

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2022
 08-Nov-2022 10:38:56 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		10/31/2022	0.00000 %	11,584,211,213.35	0.00	112,163,370.12	0.00	11,472,047,843.23	112,163,370.12	0.00
1M-1	30711XNS9	11/23/2022	4.13557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	11/23/2022	5.78557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	11/23/2022	5.78557 %	27,305,309.72	136,035.56	2,002,390.68	0.00	25,302,919.04	2,138,426.24	0.00
1M-BH		10/31/2022	0.00000 %	85,405,205.37	0.00	6,263,052.47	0.00	79,142,152.90	6,263,052.47	0.00
1M-2C	30711XNV2	11/23/2022	5.78557 %	74,194,252.84	369,637.15	0.00	0.00	74,194,252.84	369,637.15	0.00
1M-CH		10/31/2022	0.00000 %	232,064,555.16	0.00	0.00	0.00	232,064,555.16	0.00	0.00
1M-2	30711XNX8	11/23/2022	5.78557 %	101,499,562.56	505,672.71	2,002,390.68	0.00	99,497,171.88	2,508,063.39	0.00
1M-2H		10/31/2022	0.00000 %	317,469,760.53	0.00	6,263,052.47	0.00	311,206,708.06	6,263,052.47	0.00
1B-1	30711XNW0	11/23/2022	7.18557 %	207,818,000.00	1,285,889.29	0.00	0.00	207,818,000.00	1,285,889.29	0.00
1B-1H		10/31/2022	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		10/31/2022	0.00000 %	216,999,737.44	0.00	0.00	81,610.60	216,918,126.84	0.00	1,838,164.16
1A-I1	30711XNY6	11/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	11/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	11/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	11/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	11/23/2022	1.80000 %	0.00	42,323.23	0.00	0.00	0.00	42,323.23	0.00
1B-I2	30711XPJ7	11/23/2022	1.40000 %	0.00	32,918.07	0.00	0.00	0.00	32,918.07	0.00
1B-I3	30711XPL2	11/23/2022	1.00000 %	0.00	23,512.91	0.00	0.00	0.00	23,512.91	0.00
1B-I4	30711XPN8	11/23/2022	0.60000 %	0.00	14,107.74	0.00	0.00	0.00	14,107.74	0.00
1C-I1	30711XPQ1	11/23/2022	1.80000 %	0.00	115,001.09	0.00	0.00	0.00	115,001.09	0.00
1C-I2	30711XPS7	11/23/2022	1.40000 %	0.00	89,445.29	0.00	0.00	0.00	89,445.29	0.00
1C-I3	30711XPU2	11/23/2022	1.00000 %	0.00	63,889.50	0.00	0.00	0.00	63,889.50	0.00
1C-I4	30711XPW8	11/23/2022	0.60000 %	0.00	38,333.70	0.00	0.00	0.00	38,333.70	0.00
1E-A1	30711XNZ3	11/23/2022	3.98557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	11/23/2022	4.38557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	11/23/2022	4.78557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	11/23/2022	5.18557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	11/23/2022	3.98557 %	27,305,309.72	93,712.33	2,002,390.68	0.00	25,302,919.04	2,096,103.01	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2022
 08-Nov-2022 10:38:57 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	11/23/2022	4.38557 %	27,305,309.72	103,117.49	2,002,390.68	0.00	25,302,919.04	2,105,508.17	0.00
1E-B3	30711XPM0	11/23/2022	4.78557 %	27,305,309.72	112,522.66	2,002,390.68	0.00	25,302,919.04	2,114,913.34	0.00
1E-B4	30711XPP3	11/23/2022	5.18557 %	27,305,309.72	121,927.82	2,002,390.68	0.00	25,302,919.04	2,124,318.50	0.00
1E-C1	30711XPR9	11/23/2022	3.98557 %	74,194,252.84	254,636.06	0.00	0.00	74,194,252.84	254,636.06	0.00
1E-C2	30711XPT5	11/23/2022	4.38557 %	74,194,252.84	280,191.85	0.00	0.00	74,194,252.84	280,191.85	0.00
1E-C3	30711XPV0	11/23/2022	4.78557 %	74,194,252.84	305,747.65	0.00	0.00	74,194,252.84	305,747.65	0.00
1E-C4	30711XPX6	11/23/2022	5.18557 %	74,194,252.84	331,303.45	0.00	0.00	74,194,252.84	331,303.45	0.00
1E-D1	30711XPY4	11/23/2022	3.98557 %	27,305,309.72	93,712.33	2,002,390.68	0.00	25,302,919.03	2,096,103.01	0.00
1E-D2	30711XPZ1	11/23/2022	4.38557 %	27,305,309.72	103,117.49	2,002,390.68	0.00	25,302,919.03	2,105,508.17	0.00
1E-D3	30711XQA5	11/23/2022	4.78557 %	27,305,309.72	112,522.66	2,002,390.68	0.00	25,302,919.03	2,114,913.34	0.00
1E-D4	30711XQB3	11/23/2022	5.18557 %	27,305,309.72	121,927.82	2,002,390.68	0.00	25,302,919.03	2,124,318.50	0.00
1E-D5	30711XQC1	11/23/2022	5.78557 %	27,305,309.72	136,035.56	2,002,390.68	0.00	25,302,919.03	2,138,426.24	0.00
1E-F1	30711XQD9	11/23/2022	3.98557 %	101,499,562.56	348,348.39	2,002,390.68	0.00	99,497,171.88	2,350,739.07	0.00
1E-F2	30711XQE7	11/23/2022	4.38557 %	101,499,562.56	383,309.35	2,002,390.68	0.00	99,497,171.88	2,385,700.03	0.00
1E-F3	30711XQF4	11/23/2022	4.78557 %	101,499,562.56	418,270.31	2,002,390.68	0.00	99,497,171.88	2,420,660.99	0.00
1E-F4	30711XQG2	11/23/2022	5.18557 %	101,499,562.56	453,231.27	2,002,390.68	0.00	99,497,171.88	2,455,621.95	0.00
1E-F5	30711XQH0	11/23/2022	5.78557 %	101,499,562.56	505,672.71	2,002,390.68	0.00	99,497,171.88	2,508,063.39	0.00
1-X1	30711XQJ6	11/23/2022	1.80000 %	0.00	42,323.23	0.00	0.00	0.00	42,323.23	0.00
1-X2	30711XQK3	11/23/2022	1.40000 %	0.00	32,918.07	0.00	0.00	0.00	32,918.07	0.00
1-X3	30711XQL1	11/23/2022	1.00000 %	0.00	23,512.91	0.00	0.00	0.00	23,512.91	0.00
1-X4	30711XQM9	11/23/2022	0.60000 %	0.00	14,107.74	0.00	0.00	0.00	14,107.74	0.00
1-Y1	30711XQN7	11/23/2022	1.80000 %	0.00	157,324.32	0.00	0.00	0.00	157,324.32	0.00
1-Y2	30711XQP2	11/23/2022	1.40000 %	0.00	122,363.36	0.00	0.00	0.00	122,363.36	0.00
1-Y3	30711XQQ0	11/23/2022	1.00000 %	0.00	87,402.40	0.00	0.00	0.00	87,402.40	0.00
1-Y4	30711XQR8	11/23/2022	0.60000 %	0.00	52,441.44	0.00	0.00	0.00	52,441.44	0.00
Totals				13,907,928,499.61	7,528,466.91	156,727,725.94	81,610.60	13,751,119,163.02	164,256,192.85	1,838,164.16

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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-Nov-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	11,584,211,213.35	26,839,681.08	85,323,689.04	0.00	0.00	112,163,370.12	11,472,047,843.23	0.27242670	112,163,370.12
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	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.04	0.39787454	2,002,390.68
1M-BH	198,912,330.42	85,405,205.37	1,500,573.86	4,762,478.61	0.00	0.00	6,263,052.47	79,142,152.90	0.39787454	6,263,052.47
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	101,499,562.56	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	99,497,171.88	0.49406522	2,002,390.68
1M-2H	629,889,216.00	317,469,760.53	1,500,573.86	4,762,478.61	0.00	0.00	6,263,052.47	311,206,708.06	0.49406578	6,263,052.47
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	216,999,737.44	0.00	0.00	0.00	81,610.60	81,610.60	216,918,126.84	0.99159721	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	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.04	0.39787454	2,002,390.68
1E-B2	63,595,219.58	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.04	0.39787454	2,002,390.68
1E-B3	63,595,219.58	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.04	0.39787454	2,002,390.68

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Series 2017-C05



Distribution Date: 25-Nov-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	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.04	0.39787454	2,002,390.68
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	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.03	0.19893727	2,002,390.68
1E-D2	127,190,439.16	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.03	0.19893727	2,002,390.68
1E-D3	127,190,439.16	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.03	0.19893727	2,002,390.68
1E-D4	127,190,439.16	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.03	0.19893727	2,002,390.68
1E-D5	127,190,439.16	27,305,309.72	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	25,302,919.03	0.19893727	2,002,390.68
1E-F1	137,789,472.42	101,499,562.56	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	99,497,171.88	0.72209560	2,002,390.68
1E-F2	137,789,472.42	101,499,562.56	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	99,497,171.88	0.72209560	2,002,390.68
1E-F3	137,789,472.42	101,499,562.56	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	99,497,171.88	0.72209560	2,002,390.68
1E-F4	137,789,472.42	101,499,562.56	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	99,497,171.88	0.72209560	2,002,390.68
1E-F5	137,789,472.42	101,499,562.56	479,755.70	1,522,634.98	0.00	0.00	2,002,390.68	99,497,171.88	0.72209560	2,002,390.68
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	13,907,928,499.61	37,516,920.00	119,210,805.94	0.00	81,610.60	156,809,336.54	13,751,119,163.02	0.29437475	156,727,725.94

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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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	275.09023899	0.63736185	2.02618146	0.00000000	0.00000000	2.66354331	272.42669567	0.27242670	2.66354331
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	429.36104161	7.54389564	23.94260119	0.00000000	0.00000000	31.48649683	397.87454477	0.39787454	31.48649683
1M-BH	198,912,330.42	429.36104157	7.54389563	23.94260125	0.00000000	0.00000000	31.48649687	397.87454469	0.39787454	31.48649687
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	504.00833128	2.38228485	7.56082781	0.00000000	0.00000000	9.94311266	494.06521862	0.49406522	9.94311266
1M-2H	629,889,216.00	504.00888357	2.38228219	7.56081941	0.00000000	0.00000000	9.94310160	494.06578197	0.49406578	9.94310160
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	991.97027179	0.00000000	0.00000000	0.00000000	0.37306630	0.37306630	991.59720549	0.99159721	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	429.36104161	7.54389564	23.94260119	0.00000000	0.00000000	31.48649683	397.87454477	0.39787454	31.48649683
1E-B2	63,595,219.58	429.36104161	7.54389564	23.94260119	0.00000000	0.00000000	31.48649683	397.87454477	0.39787454	31.48649683
1E-B3	63,595,219.58	429.36104161	7.54389564	23.94260119	0.00000000	0.00000000	31.48649683	397.87454477	0.39787454	31.48649683

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2022
08-Nov-2022 10:38:57 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
1E-B4	63,595,219.58	429.36104161	7.54389564	23.94260119	0.00000000	0.00000000	31.48649683	397.87454477	0.39787454	31.48649683
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	214.68052080	3.77194782	11.97130060	0.00000000	0.00000000	15.74324842	198.93727231	0.19893727	15.74324842
1E-D2	127,190,439.16	214.68052080	3.77194782	11.97130060	0.00000000	0.00000000	15.74324842	198.93727231	0.19893727	15.74324842
1E-D3	127,190,439.16	214.68052080	3.77194782	11.97130060	0.00000000	0.00000000	15.74324842	198.93727231	0.19893727	15.74324842
1E-D4	127,190,439.16	214.68052080	3.77194782	11.97130060	0.00000000	0.00000000	15.74324842	198.93727231	0.19893727	15.74324842
1E-D5	127,190,439.16	214.68052080	3.77194782	11.97130060	0.00000000	0.00000000	15.74324842	198.93727231	0.19893727	15.74324842
1E-F1	137,789,472.42	736.62784810	3.48180229	11.05044495	0.00000000	0.00000000	14.53224724	722.09560087	0.72209560	14.53224724
1E-F2	137,789,472.42	736.62784810	3.48180229	11.05044495	0.00000000	0.00000000	14.53224724	722.09560087	0.72209560	14.53224724
1E-F3	137,789,472.42	736.62784810	3.48180229	11.05044495	0.00000000	0.00000000	14.53224724	722.09560087	0.72209560	14.53224724
1E-F4	137,789,472.42	736.62784810	3.48180229	11.05044495	0.00000000	0.00000000	14.53224724	722.09560087	0.72209560	14.53224724
1E-F5	137,789,472.42	736.62784810	3.48180229	11.05044495	0.00000000	0.00000000	14.53224724	722.09560087	0.72209560	14.53224724
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2022
 08-Nov-2022 10:38:57 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 %	11,584,211,213.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,472,047,843.23
1M-1	N/A	N/A	4.13557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	5.78557 %	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	10/25/22 - 11/24/22	31	5.78557 %	27,305,309.72	136,035.56	0.00	0.00	0.00	0.00	136,035.56	0.00	25,302,919.04
1M-BH	N/A	N/A	0.00000 %	85,405,205.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	79,142,152.90
1M-2C	10/25/22 - 11/24/22	31	5.78557 %	74,194,252.84	369,637.15	0.00	0.00	0.00	0.00	369,637.15	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	10/25/22 - 11/24/22	31	5.78557 %	101,499,562.56	505,672.71	0.00	0.00	0.00	0.00	505,672.71	0.00	99,497,171.88
1M-2H	N/A	N/A	0.00000 %	317,469,760.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	311,206,708.06
1B-1	10/25/22 - 11/24/22	31	7.18557 %	207,818,000.00	1,285,889.29	0.00	0.00	0.00	0.00	1,285,889.29	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 %	216,999,737.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,918,126.84
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	10/25/22 - 11/24/22	31	1.80000 %	27,305,309.72	42,323.23	0.00	0.00	0.00	0.00	42,323.23	0.00	25,302,919.04
1B-I2	10/25/22 - 11/24/22	31	1.40000 %	27,305,309.72	32,918.07	0.00	0.00	0.00	0.00	32,918.07	0.00	25,302,919.04
1B-I3	10/25/22 - 11/24/22	31	1.00000 %	27,305,309.72	23,512.91	0.00	0.00	0.00	0.00	23,512.91	0.00	25,302,919.04
1B-I4	10/25/22 - 11/24/22	31	0.60000 %	27,305,309.72	14,107.74	0.00	0.00	0.00	0.00	14,107.74	0.00	25,302,919.04
1C-I1	10/25/22 - 11/24/22	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	10/25/22 - 11/24/22	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	10/25/22 - 11/24/22	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	10/25/22 - 11/24/22	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	3.98557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.38557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.78557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.18557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	10/25/22 - 11/24/22	31	3.98557 %	27,305,309.72	93,712.33	0.00	0.00	0.00	0.00	93,712.33	0.00	25,302,919.04
1E-B2	10/25/22 - 11/24/22	31	4.38557 %	27,305,309.72	103,117.49	0.00	0.00	0.00	0.00	103,117.49	0.00	25,302,919.04

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Nov-2022
 08-Nov-2022 10:38:57 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	10/25/22 - 11/24/22	31	4.78557 %	27,305,309.72	112,522.66	0.00	0.00	0.00	0.00	112,522.66	0.00	25,302,919.04
1E-B4	10/25/22 - 11/24/22	31	5.18557 %	27,305,309.72	121,927.82	0.00	0.00	0.00	0.00	121,927.82	0.00	25,302,919.04
1E-C1	10/25/22 - 11/24/22	31	3.98557 %	74,194,252.84	254,636.06	0.00	0.00	0.00	0.00	254,636.06	0.00	74,194,252.84
1E-C2	10/25/22 - 11/24/22	31	4.38557 %	74,194,252.84	280,191.85	0.00	0.00	0.00	0.00	280,191.85	0.00	74,194,252.84
1E-C3	10/25/22 - 11/24/22	31	4.78557 %	74,194,252.84	305,747.65	0.00	0.00	0.00	0.00	305,747.65	0.00	74,194,252.84
1E-C4	10/25/22 - 11/24/22	31	5.18557 %	74,194,252.84	331,303.45	0.00	0.00	0.00	0.00	331,303.45	0.00	74,194,252.84
1E-D1	10/25/22 - 11/24/22	31	3.98557 %	27,305,309.72	93,712.33	0.00	0.00	0.00	0.00	93,712.33	0.00	25,302,919.03
1E-D2	10/25/22 - 11/24/22	31	4.38557 %	27,305,309.72	103,117.49	0.00	0.00	0.00	0.00	103,117.49	0.00	25,302,919.03
1E-D3	10/25/22 - 11/24/22	31	4.78557 %	27,305,309.72	112,522.66	0.00	0.00	0.00	0.00	112,522.66	0.00	25,302,919.03
1E-D4	10/25/22 - 11/24/22	31	5.18557 %	27,305,309.72	121,927.82	0.00	0.00	0.00	0.00	121,927.82	0.00	25,302,919.03
1E-D5	10/25/22 - 11/24/22	31	5.78557 %	27,305,309.72	136,035.56	0.00	0.00	0.00	0.00	136,035.56	0.00	25,302,919.03
1E-F1	10/25/22 - 11/24/22	31	3.98557 %	101,499,562.56	348,348.39	0.00	0.00	0.00	0.00	348,348.39	0.00	99,497,171.88
1E-F2	10/25/22 - 11/24/22	31	4.38557 %	101,499,562.56	383,309.35	0.00	0.00	0.00	0.00	383,309.35	0.00	99,497,171.88
1E-F3	10/25/22 - 11/24/22	31	4.78557 %	101,499,562.56	418,270.31	0.00	0.00	0.00	0.00	418,270.31	0.00	99,497,171.88
1E-F4	10/25/22 - 11/24/22	31	5.18557 %	101,499,562.56	453,231.27	0.00	0.00	0.00	0.00	453,231.27	0.00	99,497,171.88
1E-F5	10/25/22 - 11/24/22	31	5.78557 %	101,499,562.56	505,672.71	0.00	0.00	0.00	0.00	505,672.71	0.00	99,497,171.88
1-X1	10/25/22 - 11/24/22	31	1.80000 %	27,305,309.72	42,323.23	0.00	0.00	0.00	0.00	42,323.23	0.00	25,302,919.04
1-X2	10/25/22 - 11/24/22	31	1.40000 %	27,305,309.72	32,918.07	0.00	0.00	0.00	0.00	32,918.07	0.00	25,302,919.04
1-X3	10/25/22 - 11/24/22	31	1.00000 %	27,305,309.72	23,512.91	0.00	0.00	0.00	0.00	23,512.91	0.00	25,302,919.04
1-X4	10/25/22 - 11/24/22	31	0.60000 %	27,305,309.72	14,107.74	0.00	0.00	0.00	0.00	14,107.74	0.00	25,302,919.04
1-Y1	10/25/22 - 11/24/22	31	1.80000 %	101,499,562.56	157,324.32	0.00	0.00	0.00	0.00	157,324.32	0.00	99,497,171.88
1-Y2	10/25/22 - 11/24/22	31	1.40000 %	101,499,562.56	122,363.36	0.00	0.00	0.00	0.00	122,363.36	0.00	99,497,171.88
1-Y3	10/25/22 - 11/24/22	31	1.00000 %	101,499,562.56	87,402.40	0.00	0.00	0.00	0.00	87,402.40	0.00	99,497,171.88
1-Y4	10/25/22 - 11/24/22	31	0.60000 %	101,499,562.56	52,441.44	0.00	0.00	0.00	0.00	52,441.44	0.00	99,497,171.88
Totals					7,528,466.91	0.00	0.00	0.00	0.00	7,528,466.91	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Nov-2022
08-Nov-2022 10:38:57 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 %	275.09023899	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	272.42669567
1M-1	353,291,000.00	4.13557 %	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	5.78557 %	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	5.78557 %	429.36104161	2.13908468	0.00000000	0.00000000	0.00000000	0.00000000	2.13908468	0.00000000	397.87454477
1M-BH	198,912,330.42	0.00000 %	429.36104157	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	397.87454469
1M-2C	74,194,252.84	5.78557 %	1000.00000000	4.98201863	0.00000000	0.00000000	0.00000000	0.00000000	4.98201863	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	5.78557 %	504.00833128	2.51097889	0.00000000	0.00000000	0.00000000	0.00000000	2.51097889	0.00000000	494.06521862
1M-2H	629,889,216.00	0.00000 %	504.00888357	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	494.06578197
1B-1	207,818,000.00	7.18557 %	1000.00000000	6.18757418	0.00000000	0.00000000	0.00000000	0.00000000	6.18757418	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 %	991.97027179	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.59720549
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 %	429.36104161	0.66550961	0.00000000	0.00000000	0.00000000	0.00000000	0.66550961	0.00000000	397.87454477
1B-I2	0.00	1.40000 %	429.36104161	0.51761862	0.00000000	0.00000000	0.00000000	0.00000000	0.51761862	0.00000000	397.87454477
1B-I3	0.00	1.00000 %	429.36104161	0.36972763	0.00000000	0.00000000	0.00000000	0.00000000	0.36972763	0.00000000	397.87454477
1B-I4	0.00	0.60000 %	429.36104161	0.22183649	0.00000000	0.00000000	0.00000000	0.00000000	0.22183649	0.00000000	397.87454477
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	3.98557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	63,595,219.58	4.38557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	63,595,219.58	4.78557 %	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	5.18557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	63,595,219.58	3.98557 %	429.36104161	1.47357507	0.00000000	0.00000000	0.00000000	0.00000000	1.47357507	0.00000000	397.87454477
1E-B2	63,595,219.58	4.38557 %	429.36104161	1.62146606	0.00000000	0.00000000	0.00000000	0.00000000	1.62146606	0.00000000	397.87454477
1E-B3	63,595,219.58	4.78557 %	429.36104161	1.76935721	0.00000000	0.00000000	0.00000000	0.00000000	1.76935721	0.00000000	397.87454477
1E-B4	63,595,219.58	5.18557 %	429.36104161	1.91724820	0.00000000	0.00000000	0.00000000	0.00000000	1.91724820	0.00000000	397.87454477
1E-C1	74,194,252.84	3.98557 %	1000.00000000	3.43201866	0.00000000	0.00000000	0.00000000	0.00000000	3.43201866	0.00000000	1000.00000000
1E-C2	74,194,252.84	4.38557 %	1000.00000000	3.77646299	0.00000000	0.00000000	0.00000000	0.00000000	3.77646299	0.00000000	1000.00000000
1E-C3	74,194,252.84	4.78557 %	1000.00000000	4.12090746	0.00000000	0.00000000	0.00000000	0.00000000	4.12090746	0.00000000	1000.00000000
1E-C4	74,194,252.84	5.18557 %	1000.00000000	4.46535193	0.00000000	0.00000000	0.00000000	0.00000000	4.46535193	0.00000000	1000.00000000
1E-D1	127,190,439.16	3.98557 %	214.68052080	0.73678753	0.00000000	0.00000000	0.00000000	0.00000000	0.73678753	0.00000000	198.93727231
1E-D2	127,190,439.16	4.38557 %	214.68052080	0.81073303	0.00000000	0.00000000	0.00000000	0.00000000	0.81073303	0.00000000	198.93727231
1E-D3	127,190,439.16	4.78557 %	214.68052080	0.88467860	0.00000000	0.00000000	0.00000000	0.00000000	0.88467860	0.00000000	198.93727231
1E-D4	127,190,439.16	5.18557 %	214.68052080	0.95862410	0.00000000	0.00000000	0.00000000	0.00000000	0.95862410	0.00000000	198.93727231
1E-D5	127,190,439.16	5.78557 %	214.68052080	1.06954234	0.00000000	0.00000000	0.00000000	0.00000000	1.06954234	0.00000000	198.93727231
1E-F1	137,789,472.42	3.98557 %	736.62784810	2.52812050	0.00000000	0.00000000	0.00000000	0.00000000	2.52812050	0.00000000	722.09560087
1E-F2	137,789,472.42	4.38557 %	736.62784810	2.78184787	0.00000000	0.00000000	0.00000000	0.00000000	2.78184787	0.00000000	722.09560087
1E-F3	137,789,472.42	4.78557 %	736.62784810	3.03557523	0.00000000	0.00000000	0.00000000	0.00000000	3.03557523	0.00000000	722.09560087
1E-F4	137,789,472.42	5.18557 %	736.62784810	3.28930260	0.00000000	0.00000000	0.00000000	0.00000000	3.28930260	0.00000000	722.09560087
1E-F5	137,789,472.42	5.78557 %	736.62784810	3.66989365	0.00000000	0.00000000	0.00000000	0.00000000	3.66989365	0.00000000	722.09560087
1-X1	0.00	1.80000 %	214.68052080	0.33275481	0.00000000	0.00000000	0.00000000	0.00000000	0.33275481	0.00000000	198.93727239
1-X2	0.00	1.40000 %	214.68052080	0.25880931	0.00000000	0.00000000	0.00000000	0.00000000	0.25880931	0.00000000	198.93727239
1-X3	0.00	1.00000 %	214.68052080	0.18486382	0.00000000	0.00000000	0.00000000	0.00000000	0.18486382	0.00000000	198.93727239
1-X4	0.00	0.60000 %	214.68052080	0.11091824	0.00000000	0.00000000	0.00000000	0.00000000	0.11091824	0.00000000	198.93727239
1-Y1	0.00	1.80000 %	736.62784810	1.14177315	0.00000000	0.00000000	0.00000000	0.00000000	1.14177315	0.00000000	722.09560087
1-Y2	0.00	1.40000 %	736.62784810	0.88804578	0.00000000	0.00000000	0.00000000	0.00000000	0.88804578	0.00000000	722.09560087
1-Y3	0.00	1.00000 %	736.62784810	0.63431842	0.00000000	0.00000000	0.00000000	0.00000000	0.63431842	0.00000000	722.09560087
1-Y4	0.00	0.60000 %	736.62784810	0.38059105	0.00000000	0.00000000	0.00000000	0.00000000	0.38059105	0.00000000	722.09560087

(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	2,348,075.23
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,546,654.71
Gains & Subsequent Recoveries (Realized Losses)	(81,610.60)
Total Deposits	3,813,119.34
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,793,952.68
Total Withdrawals (Pool Distribution Amount)	3,813,119.34
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	120,510,423.88
Total Principal Reduction Cumulative	31,432,832,218.42
Scheduled Principal Current	28,820,010.64
Scheduled Principal Cumulative	3,388,686,885.87
Unscheduled Principal Current	91,608,802.64
Unscheduled Principal Cumulative	28,042,307,164.89
Senior Reduction Amount	112,163,370.12
Subordinate Reduction Amount	8,265,443.16
Calculated Tranche Write-down Amount	81,610.60
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	77,331.15
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	63940
Period Reference Pool Removal Loan Count	478
Period Ending Loan Count	63462
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	12,318,426,141.02
Period PIF Loan Count Current	468
PIF Loan Count Cumulative	110961
Period PIF Loan UPB Current	81,914,184.02
PIF Loan UPB Cumulative	27,041,341,495.22
Period Partial Prepayment Amount	8,279,205.01
Repurchase Prior CE Loan Count Curr	8
Repurchase Prior CE Loan Count Cum	179
Repurchase Prior Credit Event UPB Curr	1,546,654.71
Repurchase Prior Credit Event UPB Cum	32,120,620.38
Credit Event Amount Current	222,283.48
Credit Event Amount Cumulative	10,713,041.41
Total Active Modified Loan Count	832
Total Active Modified Loan UPB	209,456,342.24
Libor Rate	3.585570%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.128630%
Subordinate Percentage	6.871370%
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 %	5.970000 %	6.020000 %
1M-2C	0.00	0.00	1.000000 %	3.500000 %	3.540000 %
1M-2	0.00	0.00	1.000000 %	3.500000 %	3.540000 %
1M-2H	0.00	0.00	1.000000 %	3.500000 %	3.540000 %
1B-1	0.00	0.00	0.500000 %	1.740000 %	1.760000 %
1B-1H	0.00	0.00	0.500000 %	1.740000 %	1.760000 %
1B-2H	81,610.60	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	479	92,353,810.59	0.754782 %	0.749721 %
60 Days	114	24,296,314.96	0.179635 %	0.197236 %
90 Days	67	12,735,469.69	0.105575 %	0.103386 %
120 Days	60	13,110,270.20	0.094545 %	0.106428 %
150 Days	22	4,819,672.04	0.034666 %	0.039126 %
180+ Days	336	76,580,036.98	0.529451 %	0.621671 %
Totals	1078	223,895,574.46	1.698654 %	1.817566 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	348	95,904,306.69	77,331.15	0.080634

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	230,765.27	168.27	0.072918
Summary	0042989071	172,095.54	89.63	0.052082
Summary	0042990161	85,967.36	53.73	0.062500
Summary	0042990689	271,280.82	141.29	0.052083
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	165,798.87	103.62	0.062497
Summary	0042992616	320,525.28	634.37	0.197916
Summary	0042994080	209,432.84	152.71	0.072916
Summary	0042994959	441,538.43	211.29	0.047853
Summary	0042996327	255,652.51	186.41	0.072915
Summary	0042996693	211,970.88	0.88	0.000415
Summary	0042997000	91,384.04	9.52	0.010418
Summary	0042999210	284,710.18	237.26	0.083334
Summary	0043000107	249,647.03	234.04	0.093748
Summary	0043000139	328,011.10	307.51	0.093750
Summary	0043002121	376,256.21	192.83	0.051250
Summary	0043002721	268,621.13	83.94	0.031248
Summary	0043004178	316,506.78	197.82	0.062501
Summary	0043004734	480,801.02	300.50	0.062500
Summary	0043004745	586,577.55	545.03	0.092917
Summary	0043004835	352,168.34	134.36	0.038152
Summary	0043004978	145,335.32	112.08	0.077118
Summary	0043005227	277,377.77	224.30	0.080864
Summary	0043005454	216,256.56	90.11	0.041668
Summary	0043005463	156,951.49	228.89	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005541	189,596.25	59.25	0.031251
Summary	0043005700	99,097.95	154.84	0.156249
Summary	0043007027	317,443.47	198.40	0.062499
Summary	0043007084	181,578.43	302.63	0.166666
Summary	0043007924	265,488.38	82.97	0.031252
Summary	0043008142	199,470.57	166.23	0.083336
Summary	0043008349	297,638.22	186.02	0.062499
Summary	0043008605	260,437.88	217.03	0.083333
Summary	0043008729	163,469.09	126.01	0.077085
Summary	0043009223	122,206.49	154.66	0.126556
Summary	0043009895	172,899.44	252.15	0.145836
Summary	0043010779	370,623.99	463.28	0.125000
Summary	0043010911	103,290.08	107.59	0.104163
Summary	0043011345	450,296.79	418.40	0.092916
Summary	0043011387	114,818.54	131.56	0.114581
Summary	0043011482	225,676.26	162.67	0.072081
Summary	0043012772	157,770.54	98.61	0.062502
Summary	0043013742	105,993.67	88.33	0.083335
Summary	0043013785	559,568.56	408.02	0.072917
Summary	0043014727	371,159.10	154.65	0.041667
Summary	0043014975	347,738.64	323.11	0.092917
Summary	0043014979	362,674.12	415.56	0.114582
Summary	0043016247	577,517.83	180.47	0.031249
Summary	0043016526	529,996.04	220.83	0.041666
Summary	0043017262	112,046.81	11.67	0.010415
Summary	0043017323	199,498.50	145.47	0.072918
Summary	0043017542	189,015.28	137.82	0.072915
Summary	0043018058	296,032.52	2.51	0.000848
Summary	0043018610	393,005.60	532.20	0.135418
Summary	0043018804	399,369.82	291.21	0.072917
Summary	0043018931	186,662.58	70.78	0.037919
Summary	0043019573	356,493.79	362.78	0.101763
Summary	0043020086	144,076.19	60.03	0.041665
Summary	0043020563	307,569.34	256.31	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043021188	202,298.37	21.07	0.010415
Summary	0043021447	351,200.31	352.00	0.100228
Summary	0043021543	102,242.41	53.25	0.052082
Summary	0043021629	147,855.83	154.02	0.104169
Summary	0043021923	572,681.32	596.54	0.104166
Summary	0043022057	312,215.46	260.18	0.083333
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	102,454.59	9.82	0.009585
Summary	0043024114	53,289.87	44.41	0.083337
Summary	0043024193	127,461.85	119.50	0.093754
Summary	0043024826	160,009.71	66.67	0.041666
Summary	0043025610	590,927.62	492.44	0.083333
Summary	0043025624	375,135.02	273.54	0.072918
Summary	0043026268	412,907.56	215.06	0.052084
Summary	0043026610	357,679.71	186.29	0.052083
Summary	0043027378	421,329.18	307.22	0.072917
Summary	0043028411	361,943.35	113.11	0.031251
Summary	0043028983	184,402.01	153.67	0.083334
Summary	0043029082	357,786.45	298.16	0.083335
Summary	0043029746	410,382.91	341.99	0.083334
Summary	0043029765	267,825.30	195.29	0.072917
Summary	0043030314	609,654.38	571.55	0.093750
Summary	0043030910	203,380.68	190.67	0.093750
Summary	0043031916	240,638.02	250.66	0.104165
Summary	0043031968	561,128.80	759.86	0.135416
Summary	0043032203	164,438.75	51.39	0.031252
Summary	0043032700	82,101.20	111.18	0.135418
Summary	0043033397	188,585.26	196.44	0.104165
Summary	0043033428	147,280.32	179.70	0.122012
Summary	0043034369	205,607.18	214.17	0.104165
Summary	0043034643	125,717.48	13.10	0.010420
Summary	0043034961	293,510.03	61.15	0.020834
Summary	0043035160	105,213.54	90.05	0.085588
Summary	0043035796	296,650.40	185.41	0.062501

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Credit-Linked Notes

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Distribution Date: 25-Nov-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043035970	247,118.60	180.19	0.072916
Summary	0043036420	311,073.34	388.84	0.124999
Summary	0043038606	101,461.81	94.27	0.092912
Summary	0043038991	122,696.53	204.49	0.166663
Summary	0043039420	208,554.81	434.49	0.208334
Summary	0043039466	422,951.34	39.83	0.009417
Summary	0043039642	227,663.70	268.42	0.117902
Summary	0043040508	124,474.05	115.66	0.092919
Summary	0043041335	82,161.13	136.94	0.166672
Summary	0043041344	361,025.83	451.28	0.124999
Summary	0043041782	83,476.91	121.74	0.145837
Summary	0043041783	70,709.22	103.12	0.145837
Summary	0043042239	244,863.35	229.56	0.093750
Summary	0043042445	167,892.46	34.98	0.020835
Summary	0043042501	189,344.48	78.89	0.041665
Summary	0043043033	486,314.63	253.29	0.052084
Summary	0043044023	292,292.75	91.34	0.031249
Summary	0043044078	402,328.42	167.64	0.041667
Summary	0043045670	249,603.09	156.00	0.062499
Summary	0043046513	187,074.82	292.30	0.156248
Summary	0043047008	426,218.27	221.99	0.052084
Summary	0043047450	195,052.36	101.59	0.052083
Summary	0043047618	104,355.29	130.44	0.124996
Summary	0043047907	163,353.20	34.03	0.020832
Summary	0043048569	617,994.78	450.62	0.072916
Summary	0043049357	143,589.24	104.70	0.072916
Summary	0043049700	221,376.70	230.60	0.104166
Summary	0043049816	257,861.73	161.16	0.062499
Summary	0043050296	216,582.90	270.73	0.125001
Summary	0043050510	366,055.54	266.92	0.072918
Summary	0043051737	337,292.71	140.54	0.041667
Summary	0043052038	237,962.50	74.36	0.031249
Summary	0043052177	357,445.52	18.03	0.005044
Summary	0043052196	210,836.00	131.77	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052353	493,859.01	425.28	0.086114
Summary	0043052368	155,690.80	43.89	0.028190
Summary	0043052554	413,386.63	301.43	0.072917
Summary	0043052557	152,863.18	175.16	0.114586
Summary	0043053268	274,280.41	261.65	0.095395
Summary	0043054381	108,817.12	28.99	0.026641
Summary	0043054701	237,306.69	197.76	0.083335
Summary	0043054857	427,095.71	593.07	0.138861
Summary	0043054915	412,071.11	343.39	0.083333
Summary	0043055485	376,192.08	156.75	0.041668
Summary	0043057136	255,764.24	272.84	0.106676
Summary	0043058838	275,292.08	172.06	0.062501
Summary	0043058936	101,916.39	106.16	0.104164
Summary	0043059200	472,585.23	295.37	0.062501
Summary	0043059994	487,098.93	558.13	0.114582
Summary	0043060003	86,826.83	63.31	0.072915
Summary	0043060406	247,841.51	77.45	0.031250
Summary	0043060764	611,064.69	1,018.44	0.166666
Summary	0043060946	380,967.89	277.79	0.072917
Summary	0043061462	452,474.08	612.73	0.135418
Summary	0043061504	347,468.53	398.14	0.114583
Summary	0043061685	199,939.10	208.27	0.104167
Summary	0043062246	130,405.89	215.44	0.165207
Summary	0043062272	152,717.61	103.52	0.067785
Summary	0043062442	106,905.11	111.36	0.104167
Summary	0043062466	245,235.11	281.00	0.114584
Summary	0043062614	127,933.35	1.81	0.001415
Summary	0043062966	204,978.04	106.76	0.052084
Summary	0043063242	184,954.77	154.13	0.083334
Summary	0043063278	210,557.47	241.26	0.114582
Summary	0043063552	302,592.15	220.64	0.072917
Summary	0043064325	348,461.29	203.98	0.058537
Summary	0043066774	242,701.23	151.69	0.062501
Summary	0043068369	181,746.78	102.27	0.056271

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043068552	152,171.40	79.26	0.052086
Summary	0043068794	284,505.36	296.36	0.104167
Summary	0043069117	212,734.96	221.60	0.104167
Summary	0043069237	369,971.88	655.16	0.177084
Summary	0043069527	210,862.65	175.72	0.083334
Summary	0043069711	254,417.88	212.01	0.083331
Summary	0043070667	235,624.93	196.35	0.083332
Summary	0043070700	357,182.33	257.47	0.072084
Summary	0043070855	224,028.26	256.70	0.114584
Summary	0043070905	439,100.04	451.79	0.102890
Summary	0043070918	325,938.86	302.85	0.092916
Summary	0043070950	537,899.49	672.37	0.124999
Summary	0043070960	419,337.19	218.40	0.052082
Summary	0043071178	263,650.81	192.25	0.072918
Summary	0043071444	435,797.42	404.93	0.092917
Summary	0043071579	259,861.15	216.55	0.083333
Summary	0043071608	681,119.22	898.20	0.131871
Summary	0043071676	211,041.67	196.09	0.092915
Summary	0043073151	355,662.46	108.18	0.030416
Summary	0043074482	182,403.62	228.00	0.124998
Summary	0043075885	486,334.43	400.20	0.082289
Summary	0043076172	243,075.62	101.28	0.041666
Summary	0043076277	122,331.97	38.23	0.031251
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	388,544.53	185.30	0.047691
Summary	0043077854	385,468.39	281.07	0.072916
Summary	0043078227	340,484.40	40.60	0.011924
Summary	0043078318	203,235.29	63.51	0.031249
Summary	0043078379	96,140.43	110.16	0.114582
Summary	0043078608	142,972.74	104.25	0.072916
Summary	0043079276	231,813.19	140.05	0.060415
Summary	0043079331	324,580.71	67.62	0.020833
Summary	0043079612	167,974.89	139.98	0.083334
Summary	0043079623	173,938.80	163.07	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079628	162,055.15	101.28	0.062497
Summary	0043079677	402,809.21	629.39	0.156250
Summary	0043079743	291,960.62	243.30	0.083333
Summary	0043079745	233,466.99	170.24	0.072918
Summary	0043079811	304,808.98	190.51	0.062501
Summary	0043080065	323,772.95	404.72	0.125001
Summary	0043080117	364,023.47	136.02	0.037366
Summary	0043080372	173,468.90	108.42	0.062501
Summary	0043080435	147,549.50	122.96	0.083335
Summary	0043080661	103,989.80	108.32	0.104164
Summary	0043080750	214,026.52	222.94	0.104165
Summary	0043081009	487,523.07	457.05	0.093749
Summary	0043081348	204,534.20	276.97	0.135415
Summary	0043081492	324,119.12	168.81	0.052083
Summary	0043081522	235,829.28	221.09	0.093750
Summary	0043081856	256,146.64	293.50	0.114583
Summary	0043082289	423,664.26	353.05	0.083332
Summary	0043082671	218,755.79	91.15	0.041667
Summary	0043082928	567,516.29	591.16	0.104166
Summary	0043083196	359,818.05	449.77	0.124999
Summary	0043083275	241,476.59	251.54	0.104167
Summary	0043083515	146,728.35	106.99	0.072917
Summary	0043083559	285,097.61	207.88	0.072915
Summary	0043083593	192,384.03	18.44	0.009585
Summary	0043083724	253,271.63	9.69	0.003826
Summary	0043083911	142,644.03	58.25	0.040836
Summary	0043084083	114,263.42	162.88	0.142548
Summary	0043084150	105,378.49	120.75	0.114587
Summary	0043084236	339,841.89	212.40	0.062500
Summary	0043084262	220,301.94	298.33	0.135419
Summary	0043084926	200,032.12	187.53	0.093750
Summary	0043085195	423,764.72	264.85	0.062499
Summary	0043085210	106,587.31	88.82	0.083331
Summary	0043085287	100,733.83	18.29	0.018157

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043085295	354,764.98	206.95	0.058334
Summary	0043085405	536,676.90	279.52	0.052083
Summary	0043085994	317,470.32	33.07	0.010417
Summary	0043086036	264,908.55	137.97	0.052082
Summary	0043089192	232,533.58	121.11	0.052083
Summary	0043089487	383,247.97	356.10	0.092916
Summary	0043090825	344,205.43	215.13	0.062500
Summary	0043092160	117,271.59	24.43	0.020832
Summary	0043092343	90,258.40	65.81	0.072913
Summary	0043092896	390,031.55	121.88	0.031249
Summary	0043092921	352,944.50	330.89	0.093751
Summary	0043093410	211,636.12	132.27	0.062499
Summary	0043095135	118,279.88	110.89	0.093752
Summary	0043095536	240,148.87	173.11	0.072084
Summary	0043096812	205,591.37	149.91	0.072916
Summary	0043096828	188,809.30	137.67	0.072915
Summary	0043096857	113,204.50	58.96	0.052083
Summary	0043097646	605,802.03	315.52	0.052083
Summary	0043099839	104,321.26	86.93	0.083329
Summary	0043100214	391,040.66	529.53	0.135416
Summary	0043101332	547,642.53	456.37	0.083334
Summary	0043102995	479,023.85	449.08	0.093749
Summary	0043103114	216,776.49	203.23	0.093751
Summary	0043103396	171,304.93	160.60	0.093751
Summary	0043103875	371,853.88	232.41	0.062500
Summary	0043104805	242,166.19	126.13	0.052084
Summary	0043105244	493,073.96	410.89	0.083332
Summary	0043105851	420,353.07	437.87	0.104167
Summary	0043107168	448,074.30	326.72	0.072916
Summary	0043107177	431,386.57	127.72	0.029607
Summary	0043107624	293,612.35	91.75	0.031249
Summary	0043108059	194,911.13	203.03	0.104165
Summary	0043108581	219,253.08	228.39	0.104167
Summary	0043109588	235,829.15	147.39	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043109733	135,489.37	14.11	0.010414
Summary	0043109915	430,149.66	293.48	0.068227
Summary	0043110438	261,787.29	136.35	0.052084
Summary	0043111439	174,314.44	18.16	0.010418
Summary	0043112501	467,351.57	389.46	0.083333
Summary	0043112848	245,535.39	127.88	0.052082
Summary	0043113013	202,110.89	84.21	0.041665
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	603,032.06	942.24	0.156250
Summary	0043114421	118,742.46	111.32	0.093749
Summary	0043115246	326,025.74	322.74	0.098992
Summary	0043115561	181,409.97	113.38	0.062499
Summary	0043115750	210,345.27	48.54	0.023076
Summary	0043116297	416,367.77	438.45	0.105304
Summary	0043116336	112,850.67	11.76	0.010421
Summary	0043118021	303,077.42	94.71	0.031249
Summary	0043118861	651,076.92	1,220.77	0.187500
Summary	0043119009	570,953.84	832.64	0.145833
Summary	0043119079	222,286.08	254.70	0.114582
Summary	0043120136	391,696.24	408.02	0.104167
Summary	0043120263	239,628.33	174.73	0.072917
Summary	0043120656	186,212.46	252.16	0.135415
Summary	0043120786	403,714.74	588.75	0.145833
Summary	0043121547	154,049.54	160.47	0.104168
Summary	0043122022	135,988.21	70.83	0.052085
Summary	0043122217	305,707.15	350.29	0.114584
Summary	0043122760	157,393.63	262.32	0.166665
Summary	0043124236	79,586.14	91.19	0.114580
Summary	0043125984	304,280.15	126.78	0.041666
Summary	0043126783	184,533.37	230.67	0.125002
Summary	0043127853	376,096.95	146.61	0.038982
Summary	0043127907	235,829.28	221.09	0.093750
Summary	0043129058	123,296.74	115.59	0.093749
Summary	0043129146	501,615.00	783.77	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043130756	325,271.52	135.53	0.041667
Summary	0043131495	147,491.22	184.36	0.124997
Summary	0043132081	601,618.79	501.35	0.083334
Summary	0043132568	310,928.28	129.55	0.041666
Summary	0043132952	129,984.63	54.76	0.042128
Summary	0043133194	343,279.59	143.03	0.041666
Summary	0043133704	125,190.13	104.33	0.083337
Summary	0043133878	545,919.60	341.20	0.062500
Summary	0043136619	373,913.14	272.65	0.072918
Summary	0043136848	99,895.53	62.43	0.062495
Summary	0043137024	122,088.47	101.74	0.083333
Summary	0043137245	433,393.44	361.16	0.083333
Summary	0043138886	383,525.87	279.65	0.072916
Summary	0043140083	247,908.91	77.47	0.031249
Summary	0043143098	138,316.38	172.90	0.125003
Summary	0043144094	282,563.68	117.73	0.041665
Summary	0043144135	174,758.23	163.59	0.093609
Summary	0043144944	281,960.77	146.85	0.052082
Summary	0043145622	162,698.05	169.48	0.104168
Summary	0043146073	366,929.02	420.44	0.114583
Summary	0043146210	303,130.66	87.54	0.028879
Summary	0043146228	427,856.22	623.96	0.145834
Summary	0043146898	385,183.34	441.36	0.114584
Summary	0043146960	117,476.62	134.61	0.114585
Summary	0043147249	371,859.74	503.56	0.135417
Summary	0043147338	248,137.24	361.87	0.145835
Summary	0043147523	201,557.90	41.99	0.020833
Summary	0043147538	285,791.25	178.62	0.062500
Summary	0043147822	141,874.32	88.67	0.062499
Summary	0043148396	402,607.90	167.75	0.041666
Summary	0043148665	161,947.49	196.57	0.121379
Summary	0043148700	248,995.43	181.56	0.072917
Summary	0043149184	316,414.29	296.64	0.093751
Summary	0043151264	267,533.51	83.60	0.031248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043152166	216,909.35	277.77	0.128058
Summary	0043152386	182,664.18	57.08	0.031249
Summary	0043154047	109,837.04	2.33	0.002121
Summary	0043154084	317,956.43	165.60	0.052083
Summary	0043156064	546,751.94	227.81	0.041666
Summary	0043157379	419,758.68	262.35	0.062500
Summary	0043157728	223,515.98	256.11	0.114582
Summary	0043157732	467,603.91	730.63	0.156250
Summary	0043158175	389,080.72	202.65	0.052084
Summary	0043158516	234,398.20	91.67	0.039109
Summary	0043158559	164,803.09	103.00	0.062499
Summary	0043159431	159,485.16	116.29	0.072916
Summary	0043160396	634,297.67	726.80	0.114583
Summary	0043161245	529,356.06	551.41	0.104166
Summary	0043161925	157,271.18	212.97	0.135416
Summary	0043162263	106,315.03	153.30	0.144194
Summary	0043162907	143,605.26	15.91	0.011079

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	222,283.48	101,246.38	45.548

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0043001836	134,412.35	4,893.53	3.641

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	442,087.17	(19,635.78)	1,807.14	0.409

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043045871	122,830.98	321.00	4,488.89	3.655
0043153173	319,256.19	(19,956.78)	(2,681.75)	(0.840)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
70	10,713,041.41	1,838,167.66	17.158

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
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	4,893.53	3.641
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043040405	137,741.28	3,746.53	2.720
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
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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	(2,681.75)	(0.840)
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	4	664,370.65	81,610.60	0.001 %	0	0.00	0.00	0.000 %	4	664,370.65	81,610.60	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	0042988482	91,000.00	4.750 %	LA	75.00	360	87,871.13	10/31/2022	96,352.85	96,352.85
Summary	0043001836	150,000.00	3.990 %	VA	70.00	360	134,412.35	10/31/2022	4,893.53	4,893.53
Summary	0043045871	135,000.00	3.875 %	AZ	71.00	360	122,830.98	09/30/2022	321.00	4,488.89
Summary	0043153173	334,000.00	3.500 %	CA	71.00	360	319,256.19	02/28/2022	(19,956.78)	(2,681.75)

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

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

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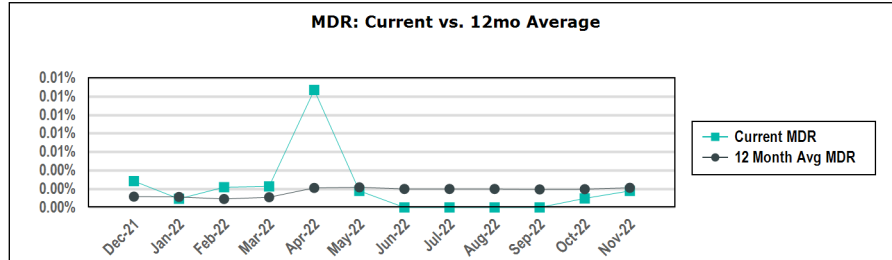
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Realized Loss Report - Collateral

Summary

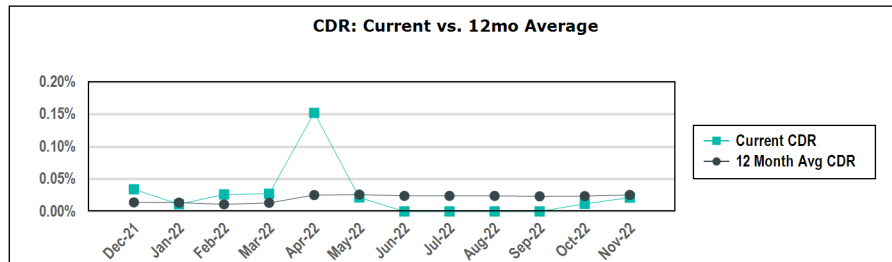
MDR

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



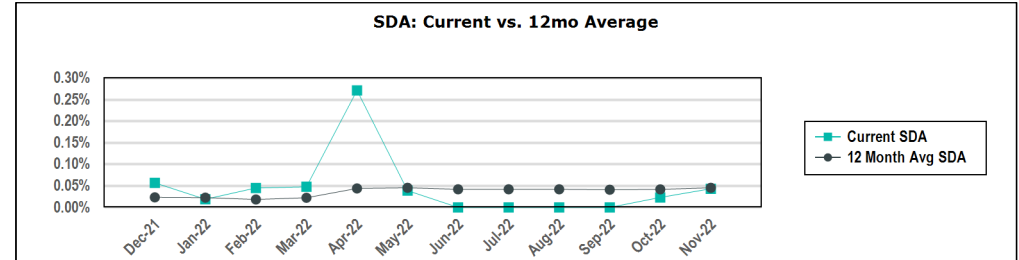
CDR

Current Month 0.021 %
3 Month Average 0.011 %
12 Month Average 0.026 %



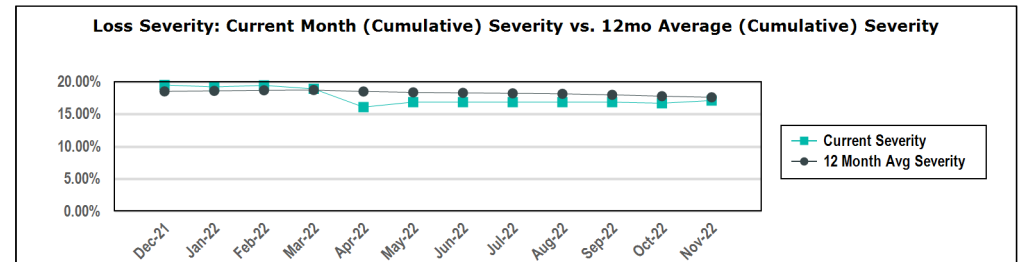
SDA

Current Month 0.043 %
3 Month Average 0.022 %
12 Month Average 0.046 %



Loss Severity

Current Month (Cumulative) 17.158 %
3 Month Average (Cumulative) 16.935 %
12 Month Average (Cumulative) 17.654 %



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	0.739 %
3 Month Average	0.801 %
12 Month Average	1.579 %

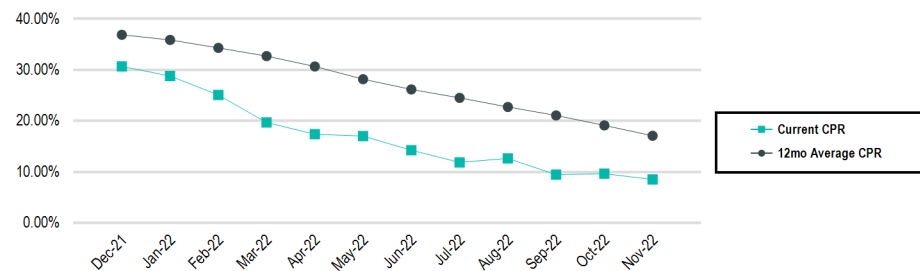
CPR

Current Month	8.514 %
3 Month Average	9.200 %
12 Month Average	17.082 %

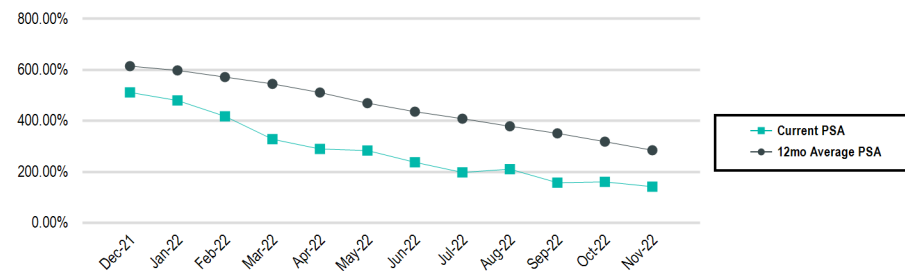
PSA

Current Month	141.908 %
3 Month Average	153.336 %
12 Month Average	284.699 %

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
0043009314	220,888.97	0.00	0.000 %	220,888.97
0043013848	185,176.88	0.00	0.000 %	185,176.88
0043040233	226,061.82	0.00	0.000 %	226,061.82
0043050088	189,162.07	0.00	0.000 %	189,162.07
0043056014	116,370.97	0.00	0.000 %	116,370.97
0043056532	179,512.92	0.00	0.000 %	179,512.92
0043076225	164,173.37	0.00	0.000 %	164,173.37
0043079470	265,307.71	0.00	0.000 %	265,307.71
Total	1,546,654.71	0.00		

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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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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>