
1B-1H		08/31/2023	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		08/31/2023	0.00000 %	216,076,560.48	0.00	0.00	92,432.82	215,984,127.66	0.00	2,772,163.34
1A-I1	30711XNY6	09/22/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	09/22/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	09/22/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	09/22/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	09/22/2023	1.80000 %	0.00	15,190.72	0.00	0.00	0.00	15,190.72	0.00
1B-I2	30711XPJ7	09/22/2023	1.40000 %	0.00	11,815.00	0.00	0.00	0.00	11,815.00	0.00
1B-I3	30711XPL2	09/22/2023	1.00000 %	0.00	8,439.29	0.00	0.00	0.00	8,439.29	0.00
1B-I4	30711XPN8	09/22/2023	0.60000 %	0.00	5,063.57	0.00	0.00	0.00	5,063.57	0.00
1C-I1	30711XPQ1	09/22/2023	1.80000 %	0.00	90,762.96	0.00	0.00	0.00	90,762.96	0.00
1C-I2	30711XPS7	09/22/2023	1.40000 %	0.00	70,593.41	0.00	0.00	0.00	70,593.41	0.00
1C-I3	30711XPU2	09/22/2023	1.00000 %	0.00	50,423.86	0.00	0.00	0.00	50,423.86	0.00
1C-I4	30711XPW8	09/22/2023	0.60000 %	0.00	30,254.32	0.00	0.00	0.00	30,254.32	0.00
1E-A1	30711XNZ3	09/22/2023	5.80206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	09/22/2023	6.20206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	09/22/2023	6.60206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	09/22/2023	7.00206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	09/22/2023	5.80206 %	9,800,462.07	48,965.25	1,100,798.05	0.00	8,699,664.01	1,149,763.30	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2023
11-Sep-2023 10:17:44 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPk4	09/22/2023	6.20206 %	9,800,462.07	52,340.96	1,100,798.05	0.00	8,699,664.01	1,153,139.01	0.00
1E-B3	30711XPM0	09/22/2023	6.60206 %	9,800,462.07	55,716.68	1,100,798.05	0.00	8,699,664.01	1,156,514.73	0.00
1E-B4	30711XPP3	09/22/2023	7.00206 %	9,800,462.07	59,092.39	1,100,798.05	0.00	8,699,664.01	1,159,890.44	0.00
1E-C1	30711XPR9	09/22/2023	5.80206 %	58,556,745.94	292,562.29	0.00	0.00	58,556,745.94	292,562.29	0.00
1E-C2	30711XPT5	09/22/2023	6.20206 %	58,556,745.94	312,731.83	0.00	0.00	58,556,745.94	312,731.83	0.00
1E-C3	30711XPV0	09/22/2023	6.60206 %	58,556,745.94	332,901.38	0.00	0.00	58,556,745.94	332,901.38	0.00
1E-C4	30711XPX6	09/22/2023	7.00206 %	58,556,745.94	353,070.93	0.00	0.00	58,556,745.94	353,070.93	0.00
1E-D1	30711XPY4	09/22/2023	5.80206 %	9,800,462.07	48,965.25	1,100,798.05	0.00	8,699,664.01	1,149,763.30	0.00
1E-D2	30711XPZ1	09/22/2023	6.20206 %	9,800,462.07	52,340.96	1,100,798.05	0.00	8,699,664.01	1,153,139.01	0.00
1E-D3	30711XQA5	09/22/2023	6.60206 %	9,800,462.07	55,716.68	1,100,798.05	0.00	8,699,664.01	1,156,514.73	0.00
1E-D4	30711XQB3	09/22/2023	7.00206 %	9,800,462.07	59,092.39	1,100,798.05	0.00	8,699,664.01	1,159,890.44	0.00
1E-D5	30711XQC1	09/22/2023	7.60206 %	9,800,462.07	64,155.96	1,100,798.05	0.00	8,699,664.01	1,164,954.01	0.00
1E-F1	30711XQD9	09/22/2023	5.80206 %	68,357,208.01	341,527.54	1,100,798.05	0.00	67,256,409.95	1,442,325.59	0.00
1E-F2	30711XQE7	09/22/2023	6.20206 %	68,357,208.01	365,072.80	1,100,798.05	0.00	67,256,409.95	1,465,870.85	0.00
1E-F3	30711XQF4	09/22/2023	6.60206 %	68,357,208.01	388,618.06	1,100,798.05	0.00	67,256,409.95	1,489,416.11	0.00
1E-F4	30711XQG2	09/22/2023	7.00206 %	68,357,208.01	412,163.32	1,100,798.05	0.00	67,256,409.95	1,512,961.37	0.00
1E-F5	30711XQH0	09/22/2023	7.60206 %	68,357,208.01	447,481.21	1,100,798.05	0.00	67,256,409.95	1,548,279.26	0.00
1-X1	30711XQJ6	09/22/2023	1.80000 %	0.00	15,190.72	0.00	0.00	0.00	15,190.72	0.00
1-X2	30711XQK3	09/22/2023	1.40000 %	0.00	11,815.00	0.00	0.00	0.00	11,815.00	0.00
1-X3	30711XQL1	09/22/2023	1.00000 %	0.00	8,439.29	0.00	0.00	0.00	8,439.29	0.00
1-X4	30711XQM9	09/22/2023	0.60000 %	0.00	5,063.57	0.00	0.00	0.00	5,063.57	0.00
1-Y1	30711XQN7	09/22/2023	1.80000 %	0.00	105,953.67	0.00	0.00	0.00	105,953.67	0.00
1-Y2	30711XQP2	09/22/2023	1.40000 %	0.00	82,408.41	0.00	0.00	0.00	82,408.41	0.00
1-Y3	30711XQQ0	09/22/2023	1.00000 %	0.00	58,863.15	0.00	0.00	0.00	58,863.15	0.00
1-Y4	30711XQR8	09/22/2023	0.60000 %	0.00	35,317.89	0.00	0.00	0.00	35,317.89	0.00
Totals				12,561,019,485.45	5,642,526.35	105,132,861.30	92,432.82	12,455,794,191.17	110,775,387.65	2,772,163.34

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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Series 2017-C05



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

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Distribution Date: 25-Sep-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	10,746,936,884.99	25,244,828.61	52,962,274.53	0.00	0.00	78,207,103.14	10,668,729,781.85	0.25335030	78,207,103.14
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	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.17332904	1,100,798.05
1M-BH	212,315,938.47	41,457,013.20	1,505,376.44	3,151,118.24	0.00	0.00	4,656,494.68	36,800,518.52	0.17332904	4,656,494.68
1M-2C	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1M-CH	247,702,062.06	247,702,062.06	0.00	0.00	0.00	0.00	0.00	247,702,062.06	1.00000000	0.00
1M-2	158,939,969.00	68,357,208.01	355,871.87	744,926.19	0.00	0.00	1,100,798.05	67,256,409.95	0.42315605	1,100,798.05
1M-2H	672,333,939.00	289,159,075.26	1,505,376.44	3,151,118.24	0.00	0.00	4,656,494.68	284,502,580.58	0.42315665	4,656,494.68
1B-1	51,530,558.00	51,530,558.00	0.00	0.00	0.00	0.00	0.00	51,530,558.00	1.00000000	0.00
1B-1H	167,225,733.00	167,225,733.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00	1.00000000	0.00
1B-2H	218,756,291.00	216,076,560.48	0.00	0.00	0.00	92,432.82	92,432.82	215,984,127.66	0.98732762	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	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.17332904	1,100,798.05
1E-B2	50,191,611.53	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.17332904	1,100,798.05
1E-B3	50,191,611.53	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.17332904	1,100,798.05

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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	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.17332904	1,100,798.05
1E-C1	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C2	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C3	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C4	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-D1	100,383,223.06	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.08666452	1,100,798.05
1E-D2	100,383,223.06	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.08666452	1,100,798.05
1E-D3	100,383,223.06	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.08666452	1,100,798.05
1E-D4	100,383,223.06	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.08666452	1,100,798.05
1E-D5	100,383,223.06	9,800,462.07	355,871.87	744,926.19	0.00	0.00	1,100,798.05	8,699,664.01	0.08666452	1,100,798.05
1E-F1	108,748,357.47	68,357,208.01	355,871.87	744,926.19	0.00	0.00	1,100,798.05	67,256,409.95	0.61845909	1,100,798.05
1E-F2	108,748,357.47	68,357,208.01	355,871.87	744,926.19	0.00	0.00	1,100,798.05	67,256,409.95	0.61845909	1,100,798.05
1E-F3	108,748,357.47	68,357,208.01	355,871.87	744,926.19	0.00	0.00	1,100,798.05	67,256,409.95	0.61845909	1,100,798.05
1E-F4	108,748,357.47	68,357,208.01	355,871.87	744,926.19	0.00	0.00	1,100,798.05	67,256,409.95	0.61845909	1,100,798.05
1E-F5	108,748,357.47	68,357,208.01	355,871.87	744,926.19	0.00	0.00	1,100,798.05	67,256,409.95	0.61845909	1,100,798.05
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,263,950,042.65	12,561,019,485.45	33,949,531.41	71,183,330.05	0.00	92,432.82	105,225,294.12	12,455,794,191.17	0.26923326	105,132,861.30

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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11-Sep-2023 10:17:44 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	255.20748730	0.59948889	1.25769502	0.00000000	0.00000000	1.85718391	253.35030338	0.25335030	1.85718391
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	195.26095639	7.09026587	14.84164719	0.00000000	0.00000000	21.93191285	173.32904334	0.17332904	21.93191285
1M-BH	212,315,938.47	195.26095638	7.09026581	14.84164714	0.00000000	0.00000000	21.93191295	173.32904343	0.17332904	21.93191295
1M-2C	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	247,702,062.06	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	158,939,969.00	430.08192615	2.23903322	4.68683991	0.00000000	0.00000000	6.92587306	423.15605303	0.42315605	6.92587306
1M-2H	672,333,939.00	430.08252073	2.23903086	4.68683500	0.00000000	0.00000000	6.92586587	423.15665487	0.42315665	6.92586587
1B-1	51,530,558.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	167,225,733.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	987.75015563	0.00000000	0.00000000	0.00000000	0.42253788	0.42253788	987.32761775	0.98732762	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	195.26095639	7.09026587	14.84164719	0.00000000	0.00000000	21.93191285	173.32904334	0.17332904	21.93191285
1E-B2	50,191,611.53	195.26095639	7.09026587	14.84164719	0.00000000	0.00000000	21.93191285	173.32904334	0.17332904	21.93191285
1E-B3	50,191,611.53	195.26095639	7.09026587	14.84164719	0.00000000	0.00000000	21.93191285	173.32904334	0.17332904	21.93191285

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	195.26095639	7.09026587	14.84164719	0.00000000	0.00000000	21.93191285	173.32904334	0.17332904	21.93191285
1E-C1	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,383,223.06	97.63047819	3.54513293	7.42082359	0.00000000	0.00000000	10.96595643	86.66452167	0.08666452	10.96595643
1E-D2	100,383,223.06	97.63047819	3.54513293	7.42082359	0.00000000	0.00000000	10.96595643	86.66452167	0.08666452	10.96595643
1E-D3	100,383,223.06	97.63047819	3.54513293	7.42082359	0.00000000	0.00000000	10.96595643	86.66452167	0.08666452	10.96595643
1E-D4	100,383,223.06	97.63047819	3.54513293	7.42082359	0.00000000	0.00000000	10.96595643	86.66452167	0.08666452	10.96595643
1E-D5	100,383,223.06	97.63047819	3.54513293	7.42082359	0.00000000	0.00000000	10.96595643	86.66452167	0.08666452	10.96595643
1E-F1	108,748,357.47	628.58152160	3.27243444	6.84999946	0.00000000	0.00000000	10.12243381	618.45908770	0.61845909	10.12243381
1E-F2	108,748,357.47	628.58152160	3.27243444	6.84999946	0.00000000	0.00000000	10.12243381	618.45908770	0.61845909	10.12243381
1E-F3	108,748,357.47	628.58152160	3.27243444	6.84999946	0.00000000	0.00000000	10.12243381	618.45908770	0.61845909	10.12243381
1E-F4	108,748,357.47	628.58152160	3.27243444	6.84999946	0.00000000	0.00000000	10.12243381	618.45908770	0.61845909	10.12243381
1E-F5	108,748,357.47	628.58152160	3.27243444	6.84999946	0.00000000	0.00000000	10.12243381	618.45908770	0.61845909	10.12243381
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-Sep-2023
 11-Sep-2023 10:17:44 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	10,746,936,884.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,668,729,781.85
1M-1	N/A	N/A	5.95206 %	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	7.60206 %	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	08/25/23 - 09/24/23	31	7.60206 %	9,800,462.07	64,155.96	0.00	0.00	0.00	0.00	64,155.96	0.00	8,699,664.01
1M-BH	N/A	N/A	0.00000 %	41,457,013.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	36,800,518.52
1M-2C	08/25/23 - 09/24/23	31	7.60206 %	58,556,745.94	383,325.24	0.00	0.00	0.00	0.00	383,325.24	0.00	58,556,745.94
1M-CH	N/A	N/A	0.00000 %	247,702,062.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,702,062.06
1M-2	08/25/23 - 09/24/23	31	7.60206 %	68,357,208.01	447,481.21	0.00	0.00	0.00	0.00	447,481.21	0.00	67,256,409.95
1M-2H	N/A	N/A	0.00000 %	289,159,075.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00	284,502,580.58
1B-1	08/25/23 - 09/24/23	31	9.00206 %	51,530,558.00	399,453.23	0.00	0.00	0.00	0.00	399,453.23	0.00	51,530,558.00
1B-1H	N/A	N/A	0.00000 %	167,225,733.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00
1B-2H	N/A	N/A	0.00000 %	216,076,560.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,984,127.66
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	08/25/23 - 09/24/23	31	1.80000 %	9,800,462.07	15,190.72	0.00	0.00	0.00	0.00	15,190.72	0.00	8,699,664.01
1B-I2	08/25/23 - 09/24/23	31	1.40000 %	9,800,462.07	11,815.00	0.00	0.00	0.00	0.00	11,815.00	0.00	8,699,664.01
1B-I3	08/25/23 - 09/24/23	31	1.00000 %	9,800,462.07	8,439.29	0.00	0.00	0.00	0.00	8,439.29	0.00	8,699,664.01
1B-I4	08/25/23 - 09/24/23	31	0.60000 %	9,800,462.07	5,063.57	0.00	0.00	0.00	0.00	5,063.57	0.00	8,699,664.01
1C-I1	08/25/23 - 09/24/23	31	1.80000 %	58,556,745.94	90,762.96	0.00	0.00	0.00	0.00	90,762.96	0.00	58,556,745.94
1C-I2	08/25/23 - 09/24/23	31	1.40000 %	58,556,745.94	70,593.41	0.00	0.00	0.00	0.00	70,593.41	0.00	58,556,745.94
1C-I3	08/25/23 - 09/24/23	31	1.00000 %	58,556,745.94	50,423.86	0.00	0.00	0.00	0.00	50,423.86	0.00	58,556,745.94
1C-I4	08/25/23 - 09/24/23	31	0.60000 %	58,556,745.94	30,254.32	0.00	0.00	0.00	0.00	30,254.32	0.00	58,556,745.94
1E-A1	N/A	N/A	5.80206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.20206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.60206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.00206 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	08/25/23 - 09/24/23	31	5.80206 %	9,800,462.07	48,965.25	0.00	0.00	0.00	0.00	48,965.25	0.00	8,699,664.01
1E-B2	08/25/23 - 09/24/23	31	6.20206 %	9,800,462.07	52,340.96	0.00	0.00	0.00	0.00	52,340.96	0.00	8,699,664.01

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2023
 11-Sep-2023 10:17:44 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	08/25/23 - 09/24/23	31	6.60206 %	9,800,462.07	55,716.68	0.00	0.00	0.00	0.00	55,716.68	0.00	8,699,664.01
1E-B4	08/25/23 - 09/24/23	31	7.00206 %	9,800,462.07	59,092.39	0.00	0.00	0.00	0.00	59,092.39	0.00	8,699,664.01
1E-C1	08/25/23 - 09/24/23	31	5.80206 %	58,556,745.94	292,562.29	0.00	0.00	0.00	0.00	292,562.29	0.00	58,556,745.94
1E-C2	08/25/23 - 09/24/23	31	6.20206 %	58,556,745.94	312,731.83	0.00	0.00	0.00	0.00	312,731.83	0.00	58,556,745.94
1E-C3	08/25/23 - 09/24/23	31	6.60206 %	58,556,745.94	332,901.38	0.00	0.00	0.00	0.00	332,901.38	0.00	58,556,745.94
1E-C4	08/25/23 - 09/24/23	31	7.00206 %	58,556,745.94	353,070.93	0.00	0.00	0.00	0.00	353,070.93	0.00	58,556,745.94
1E-D1	08/25/23 - 09/24/23	31	5.80206 %	9,800,462.07	48,965.25	0.00	0.00	0.00	0.00	48,965.25	0.00	8,699,664.01
1E-D2	08/25/23 - 09/24/23	31	6.20206 %	9,800,462.07	52,340.96	0.00	0.00	0.00	0.00	52,340.96	0.00	8,699,664.01
1E-D3	08/25/23 - 09/24/23	31	6.60206 %	9,800,462.07	55,716.68	0.00	0.00	0.00	0.00	55,716.68	0.00	8,699,664.01
1E-D4	08/25/23 - 09/24/23	31	7.00206 %	9,800,462.07	59,092.39	0.00	0.00	0.00	0.00	59,092.39	0.00	8,699,664.01
1E-D5	08/25/23 - 09/24/23	31	7.60206 %	9,800,462.07	64,155.96	0.00	0.00	0.00	0.00	64,155.96	0.00	8,699,664.01
1E-F1	08/25/23 - 09/24/23	31	5.80206 %	68,357,208.01	341,527.54	0.00	0.00	0.00	0.00	341,527.54	0.00	67,256,409.95
1E-F2	08/25/23 - 09/24/23	31	6.20206 %	68,357,208.01	365,072.80	0.00	0.00	0.00	0.00	365,072.80	0.00	67,256,409.95
1E-F3	08/25/23 - 09/24/23	31	6.60206 %	68,357,208.01	388,618.06	0.00	0.00	0.00	0.00	388,618.06	0.00	67,256,409.95
1E-F4	08/25/23 - 09/24/23	31	7.00206 %	68,357,208.01	412,163.32	0.00	0.00	0.00	0.00	412,163.32	0.00	67,256,409.95
1E-F5	08/25/23 - 09/24/23	31	7.60206 %	68,357,208.01	447,481.21	0.00	0.00	0.00	0.00	447,481.21	0.00	67,256,409.95
1-X1	08/25/23 - 09/24/23	31	1.80000 %	9,800,462.07	15,190.72	0.00	0.00	0.00	0.00	15,190.72	0.00	8,699,664.01
1-X2	08/25/23 - 09/24/23	31	1.40000 %	9,800,462.07	11,815.00	0.00	0.00	0.00	0.00	11,815.00	0.00	8,699,664.01
1-X3	08/25/23 - 09/24/23	31	1.00000 %	9,800,462.07	8,439.29	0.00	0.00	0.00	0.00	8,439.29	0.00	8,699,664.01
1-X4	08/25/23 - 09/24/23	31	0.60000 %	9,800,462.07	5,063.57	0.00	0.00	0.00	0.00	5,063.57	0.00	8,699,664.01
1-Y1	08/25/23 - 09/24/23	31	1.80000 %	68,357,208.01	105,953.67	0.00	0.00	0.00	0.00	105,953.67	0.00	67,256,409.95
1-Y2	08/25/23 - 09/24/23	31	1.40000 %	68,357,208.01	82,408.41	0.00	0.00	0.00	0.00	82,408.41	0.00	67,256,409.95
1-Y3	08/25/23 - 09/24/23	31	1.00000 %	68,357,208.01	58,863.15	0.00	0.00	0.00	0.00	58,863.15	0.00	67,256,409.95
1-Y4	08/25/23 - 09/24/23	31	0.60000 %	68,357,208.01	35,317.89	0.00	0.00	0.00	0.00	35,317.89	0.00	67,256,409.95
Totals					5,642,526.35	0.00	0.00	0.00	0.00	5,642,526.35	0.00	

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Sep-2023
11-Sep-2023 10:17:44 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	255.20748730	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	253.35030338
1M-1	353,291,000.00	5.95206 %	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	7.60206 %	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	7.60206 %	195.26095639	1.27822076	0.00000000	0.00000000	0.00000000	0.00000000	1.27822076	0.00000000	173.32904334
1M-BH	212,315,938.47	0.00000 %	195.26095638	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	173.32904343
1M-2C	58,556,745.94	7.60206 %	1000.00000000	6.54621827	0.00000000	0.00000000	0.00000000	0.00000000	6.54621827	0.00000000	1000.00000000
1M-CH	247,702,062.06	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	158,939,969.00	7.60206 %	430.08192615	2.81541020	0.00000000	0.00000000	0.00000000	0.00000000	2.81541020	0.00000000	423.15605303
1M-2H	672,333,939.00	0.00000 %	430.08252073	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	423.15665487
1B-1	51,530,558.00	9.00206 %	1000.00000000	7.75177381	0.00000000	0.00000000	0.00000000	0.00000000	7.75177381	0.00000000	1000.00000000
1B-1H	167,225,733.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	987.75015563	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	987.32761775
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 %	195.26095639	0.30265456	0.00000000	0.00000000	0.00000000	0.00000000	0.30265456	0.00000000	173.32904334
1B-I2	0.00	1.40000 %	195.26095639	0.23539790	0.00000000	0.00000000	0.00000000	0.00000000	0.23539790	0.00000000	173.32904334
1B-I3	0.00	1.00000 %	195.26095639	0.16814144	0.00000000	0.00000000	0.00000000	0.00000000	0.16814144	0.00000000	173.32904334
1B-I4	0.00	0.60000 %	195.26095639	0.10088479	0.00000000	0.00000000	0.00000000	0.00000000	0.10088479	0.00000000	173.32904334
1C-I1	0.00	1.80000 %	1000.00000000	1.55000006	0.00000000	0.00000000	0.00000000	0.00000000	1.55000006	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111103	0.00000000	0.00000000	0.00000000	0.00000000	0.86111103	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1E-A1	50,191,611.53	5.80206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	6.20206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.60206 %	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	7.00206 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.80206 %	195.26095639	0.97556640	0.00000000	0.00000000	0.00000000	0.00000000	0.97556640	0.00000000	173.32904334
1E-B2	50,191,611.53	6.20206 %	195.26095639	1.04282286	0.00000000	0.00000000	0.00000000	0.00000000	1.04282286	0.00000000	173.32904334
1E-B3	50,191,611.53	6.60206 %	195.26095639	1.11007952	0.00000000	0.00000000	0.00000000	0.00000000	1.11007952	0.00000000	173.32904334
1E-B4	50,191,611.53	7.00206 %	195.26095639	1.17733598	0.00000000	0.00000000	0.00000000	0.00000000	1.17733598	0.00000000	173.32904334
1E-C1	58,556,745.94	5.80206 %	1000.00000000	4.99621837	0.00000000	0.00000000	0.00000000	0.00000000	4.99621837	0.00000000	1000.00000000
1E-C2	58,556,745.94	6.20206 %	1000.00000000	5.34066272	0.00000000	0.00000000	0.00000000	0.00000000	5.34066272	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.60206 %	1000.00000000	5.68510723	0.00000000	0.00000000	0.00000000	0.00000000	5.68510723	0.00000000	1000.00000000
1E-C4	58,556,745.94	7.00206 %	1000.00000000	6.02955175	0.00000000	0.00000000	0.00000000	0.00000000	6.02955175	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.80206 %	97.63047819	0.48778320	0.00000000	0.00000000	0.00000000	0.00000000	0.48778320	0.00000000	86.66452167
1E-D2	100,383,223.06	6.20206 %	97.63047819	0.52141143	0.00000000	0.00000000	0.00000000	0.00000000	0.52141143	0.00000000	86.66452167
1E-D3	100,383,223.06	6.60206 %	97.63047819	0.55503976	0.00000000	0.00000000	0.00000000	0.00000000	0.55503976	0.00000000	86.66452167
1E-D4	100,383,223.06	7.00206 %	97.63047819	0.58866799	0.00000000	0.00000000	0.00000000	0.00000000	0.58866799	0.00000000	86.66452167
1E-D5	100,383,223.06	7.60206 %	97.63047819	0.63911038	0.00000000	0.00000000	0.00000000	0.00000000	0.63911038	0.00000000	86.66452167
1E-F1	108,748,357.47	5.80206 %	628.58152160	3.14053056	0.00000000	0.00000000	0.00000000	0.00000000	3.14053056	0.00000000	618.45908770
1E-F2	108,748,357.47	6.20206 %	628.58152160	3.35704197	0.00000000	0.00000000	0.00000000	0.00000000	3.35704197	0.00000000	618.45908770
1E-F3	108,748,357.47	6.60206 %	628.58152160	3.57355338	0.00000000	0.00000000	0.00000000	0.00000000	3.57355338	0.00000000	618.45908770
1E-F4	108,748,357.47	7.00206 %	628.58152160	3.79006478	0.00000000	0.00000000	0.00000000	0.00000000	3.79006478	0.00000000	618.45908770
1E-F5	108,748,357.47	7.60206 %	628.58152160	4.11483190	0.00000000	0.00000000	0.00000000	0.00000000	4.11483190	0.00000000	618.45908770
1-X1	0.00	1.80000 %	97.63047767	0.15132728	0.00000000	0.00000000	0.00000000	0.00000000	0.15132728	0.00000000	86.66452120
1-X2	0.00	1.40000 %	97.63047767	0.11769895	0.00000000	0.00000000	0.00000000	0.00000000	0.11769895	0.00000000	86.66452120
1-X3	0.00	1.00000 %	97.63047767	0.08407072	0.00000000	0.00000000	0.00000000	0.00000000	0.08407072	0.00000000	86.66452120
1-X4	0.00	0.60000 %	97.63047767	0.05044239	0.00000000	0.00000000	0.00000000	0.00000000	0.05044239	0.00000000	86.66452120
1-Y1	0.00	1.80000 %	628.58152160	0.97430134	0.00000000	0.00000000	0.00000000	0.00000000	0.97430134	0.00000000	618.45908770
1-Y2	0.00	1.40000 %	628.58152160	0.75778993	0.00000000	0.00000000	0.00000000	0.00000000	0.75778993	0.00000000	618.45908770
1-Y3	0.00	1.00000 %	628.58152160	0.54127852	0.00000000	0.00000000	0.00000000	0.00000000	0.54127852	0.00000000	618.45908770
1-Y4	0.00	0.60000 %	628.58152160	0.32476711	0.00000000	0.00000000	0.00000000	0.00000000	0.32476711	0.00000000	618.45908770

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,059,331.97
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(92,432.82)
Total Deposits	1,966,899.15
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,947,732.49
Total Withdrawals (Pool Distribution Amount)	1,966,899.15
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	84,056,828.69
Total Principal Reduction Cumulative	32,296,029,168.35
Scheduled Principal Current	27,106,076.92
Scheduled Principal Cumulative	3,667,994,579.03
Unscheduled Principal Current	56,858,318.95
Unscheduled Principal Cumulative	28,625,262,422.48
Senior Reduction Amount	78,207,103.14
Subordinate Reduction Amount	5,757,292.73
Calculated Tranche Write-down Amount	92,432.82
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	75,424.08
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	26,140.01
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	60660
Period Reference Pool Removal Loan Count	305
Period Ending Loan Count	60355
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	11,455,229,191.09
Period PIF Loan Count Current	303
PIF Loan Count Cumulative	114038
Period PIF Loan UPB Current	49,722,215.33
PIF Loan UPB Cumulative	27,539,681,012.68
Period Partial Prepayment Amount	7,205,337.17
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	179
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,120,620.38
Credit Event Amount Current	211,154.33
Credit Event Amount Cumulative	15,735,220.55
Total Active Modified Loan Count	871
Total Active Modified Loan UPB	215,249,182.24
Adjusted SOFR	5.402060%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.133465%
Subordinate Percentage	6.866535%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	6.420000 %	6.470000 %
1M-2C	0.00	0.00	1.000000 %	3.770000 %	3.800000 %
1M-2	0.00	0.00	1.000000 %	3.770000 %	3.800000 %
1M-2H	0.00	0.00	1.000000 %	3.770000 %	3.800000 %
1B-1	0.00	0.00	0.500000 %	1.870000 %	1.890000 %
1B-1H	0.00	0.00	0.500000 %	1.870000 %	1.890000 %
1B-2H	92,432.82	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	457	87,059,392.98	0.757187 %	0.759997 %
60 Days	119	22,036,414.54	0.197167 %	0.192370 %
90 Days	60	12,704,294.78	0.099412 %	0.110904 %
120 Days	42	7,887,406.91	0.069588 %	0.068854 %
150 Days	29	6,627,253.82	0.048049 %	0.057854 %
180+ Days	189	40,735,935.08	0.313147 %	0.355610 %
Totals	896	177,050,698.11	1.484550 %	1.545588 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	353	95,474,212.71	75,424.08	0.078999

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	228,281.31	166.46	0.072919
Summary	0042989071	170,424.88	88.76	0.052082
Summary	0042990161	85,035.32	53.15	0.062503
Summary	0042990689	268,469.65	139.83	0.052084
Summary	0042991392	135,654.79	152.89	0.112705
Summary	0042992047	162,649.84	101.66	0.062502
Summary	0042992616	314,454.68	622.36	0.197917
Summary	0042994080	207,028.20	150.96	0.072918
Summary	0042994959	435,705.78	208.86	0.047936
Summary	0042996327	252,695.78	184.26	0.072918
Summary	0042996693	210,108.85	0.88	0.000419
Summary	0042997000	90,735.46	9.45	0.010415
Summary	0042999210	282,056.99	235.05	0.083334
Summary	0043000107	247,206.84	231.76	0.093751
Summary	0043000139	323,949.98	303.70	0.093749
Summary	0043001231	381,811.45	318.18	0.083334
Summary	0043002121	371,526.58	190.41	0.051251
Summary	0043002721	266,304.71	83.22	0.031250
Summary	0043004734	473,642.72	296.03	0.062501
Summary	0043004745	579,793.65	538.72	0.092916
Summary	0043004835	348,607.52	134.36	0.038542
Summary	0043004978	144,253.59	112.08	0.077697
Summary	0043005227	285,003.48	224.30	0.078701
Summary	0043005454	213,764.35	89.07	0.041667
Summary	0043005463	155,075.75	226.15	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005541	187,743.05	58.67	0.031250
Summary	0043007027	313,600.04	196.00	0.062500
Summary	0043007084	179,583.30	299.31	0.166669
Summary	0043007924	262,384.21	82.00	0.031252
Summary	0043007942	410,457.31	381.38	0.092916
Summary	0043008142	197,171.78	164.31	0.083333
Summary	0043008349	295,519.06	184.70	0.062500
Summary	0043008605	257,132.30	214.28	0.083335
Summary	0043008729	161,774.09	124.70	0.077083
Summary	0043009223	121,237.01	153.85	0.126900
Summary	0043009895	170,795.67	249.08	0.145835
Summary	0043010779	366,367.73	457.96	0.125000
Summary	0043010911	102,741.95	107.02	0.104164
Summary	0043011345	444,098.93	412.64	0.092916
Summary	0043011387	113,495.30	130.05	0.114586
Summary	0043011482	223,256.75	160.93	0.072083
Summary	0043012772	154,200.03	96.38	0.062503
Summary	0043013742	105,007.05	87.51	0.083337
Summary	0043013785	551,948.99	402.46	0.072916
Summary	0043013870	256,595.02	231.83	0.090349
Summary	0043014498	140,356.53	133.88	0.095386
Summary	0043014727	366,864.66	152.86	0.041667
Summary	0043014979	358,479.68	410.76	0.114584
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	571,185.19	178.50	0.031251
Summary	0043016526	523,780.35	218.24	0.041666
Summary	0043017262	110,943.15	11.56	0.010420
Summary	0043017323	197,188.90	143.78	0.072915
Summary	0043017542	188,414.29	137.39	0.072919
Summary	0043018058	292,961.76	2.51	0.000857
Summary	0043018610	388,429.74	526.00	0.135417
Summary	0043018804	395,347.88	288.27	0.072916
Summary	0043018931	185,158.83	70.21	0.037919
Summary	0043019573	353,817.59	361.94	0.102296

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020086	141,926.99	59.14	0.041669
Summary	0043020147	68,185.89	21.31	0.031253
Summary	0043020563	304,247.52	253.54	0.083333
Summary	0043021188	200,113.47	20.85	0.010419
Summary	0043021543	101,130.72	52.67	0.052081
Summary	0043021629	146,252.44	152.35	0.104169
Summary	0043021923	567,101.12	590.73	0.104167
Summary	0043022057	308,823.51	257.35	0.083332
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	101,632.62	9.74	0.009584
Summary	0043023286	348,647.09	36.32	0.010417
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043024193	125,998.09	118.12	0.093747
Summary	0043024826	158,274.71	65.95	0.041668
Summary	0043025610	584,545.42	487.12	0.083333
Summary	0043025624	370,821.93	270.39	0.072916
Summary	0043026268	408,165.74	212.59	0.052084
Summary	0043026610	353,557.65	184.14	0.052082
Summary	0043027378	416,439.12	303.65	0.072916
Summary	0043027589	378,002.66	351.21	0.092912
Summary	0043028411	356,568.62	111.43	0.031251
Summary	0043029082	353,568.86	294.64	0.083333
Summary	0043029746	405,662.53	338.05	0.083333
Summary	0043029765	264,738.71	193.04	0.072917
Summary	0043030314	603,192.27	565.49	0.093750
Summary	0043030910	201,028.51	188.46	0.093748
Summary	0043031916	237,854.93	247.77	0.104169
Summary	0043031968	554,662.09	751.10	0.135416
Summary	0043032203	162,675.75	50.84	0.031252
Summary	0043032700	81,155.05	109.90	0.135420
Summary	0043033397	186,404.22	194.17	0.104166
Summary	0043033428	146,606.30	179.56	0.122478
Summary	0043034369	203,402.73	211.88	0.104168
Summary	0043034643	124,590.10	12.98	0.010418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043034961	290,351.58	60.49	0.020833
Summary	0043035160	104,509.81	90.05	0.086164
Summary	0043035796	291,166.79	181.98	0.062500
Summary	0043036420	307,500.64	384.38	0.125001
Summary	0043036460	332,072.46	31.82	0.009582
Summary	0043038606	100,288.38	93.18	0.092912
Summary	0043038991	121,395.90	202.33	0.166670
Summary	0043039420	205,540.77	428.21	0.208333
Summary	0043039466	419,046.00	39.83	0.009505
Summary	0043039642	225,070.24	265.45	0.117941
Summary	0043040508	123,039.55	114.32	0.092913
Summary	0043041335	81,206.03	135.34	0.166663
Summary	0043041782	82,505.45	120.32	0.145833
Summary	0043041783	69,871.80	101.90	0.145839
Summary	0043042239	242,493.97	227.34	0.093751
Summary	0043042445	166,246.79	34.63	0.020830
Summary	0043042501	194,756.08	142.81	0.073328
Summary	0043043033	480,710.05	250.37	0.052083
Summary	0043044023	288,656.63	90.21	0.031252
Summary	0043044078	397,967.15	165.82	0.041667
Summary	0043045670	246,726.59	154.20	0.062498
Summary	0043046513	184,911.18	288.92	0.156248
Summary	0043047008	421,802.83	219.69	0.052084
Summary	0043047450	192,780.39	100.41	0.052085
Summary	0043047618	103,232.39	129.04	0.125000
Summary	0043047907	161,721.72	33.69	0.020832
Summary	0043048569	604,732.18	440.95	0.072917
Summary	0043049357	142,032.40	103.57	0.072920
Summary	0043049816	254,889.97	159.31	0.062501
Summary	0043050296	214,086.88	267.61	0.125001
Summary	0043050510	361,851.78	263.85	0.072917
Summary	0043051737	333,942.49	139.14	0.041666
Summary	0043052038	235,736.60	73.67	0.031251
Summary	0043052177	353,393.12	18.03	0.005102

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052196	208,414.77	130.26	0.062500
Summary	0043052353	491,027.31	425.28	0.086610
Summary	0043052368	154,279.17	43.89	0.028448
Summary	0043052554	408,600.74	297.94	0.072917
Summary	0043052557	150,973.00	172.99	0.114583
Summary	0043053268	272,538.81	261.65	0.096005
Summary	0043054381	107,806.45	28.99	0.026891
Summary	0043054701	234,581.50	195.48	0.083331
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055485	372,471.97	155.20	0.041668
Summary	0043056714	156,095.35	81.30	0.052084
Summary	0043057136	252,841.50	269.80	0.106707
Summary	0043058838	271,784.40	169.87	0.062502
Summary	0043059118	266,546.58	249.89	0.093751
Summary	0043059200	467,404.72	292.13	0.062500
Summary	0043059790	176,260.18	18.36	0.010416
Summary	0043059994	462,660.24	530.13	0.114583
Summary	0043060003	85,826.22	62.58	0.072915
Summary	0043060406	244,882.35	76.53	0.031252
Summary	0043060764	604,688.85	1,007.81	0.166666
Summary	0043060946	376,592.39	274.60	0.072917
Summary	0043061462	447,277.94	605.69	0.135417
Summary	0043061504	343,458.46	393.55	0.114584
Summary	0043061685	197,860.51	206.10	0.104164
Summary	0043062246	129,046.16	213.46	0.165414
Summary	0043062272	152,427.62	103.52	0.067914
Summary	0043062442	105,746.28	110.15	0.104164
Summary	0043062466	242,586.55	277.96	0.114582
Summary	0043062635	143,291.75	58.51	0.040833
Summary	0043062966	202,615.82	105.53	0.052084
Summary	0043063242	182,815.72	152.35	0.083335
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	298,738.00	217.83	0.072917
Summary	0043064325	333,894.85	196.39	0.058818

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043066774	240,038.05	150.02	0.062498
Summary	0043068369	181,746.78	102.27	0.056271
Summary	0043068552	150,423.92	78.35	0.052086
Summary	0043068794	280,910.02	292.61	0.104165
Summary	0043069368	102,399.58	113.87	0.111202
Summary	0043069527	208,677.13	173.90	0.083334
Summary	0043069711	251,475.14	209.56	0.083332
Summary	0043070667	233,165.23	194.30	0.083331
Summary	0043070700	353,338.73	254.70	0.072084
Summary	0043070855	221,463.88	253.76	0.114583
Summary	0043070905	435,139.39	448.90	0.103162
Summary	0043070918	322,556.00	299.71	0.092917
Summary	0043070950	529,104.58	661.38	0.125000
Summary	0043070960	414,722.92	216.00	0.052083
Summary	0043071178	260,590.79	190.01	0.072915
Summary	0043071444	430,684.91	400.18	0.092917
Summary	0043071579	259,265.80	216.05	0.083331
Summary	0043071608	674,302.69	891.10	0.132151
Summary	0043073151	352,113.54	107.10	0.030416
Summary	0043074482	180,290.94	225.36	0.124998
Summary	0043075885	480,997.29	396.31	0.082393
Summary	0043076172	240,274.34	100.11	0.041665
Summary	0043076277	121,010.78	37.82	0.031253
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	384,589.59	184.06	0.047859
Summary	0043077078	596,602.91	654.03	0.109626
Summary	0043077854	377,021.87	274.91	0.072916
Summary	0043078227	338,698.72	40.60	0.011987
Summary	0043078318	200,378.93	62.62	0.031251
Summary	0043078379	95,036.35	108.90	0.114588
Summary	0043078608	141,985.36	103.53	0.072916
Summary	0043079276	229,141.46	138.44	0.060417
Summary	0043079331	321,429.83	66.96	0.020832
Summary	0043079612	166,039.11	138.37	0.083336

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079623	171,748.89	161.01	0.093747
Summary	0043079628	160,298.46	100.19	0.062502
Summary	0043079677	396,666.22	619.79	0.156250
Summary	0043079745	230,689.69	168.21	0.072916
Summary	0043079811	301,516.92	188.45	0.062501
Summary	0043080065	320,406.93	400.51	0.125000
Summary	0043080372	172,157.76	107.60	0.062501
Summary	0043080435	145,987.43	121.66	0.083336
Summary	0043080750	211,567.43	220.38	0.104165
Summary	0043081009	481,864.77	451.75	0.093750
Summary	0043081348	202,177.09	273.78	0.135416
Summary	0043081492	320,370.64	166.86	0.052083
Summary	0043081522	233,262.04	218.68	0.093749
Summary	0043081856	253,202.52	290.13	0.114584
Summary	0043082289	420,759.05	350.63	0.083333
Summary	0043082426	132,156.42	137.66	0.104164
Summary	0043082671	223,025.18	92.93	0.041668
Summary	0043082928	560,527.33	583.88	0.104166
Summary	0043083275	238,887.66	248.84	0.104166
Summary	0043083515	145,043.34	105.76	0.072916
Summary	0043083559	281,746.92	205.44	0.072917
Summary	0043083724	250,506.09	9.69	0.003868
Summary	0043083911	141,244.32	57.67	0.040830
Summary	0043084083	113,661.98	162.44	0.142915
Summary	0043084150	104,240.35	119.44	0.114581
Summary	0043084236	336,676.38	210.42	0.062499
Summary	0043084262	217,763.04	294.89	0.135418
Summary	0043084926	197,959.84	185.59	0.093751
Summary	0043085195	419,171.08	261.98	0.062500
Summary	0043085210	105,358.98	87.80	0.083334
Summary	0043085287	100,126.82	18.29	0.018267
Summary	0043085295	352,346.76	205.54	0.058335
Summary	0043085405	531,485.10	276.82	0.052084
Summary	0043085994	300,684.10	31.32	0.010416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043086036	262,307.63	136.62	0.052084
Summary	0043089192	229,986.51	119.78	0.052081
Summary	0043089487	378,796.28	351.96	0.092915
Summary	0043090825	340,501.52	212.81	0.062499
Summary	0043092160	116,018.81	24.17	0.020833
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	385,520.75	120.48	0.031251
Summary	0043092921	349,160.44	327.34	0.093751
Summary	0043095135	116,967.07	109.66	0.093753
Summary	0043095536	237,545.69	171.23	0.072083
Summary	0043096266	227,060.56	47.30	0.020831
Summary	0043096812	203,222.05	148.18	0.072915
Summary	0043096828	186,633.40	136.09	0.072918
Summary	0043096857	112,161.16	58.42	0.052086
Summary	0043097646	598,845.07	311.90	0.052084
Summary	0043099839	103,065.52	85.89	0.083335
Summary	0043100214	386,786.19	523.77	0.135416
Summary	0043101332	536,451.30	447.04	0.083333
Summary	0043102995	473,503.31	443.91	0.093750
Summary	0043103114	213,535.11	200.19	0.093750
Summary	0043103396	169,337.70	158.75	0.093748
Summary	0043103875	367,804.10	229.88	0.062501
Summary	0043104805	239,374.49	124.67	0.052082
Summary	0043105244	487,274.94	406.06	0.083333
Summary	0043105873	140,304.65	87.69	0.062500
Summary	0043107168	442,899.67	322.95	0.072917
Summary	0043107177	429,544.66	127.72	0.029734
Summary	0043107624	290,100.29	90.66	0.031251
Summary	0043108059	194,537.43	202.64	0.104165
Summary	0043108581	216,885.07	225.92	0.104166
Summary	0043109588	233,524.01	145.95	0.062499
Summary	0043109733	134,401.71	14.00	0.010417
Summary	0043109915	426,823.09	293.48	0.068759
Summary	0043110438	258,940.01	134.86	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043111439	172,603.98	17.98	0.010417
Summary	0043112501	461,946.00	384.95	0.083332
Summary	0043112848	243,177.91	126.66	0.052085
Summary	0043113013	199,928.04	83.30	0.041665
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	596,698.27	932.34	0.156250
Summary	0043114421	117,369.19	110.03	0.093747
Summary	0043115246	324,411.00	322.57	0.099433
Summary	0043115561	179,479.17	112.17	0.062498
Summary	0043115750	208,712.01	48.54	0.023257
Summary	0043116297	411,707.63	433.59	0.105315
Summary	0043116336	111,879.17	11.65	0.010413
Summary	0043117562	170,879.77	157.01	0.091883
Summary	0043118861	643,573.58	1,206.70	0.187500
Summary	0043119079	219,689.32	251.73	0.114585
Summary	0043120136	387,262.47	403.40	0.104167
Summary	0043120263	236,847.17	172.70	0.072916
Summary	0043120786	400,222.87	583.66	0.145834
Summary	0043121547	149,405.18	155.63	0.104166
Summary	0043122022	134,423.95	70.01	0.052081
Summary	0043122217	302,135.54	346.20	0.114584
Summary	0043122760	154,405.19	257.34	0.166665
Summary	0043124215	373,307.33	155.54	0.041665
Summary	0043124236	78,635.92	90.10	0.114579
Summary	0043125984	300,794.78	125.33	0.041666
Summary	0043126783	182,347.70	227.93	0.124997
Summary	0043127853	372,300.52	145.42	0.039060
Summary	0043127907	233,262.04	218.68	0.093749
Summary	0043129058	122,082.87	114.45	0.093748
Summary	0043129146	496,473.01	775.74	0.156250
Summary	0043130756	321,913.74	134.13	0.041666
Summary	0043131495	135,131.37	168.91	0.124997
Summary	0043132081	594,608.94	495.51	0.083334
Summary	0043132568	307,292.07	128.04	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132952	128,857.93	54.53	0.042318
Summary	0043133194	340,342.91	141.81	0.041667
Summary	0043133704	122,891.94	102.41	0.083333
Summary	0043133878	539,472.88	337.17	0.062500
Summary	0043134464	175,013.14	152.54	0.087159
Summary	0043136619	369,859.87	269.69	0.072917
Summary	0043136848	97,666.89	61.04	0.062498
Summary	0043137024	125,415.50	104.51	0.083331
Summary	0043137245	429,108.63	357.59	0.083333
Summary	0043138886	379,538.63	276.75	0.072917
Summary	0043139417	324,053.73	67.51	0.020833
Summary	0043140083	243,655.19	76.14	0.031249
Summary	0043143098	136,722.41	170.90	0.124998
Summary	0043144094	279,330.13	116.39	0.041668
Summary	0043144135	173,631.50	163.59	0.094217
Summary	0043144838	111,460.82	46.44	0.041665
Summary	0043144944	279,223.59	145.43	0.052084
Summary	0043145622	160,716.05	167.41	0.104165
Summary	0043146073	362,593.07	415.47	0.114583
Summary	0043146210	300,384.18	87.54	0.029143
Summary	0043146228	423,140.43	617.08	0.145833
Summary	0043146898	380,728.58	436.25	0.114583
Summary	0043146960	116,224.99	133.17	0.114579
Summary	0043147108	135,543.69	28.24	0.020835
Summary	0043147249	367,589.34	497.78	0.135417
Summary	0043147277	595,776.83	637.52	0.107007
Summary	0043147338	245,385.95	357.85	0.145831
Summary	0043147523	199,780.54	41.62	0.020833
Summary	0043147538	282,693.30	176.68	0.062499
Summary	0043147822	140,336.40	87.71	0.062500
Summary	0043148396	398,259.66	165.94	0.041666
Summary	0043148665	160,850.24	196.12	0.121927
Summary	0043148700	246,115.63	179.46	0.072917
Summary	0043149184	312,694.55	293.15	0.093750

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043149510	105,279.91	94.02	0.089305
Summary	0043151264	264,644.04	82.70	0.031250
Summary	0043152166	214,611.98	275.14	0.128203
Summary	0043152386	180,551.62	56.42	0.031249
Summary	0043154047	107,655.02	2.33	0.002164
Summary	0043154084	314,534.94	163.82	0.052083
Summary	0043154986	218,757.51	159.51	0.072916
Summary	0043156064	540,889.99	225.37	0.041667
Summary	0043156689	369,775.05	115.55	0.031249
Summary	0043157379	414,921.17	259.33	0.062501
Summary	0043157728	220,921.82	253.14	0.114584
Summary	0043157732	462,214.96	722.21	0.156250
Summary	0043158175	384,607.03	200.32	0.052084
Summary	0043158559	163,859.13	102.41	0.062499
Summary	0043159431	157,653.61	114.96	0.072919
Summary	0043160396	626,987.72	718.42	0.114583
Summary	0043161040	52,965.41	50.24	0.094854
Summary	0043161245	523,436.06	545.25	0.104167
Summary	0043161386	232,443.52	247.51	0.106482
Summary	0043162097	84,477.75	114.40	0.135420
Summary	0043162263	106,157.49	153.18	0.144295
Summary	0043162907	142,354.38	15.91	0.011176

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	211,154.33	93,637.62	44.346

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043085324	88,618.47	93,376.56	105.369
0043092550	122,535.86	261.06	0.213

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	134,412.35	(1,204.80)	3,688.73	2.744

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043001836	134,412.35	(1,204.80)	3,688.73	2.744

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 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Sep-2023
 11-Sep-2023 10:17:44 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
100	15,735,220.55	2,772,166.84	17.618

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0042989765	104,358.15	35,669.82	34.180
0042991587	318,095.30	78,360.63	24.634
0042991761	446,801.62	94,276.12	21.100
0042996033	126,827.78	14,211.14	11.205
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	3,688.73	2.744
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,440.36	184.182
0043020294	154,034.29	774.82	0.503
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043029494	283,004.28	61,561.14	21.753
0043033165	171,425.35	3,304.47	1.928

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Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043063121	58,273.76	467.02	0.801
0043065891	247,877.35	2,945.91	1.188
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043070606	193,942.18	(1,627.86)	(0.839)
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043077310	121,600.93	3,894.76	3.203
0043079788	237,995.92	(9,985.48)	(4.196)
0043080027	214,545.91	58,465.15	27.251
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043085324	88,618.47	93,376.56	105.369
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
0043092550	122,535.86	261.06	0.213
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	83,441.12	26.552
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043122917	71,222.79	19,249.52	27.027
0043128952	221,411.86	(3,432.24)	(1.550)
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043148988	163,915.78	24,222.07	14.777
0043152959	126,423.38	31,940.38	25.265
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	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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Distribution Date: 25-Sep-2023
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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	3	345,566.68	92,432.82	0.001 %	0	0.00	0.00	0.000 %	3	345,566.68	92,432.82	0.001 %

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	0043001836	150,000.00	3.990 %	VA	70.00	360	134,412.35	10/31/2022	(1,204.80)	3,688.73
Summary	0043085324	99,000.00	5.125 %	LA	75.00	360	88,618.47	08/31/2023	93,376.56	93,376.56
Summary	0043092550	133,000.00	4.125 %	OH	70.00	360	122,535.86	08/31/2023	261.06	261.06

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.

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05

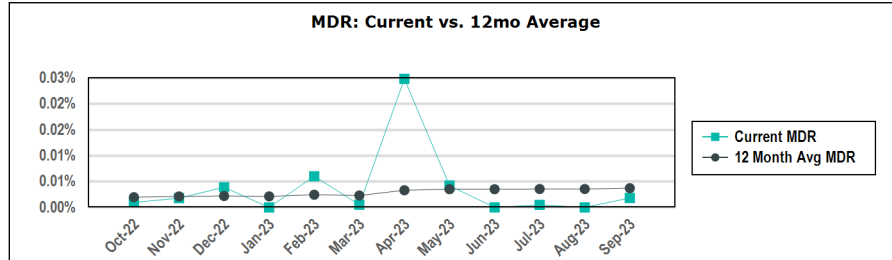
Distribution Date: 25-Sep-2023
 11-Sep-2023 10:17:44 AM

Realized Loss Report - Collateral

Summary

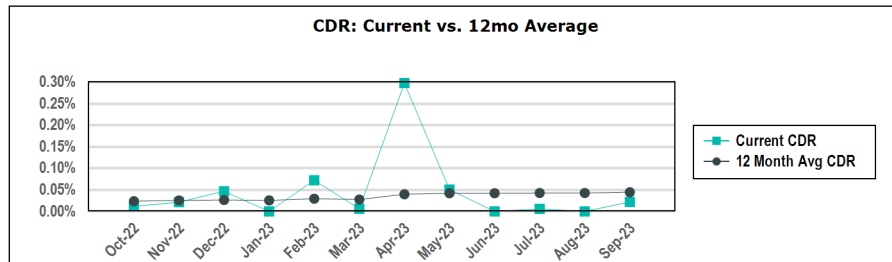
MDR

Current Month 0.002 %
 3 Month Average 0.001 %
 12 Month Average 0.004 %



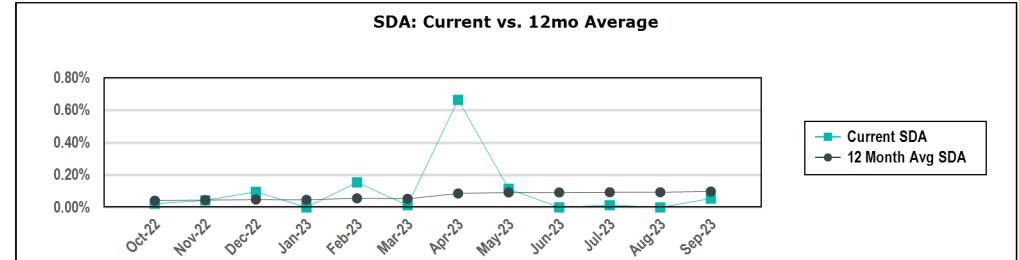
CDR

Current Month 0.022 %
 3 Month Average 0.009 %
 12 Month Average 0.045 %



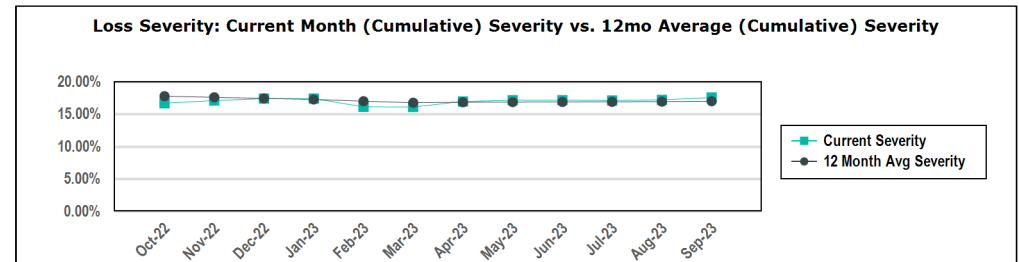
SDA

Current Month 0.055 %
 3 Month Average 0.023 %
 12 Month Average 0.098 %



Loss Severity

Current Month (Cumulative) 17.618 %
 3 Month Average (Cumulative) 17.345 %
 12 Month Average (Cumulative) 17.049 %



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.

Connecticut Avenue Securities

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Series 2017-C05

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Prepayment Rates

Summary

SMM

Current Month	0.495 %
3 Month Average	0.522 %
12 Month Average	0.541 %

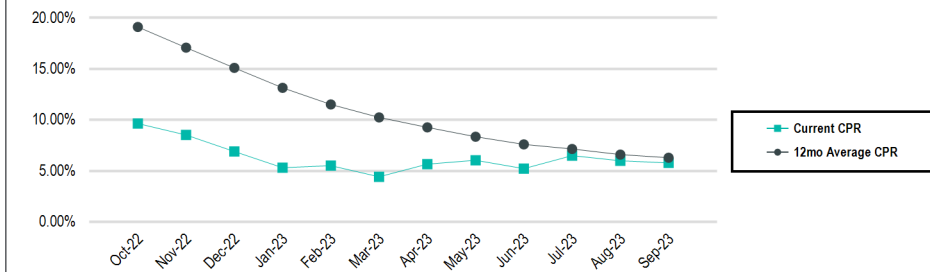
CPR

Current Month	5.778 %
3 Month Average	6.086 %
12 Month Average	6.288 %

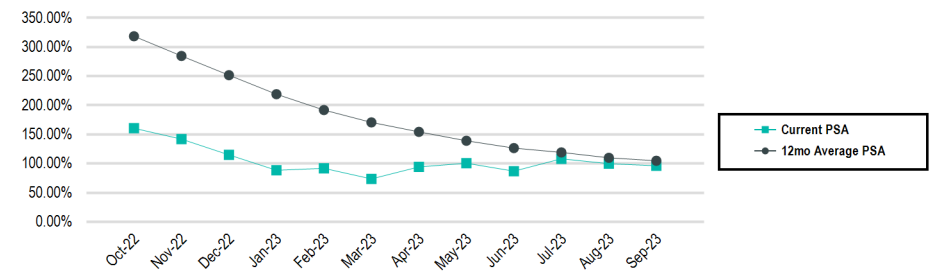
PSA

Current Month	96.292 %
3 Month Average	101.433 %
12 Month Average	104.797 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Business Day

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

Closing Date

Means July 26, 2017

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Connecticut Avenue Securities

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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>