

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: 26-Sep-2022
 08-Sep-2022 10:28:12 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		08/31/2022	0.00000 %	11,832,712,003.08	0.00	123,438,267.94	0.00	11,709,273,735.12	123,438,267.94	0.00
1M-1	30711XNS9	09/23/2022	2.99371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	09/23/2022	4.64371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	09/23/2022	4.64371 %	31,745,083.08	131,035.52	2,206,430.64	0.00	29,538,652.44	2,337,466.16	0.00
1M-BH		08/31/2022	0.00000 %	99,291,872.82	0.00	6,901,246.08	0.00	92,390,626.74	6,901,246.08	0.00
1M-2C	30711XNV2	09/23/2022	4.64371 %	74,194,252.84	306,254.75	0.00	0.00	74,194,252.84	306,254.75	0.00
1M-CH		08/31/2022	0.00000 %	232,064,555.16	0.00	0.00	0.00	232,064,555.16	0.00	0.00
1M-2	30711XNX8	09/23/2022	4.64371 %	105,939,335.92	437,290.27	2,206,430.64	0.00	103,732,905.28	2,643,720.91	0.00
1M-2H		08/31/2022	0.00000 %	331,356,427.98	0.00	6,901,246.08	0.00	324,455,181.90	6,901,246.08	0.00
1B-1	30711XNW0	09/23/2022	6.04371 %	207,818,000.00	1,116,437.09	0.00	0.00	207,818,000.00	1,116,437.09	0.00
1B-1H		08/31/2022	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		08/31/2022	0.00000 %	217,003,905.33	0.00	0.00	0.00	217,003,905.33	0.00	1,752,385.67
1A-I1	30711XNY6	09/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	09/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	09/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	09/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	09/23/2022	1.80000 %	0.00	50,792.13	0.00	0.00	0.00	50,792.13	0.00
1B-I2	30711XPJ7	09/23/2022	1.40000 %	0.00	39,504.99	0.00	0.00	0.00	39,504.99	0.00
1B-I3	30711XPL2	09/23/2022	1.00000 %	0.00	28,217.85	0.00	0.00	0.00	28,217.85	0.00
1B-I4	30711XPN8	09/23/2022	0.60000 %	0.00	16,930.71	0.00	0.00	0.00	16,930.71	0.00
1C-I1	30711XPQ1	09/23/2022	1.80000 %	0.00	118,710.80	0.00	0.00	0.00	118,710.80	0.00
1C-I2	30711XPS7	09/23/2022	1.40000 %	0.00	92,330.63	0.00	0.00	0.00	92,330.63	0.00
1C-I3	30711XPU2	09/23/2022	1.00000 %	0.00	65,950.45	0.00	0.00	0.00	65,950.45	0.00
1C-I4	30711XPW8	09/23/2022	0.60000 %	0.00	39,570.27	0.00	0.00	0.00	39,570.27	0.00
1E-A1	30711XNZ3	09/23/2022	2.84371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	09/23/2022	3.24371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	09/23/2022	3.64371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	09/23/2022	4.04371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	09/23/2022	2.84371 %	31,745,083.08	80,243.39	2,206,430.64	0.00	29,538,652.44	2,286,674.03	0.00

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Series 2017-C05



Distribution Date: 26-Sep-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPB4	09/23/2022	3.24371 %	31,745,083.08	91,530.53	2,206,430.64	0.00	29,538,652.44	2,297,961.17	0.00
1E-B3	30711XPM0	09/23/2022	3.64371 %	31,745,083.08	102,817.67	2,206,430.64	0.00	29,538,652.44	2,309,248.31	0.00
1E-B4	30711XPP3	09/23/2022	4.04371 %	31,745,083.08	114,104.81	2,206,430.64	0.00	29,538,652.44	2,320,535.45	0.00
1E-C1	30711XPR9	09/23/2022	2.84371 %	74,194,252.84	187,543.95	0.00	0.00	74,194,252.84	187,543.95	0.00
1E-C2	30711XPT5	09/23/2022	3.24371 %	74,194,252.84	213,924.12	0.00	0.00	74,194,252.84	213,924.12	0.00
1E-C3	30711XPV0	09/23/2022	3.64371 %	74,194,252.84	240,304.30	0.00	0.00	74,194,252.84	240,304.30	0.00
1E-C4	30711XPX6	09/23/2022	4.04371 %	74,194,252.84	266,684.48	0.00	0.00	74,194,252.84	266,684.48	0.00
1E-D1	30711XPY4	09/23/2022	2.84371 %	31,745,083.08	80,243.39	2,206,430.64	0.00	29,538,652.44	2,286,674.03	0.00
1E-D2	30711XPZ1	09/23/2022	3.24371 %	31,745,083.08	91,530.53	2,206,430.64	0.00	29,538,652.44	2,297,961.17	0.00
1E-D3	30711XQA5	09/23/2022	3.64371 %	31,745,083.08	102,817.67	2,206,430.64	0.00	29,538,652.44	2,309,248.31	0.00
1E-D4	30711XQB3	09/23/2022	4.04371 %	31,745,083.08	114,104.81	2,206,430.64	0.00	29,538,652.44	2,320,535.45	0.00
1E-D5	30711XQC1	09/23/2022	4.64371 %	31,745,083.08	131,035.52	2,206,430.64	0.00	29,538,652.44	2,337,466.16	0.00
1E-F1	30711XQD9	09/23/2022	2.84371 %	105,939,335.92	267,787.33	2,206,430.64	0.00	103,732,905.28	2,474,217.97	0.00
1E-F2	30711XQE7	09/23/2022	3.24371 %	105,939,335.92	305,454.65	2,206,430.64	0.00	103,732,905.28	2,511,885.29	0.00
1E-F3	30711XQF4	09/23/2022	3.64371 %	105,939,335.92	343,121.97	2,206,430.64	0.00	103,732,905.28	2,549,552.61	0.00
1E-F4	30711XQG2	09/23/2022	4.04371 %	105,939,335.92	380,789.29	2,206,430.64	0.00	103,732,905.28	2,587,219.93	0.00
1E-F5	30711XQH0	09/23/2022	4.64371 %	105,939,335.92	437,290.27	2,206,430.64	0.00	103,732,905.28	2,643,720.91	0.00
1-X1	30711XQJ6	09/23/2022	1.80000 %	0.00	50,792.13	0.00	0.00	0.00	50,792.13	0.00
1-X2	30711XQK3	09/23/2022	1.40000 %	0.00	39,504.99	0.00	0.00	0.00	39,504.99	0.00
1-X3	30711XQL1	09/23/2022	1.00000 %	0.00	28,217.85	0.00	0.00	0.00	28,217.85	0.00
1-X4	30711XQM9	09/23/2022	0.60000 %	0.00	16,930.71	0.00	0.00	0.00	16,930.71	0.00
1-Y1	30711XQN7	09/23/2022	1.80000 %	0.00	169,502.94	0.00	0.00	0.00	169,502.94	0.00
1-Y2	30711XQP2	09/23/2022	1.40000 %	0.00	131,835.62	0.00	0.00	0.00	131,835.62	0.00
1-Y3	30711XQQ0	09/23/2022	1.00000 %	0.00	94,168.30	0.00	0.00	0.00	94,168.30	0.00
1-Y4	30711XQR8	09/23/2022	0.60000 %	0.00	56,500.98	0.00	0.00	0.00	56,500.98	0.00
Totals				14,255,243,165.89	6,581,807.66	172,543,650.34	0.00	14,082,699,515.53	179,125,458.00	1,752,385.67

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Sep-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	11,832,712,003.08	26,184,517.59	97,253,750.35	0.00	0.00	123,438,267.94	11,709,273,735.12	0.27806010	123,438,267.94
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	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.46447913	2,206,430.64
1M-BH	198,912,330.42	99,291,872.82	1,463,936.61	5,437,309.47	0.00	0.00	6,901,246.08	92,390,626.74	0.46447913	6,901,246.08
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	105,939,335.92	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	103,732,905.28	0.51509826	2,206,430.64
1M-2H	629,889,216.00	331,356,427.98	1,463,936.61	5,437,309.47	0.00	0.00	6,901,246.08	324,455,181.90	0.51509880	6,901,246.08
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	217,003,905.33	0.00	0.00	0.00	0.00	0.00	217,003,905.33	0.99198932	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	63,595,219.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	63,595,219.58	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.46447913	2,206,430.64
1E-B2	63,595,219.58	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.46447913	2,206,430.64
1E-B3	63,595,219.58	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.46447913	2,206,430.64

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Series 2017-C05



Distribution Date: 26-Sep-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	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.46447913	2,206,430.64
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	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.23223957	2,206,430.64
1E-D2	127,190,439.16	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.23223957	2,206,430.64
1E-D3	127,190,439.16	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.23223957	2,206,430.64
1E-D4	127,190,439.16	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.23223957	2,206,430.64
1E-D5	127,190,439.16	31,745,083.08	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	29,538,652.44	0.23223957	2,206,430.64
1E-F1	137,789,472.42	105,939,335.92	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	103,732,905.28	0.75283622	2,206,430.64
1E-F2	137,789,472.42	105,939,335.92	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	103,732,905.28	0.75283622	2,206,430.64
1E-F3	137,789,472.42	105,939,335.92	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	103,732,905.28	0.75283622	2,206,430.64
1E-F4	137,789,472.42	105,939,335.92	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	103,732,905.28	0.75283622	2,206,430.64
1E-F5	137,789,472.42	105,939,335.92	468,042.23	1,738,388.41	0.00	0.00	2,206,430.64	103,732,905.28	0.75283622	2,206,430.64
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,712,970,589.90	14,255,243,165.89	36,601,066.49	135,942,583.85	0.00	0.00	172,543,650.34	14,082,699,515.53	0.30147300	172,543,650.34

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	280.99138671	0.62180368	2.30948460	0.00000000	0.00000000	2.93128829	278.06009842	0.27806010	2.93128829
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	499.17404625	7.35970774	27.33520572	0.00000000	0.00000000	34.69491346	464.47913279	0.46447913	34.69491346
1M-BH	198,912,330.42	499.17404623	7.35970770	27.33520571	0.00000000	0.00000000	34.69491341	464.47913282	0.46447913	34.69491341
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	526.05456188	2.32412020	8.63217751	0.00000000	0.00000000	10.95629771	515.09826417	0.51509826	10.95629771
1M-2H	629,889,216.00	526.05508963	2.32411760	8.63216790	0.00000000	0.00000000	10.95628549	515.09880414	0.51509880	10.95628549
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	991.98932446	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.98932446	0.99198932	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	63,595,219.58	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	63,595,219.58	499.17404625	7.35970774	27.33520572	0.00000000	0.00000000	34.69491346	464.47913279	0.46447913	34.69491346
1E-B2	63,595,219.58	499.17404625	7.35970774	27.33520572	0.00000000	0.00000000	34.69491346	464.47913279	0.46447913	34.69491346
1E-B3	63,595,219.58	499.17404625	7.35970774	27.33520572	0.00000000	0.00000000	34.69491346	464.47913279	0.46447913	34.69491346

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Sep-2022
08-Sep-2022 10:28:12 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	499.17404625	7.35970774	27.33520572	0.00000000	0.00000000	34.69491346	464.47913279	0.46447913	34.69491346
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	249.58702313	3.67985387	13.66760286	0.00000000	0.00000000	17.34745673	232.23956639	0.23223957	17.34745673
1E-D2	127,190,439.16	249.58702313	3.67985387	13.66760286	0.00000000	0.00000000	17.34745673	232.23956639	0.23223957	17.34745673
1E-D3	127,190,439.16	249.58702313	3.67985387	13.66760286	0.00000000	0.00000000	17.34745673	232.23956639	0.23223957	17.34745673
1E-D4	127,190,439.16	249.58702313	3.67985387	13.66760286	0.00000000	0.00000000	17.34745673	232.23956639	0.23223957	17.34745673
1E-D5	127,190,439.16	249.58702313	3.67985387	13.66760286	0.00000000	0.00000000	17.34745673	232.23956639	0.23223957	17.34745673
1E-F1	137,789,472.42	768.84927462	3.39679238	12.61626436	0.00000000	0.00000000	16.01305674	752.83621788	0.75283622	16.01305674
1E-F2	137,789,472.42	768.84927462	3.39679238	12.61626436	0.00000000	0.00000000	16.01305674	752.83621788	0.75283622	16.01305674
1E-F3	137,789,472.42	768.84927462	3.39679238	12.61626436	0.00000000	0.00000000	16.01305674	752.83621788	0.75283622	16.01305674
1E-F4	137,789,472.42	768.84927462	3.39679238	12.61626436	0.00000000	0.00000000	16.01305674	752.83621788	0.75283622	16.01305674
1E-F5	137,789,472.42	768.84927462	3.39679238	12.61626436	0.00000000	0.00000000	16.01305674	752.83621788	0.75283622	16.01305674
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: 26-Sep-2022
 08-Sep-2022 10:28:13 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 %	11,832,712,003.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,709,273,735.12
1M-1	N/A	N/A	2.99371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	4.64371 %	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	08/25/22 - 09/25/22	32	4.64371 %	31,745,083.08	131,035.52	0.00	0.00	0.00	0.00	131,035.52	0.00	29,538,652.44
1M-BH	N/A	N/A	0.00000 %	99,291,872.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,390,626.74
1M-2C	08/25/22 - 09/25/22	32	4.64371 %	74,194,252.84	306,254.75	0.00	0.00	0.00	0.00	306,254.75	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	08/25/22 - 09/25/22	32	4.64371 %	105,939,335.92	437,290.27	0.00	0.00	0.00	0.00	437,290.27	0.00	103,732,905.28
1M-2H	N/A	N/A	0.00000 %	331,356,427.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	324,455,181.90
1B-1	08/25/22 - 09/25/22	32	6.04371 %	207,818,000.00	1,116,437.09	0.00	0.00	0.00	0.00	1,116,437.09	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	217,003,905.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,003,905.33
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	08/25/22 - 09/25/22	32	1.80000 %	31,745,083.08	50,792.13	0.00	0.00	0.00	0.00	50,792.13	0.00	29,538,652.44
1B-I2	08/25/22 - 09/25/22	32	1.40000 %	31,745,083.08	39,504.99	0.00	0.00	0.00	0.00	39,504.99	0.00	29,538,652.44
1B-I3	08/25/22 - 09/25/22	32	1.00000 %	31,745,083.08	28,217.85	0.00	0.00	0.00	0.00	28,217.85	0.00	29,538,652.44
1B-I4	08/25/22 - 09/25/22	32	0.60000 %	31,745,083.08	16,930.71	0.00	0.00	0.00	0.00	16,930.71	0.00	29,538,652.44
1C-I1	08/25/22 - 09/25/22	32	1.80000 %	74,194,252.84	118,710.80	0.00	0.00	0.00	0.00	118,710.80	0.00	74,194,252.84
1C-I2	08/25/22 - 09/25/22	32	1.40000 %	74,194,252.84	92,330.63	0.00	0.00	0.00	0.00	92,330.63	0.00	74,194,252.84
1C-I3	08/25/22 - 09/25/22	32	1.00000 %	74,194,252.84	65,950.45	0.00	0.00	0.00	0.00	65,950.45	0.00	74,194,252.84
1C-I4	08/25/22 - 09/25/22	32	0.60000 %	74,194,252.84	39,570.27	0.00	0.00	0.00	0.00	39,570.27	0.00	74,194,252.84
1E-A1	N/A	N/A	2.84371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	3.24371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.64371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	4.04371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	08/25/22 - 09/25/22	32	2.84371 %	31,745,083.08	80,243.39	0.00	0.00	0.00	0.00	80,243.39	0.00	29,538,652.44
1E-B2	08/25/22 - 09/25/22	32	3.24371 %	31,745,083.08	91,530.53	0.00	0.00	0.00	0.00	91,530.53	0.00	29,538,652.44

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 26-Sep-2022
 08-Sep-2022 10:28:13 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	08/25/22 - 09/25/22	32	3.64371 %	31,745,083.08	102,817.67	0.00	0.00	0.00	0.00	102,817.67	0.00	29,538,652.44
1E-B4	08/25/22 - 09/25/22	32	4.04371 %	31,745,083.08	114,104.81	0.00	0.00	0.00	0.00	114,104.81	0.00	29,538,652.44
1E-C1	08/25/22 - 09/25/22	32	2.84371 %	74,194,252.84	187,543.95	0.00	0.00	0.00	0.00	187,543.95	0.00	74,194,252.84
1E-C2	08/25/22 - 09/25/22	32	3.24371 %	74,194,252.84	213,924.12	0.00	0.00	0.00	0.00	213,924.12	0.00	74,194,252.84
1E-C3	08/25/22 - 09/25/22	32	3.64371 %	74,194,252.84	240,304.30	0.00	0.00	0.00	0.00	240,304.30	0.00	74,194,252.84
1E-C4	08/25/22 - 09/25/22	32	4.04371 %	74,194,252.84	266,684.48	0.00	0.00	0.00	0.00	266,684.48	0.00	74,194,252.84
1E-D1	08/25/22 - 09/25/22	32	2.84371 %	31,745,083.08	80,243.39	0.00	0.00	0.00	0.00	80,243.39	0.00	29,538,652.44
1E-D2	08/25/22 - 09/25/22	32	3.24371 %	31,745,083.08	91,530.53	0.00	0.00	0.00	0.00	91,530.53	0.00	29,538,652.44
1E-D3	08/25/22 - 09/25/22	32	3.64371 %	31,745,083.08	102,817.67	0.00	0.00	0.00	0.00	102,817.67	0.00	29,538,652.44
1E-D4	08/25/22 - 09/25/22	32	4.04371 %	31,745,083.08	114,104.81	0.00	0.00	0.00	0.00	114,104.81	0.00	29,538,652.44
1E-D5	08/25/22 - 09/25/22	32	4.64371 %	31,745,083.08	131,035.52	0.00	0.00	0.00	0.00	131,035.52	0.00	29,538,652.44
1E-F1	08/25/22 - 09/25/22	32	2.84371 %	105,939,335.92	267,787.33	0.00	0.00	0.00	0.00	267,787.33	0.00	103,732,905.28
1E-F2	08/25/22 - 09/25/22	32	3.24371 %	105,939,335.92	305,454.65	0.00	0.00	0.00	0.00	305,454.65	0.00	103,732,905.28
1E-F3	08/25/22 - 09/25/22	32	3.64371 %	105,939,335.92	343,121.97	0.00	0.00	0.00	0.00	343,121.97	0.00	103,732,905.28
1E-F4	08/25/22 - 09/25/22	32	4.04371 %	105,939,335.92	380,789.29	0.00	0.00	0.00	0.00	380,789.29	0.00	103,732,905.28
1E-F5	08/25/22 - 09/25/22	32	4.64371 %	105,939,335.92	437,290.27	0.00	0.00	0.00	0.00	437,290.27	0.00	103,732,905.28
1-X1	08/25/22 - 09/25/22	32	1.80000 %	31,745,083.08	50,792.13	0.00	0.00	0.00	0.00	50,792.13	0.00	29,538,652.44
1-X2	08/25/22 - 09/25/22	32	1.40000 %	31,745,083.08	39,504.99	0.00	0.00	0.00	0.00	39,504.99	0.00	29,538,652.44
1-X3	08/25/22 - 09/25/22	32	1.00000 %	31,745,083.08	28,217.85	0.00	0.00	0.00	0.00	28,217.85	0.00	29,538,652.44
1-X4	08/25/22 - 09/25/22	32	0.60000 %	31,745,083.08	16,930.71	0.00	0.00	0.00	0.00	16,930.71	0.00	29,538,652.44
1-Y1	08/25/22 - 09/25/22	32	1.80000 %	105,939,335.92	169,502.94	0.00	0.00	0.00	0.00	169,502.94	0.00	103,732,905.28
1-Y2	08/25/22 - 09/25/22	32	1.40000 %	105,939,335.92	131,835.62	0.00	0.00	0.00	0.00	131,835.62	0.00	103,732,905.28
1-Y3	08/25/22 - 09/25/22	32	1.00000 %	105,939,335.92	94,168.30	0.00	0.00	0.00	0.00	94,168.30	0.00	103,732,905.28
1-Y4	08/25/22 - 09/25/22	32	0.60000 %	105,939,335.92	56,500.98	0.00	0.00	0.00	0.00	56,500.98	0.00	103,732,905.28
Totals					6,581,807.66	0.00	0.00	0.00	0.00	6,581,807.66	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: 26-Sep-2022
08-Sep-2022 10:28:13 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 %	280.99138671	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	278.06009842
1M-1	353,291,000.00	2.99371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	63,595,219.58	4.64371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	198,912,330.42	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	63,595,219.58	4.64371 %	499.17404625	2.06046179	0.00000000	0.00000000	0.00000000	0.00000000	2.06046179	0.00000000	464.47913279
1M-BH	198,912,330.42	0.00000 %	499.17404623	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	464.47913282
1M-2C	74,194,252.84	4.64371 %	1000.00000000	4.12774222	0.00000000	0.00000000	0.00000000	0.00000000	4.12774222	0.00000000	1000.00000000
1M-CH	232,064,555.16	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	201,384,692.00	4.64371 %	526.05456188	2.17141763	0.00000000	0.00000000	0.00000000	0.00000000	2.17141763	0.00000000	515.09826417
1M-2H	629,889,216.00	0.00000 %	526.05508963	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	515.09880414
1B-1	207,818,000.00	6.04371 %	1000.00000000	5.37218667	0.00000000	0.00000000	0.00000000	0.00000000	5.37218667	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	991.98932446	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.98932446
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	499.17404625	0.79867843	0.00000000	0.00000000	0.00000000	0.00000000	0.79867843	0.00000000	464.47913279
1B-I2	0.00	1.40000 %	499.17404625	0.62119433	0.00000000	0.00000000	0.00000000	0.00000000	0.62119433	0.00000000	464.47913279
1B-I3	0.00	1.00000 %	499.17404625	0.44371024	0.00000000	0.00000000	0.00000000	0.00000000	0.44371024	0.00000000	464.47913279
1B-I4	0.00	0.60000 %	499.17404625	0.26622614	0.00000000	0.00000000	0.00000000	0.00000000	0.26622614	0.00000000	464.47913279
1C-I1	0.00	1.80000 %	1000.00000000	1.59999994	0.00000000	0.00000000	0.00000000	0.00000000	1.59999994	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444450	0.00000000	0.00000000	0.00000000	0.00000000	1.24444450	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888893	0.00000000	0.00000000	0.00000000	0.00000000	0.88888893	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333336	0.00000000	0.00000000	0.00000000	0.00000000	0.53333336	0.00000000	1000.00000000
1E-A1	63,595,219.58	2.84371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	63,595,219.58	3.24371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	63,595,219.58	3.64371 %	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	4.04371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	63,595,219.58	2.84371 %	499.17404625	1.26178336	0.00000000	0.00000000	0.00000000	0.00000000	1.26178336	0.00000000	464.47913279
1E-B2	63,595,219.58	3.24371 %	499.17404625	1.43926746	0.00000000	0.00000000	0.00000000	0.00000000	1.43926746	0.00000000	464.47913279
1E-B3	63,595,219.58	3.64371 %	499.17404625	1.61675155	0.00000000	0.00000000	0.00000000	0.00000000	1.61675155	0.00000000	464.47913279
1E-B4	63,595,219.58	4.04371 %	499.17404625	1.79423565	0.00000000	0.00000000	0.00000000	0.00000000	1.79423565	0.00000000	464.47913279
1E-C1	74,194,252.84	2.84371 %	1000.00000000	2.52774228	0.00000000	0.00000000	0.00000000	0.00000000	2.52774228	0.00000000	1000.00000000
1E-C2	74,194,252.84	3.24371 %	1000.00000000	2.88329772	0.00000000	0.00000000	0.00000000	0.00000000	2.88329772	0.00000000	1000.00000000
1E-C3	74,194,252.84	3.64371 %	1000.00000000	3.23885329	0.00000000	0.00000000	0.00000000	0.00000000	3.23885329	0.00000000	1000.00000000
1E-C4	74,194,252.84	4.04371 %	1000.00000000	3.59440886	0.00000000	0.00000000	0.00000000	0.00000000	3.59440886	0.00000000	1000.00000000
1E-D1	127,190,439.16	2.84371 %	249.58702313	0.63089168	0.00000000	0.00000000	0.00000000	0.00000000	0.63089168	0.00000000	232.23956639
1E-D2	127,190,439.16	3.24371 %	249.58702313	0.71963373	0.00000000	0.00000000	0.00000000	0.00000000	0.71963373	0.00000000	232.23956639
1E-D3	127,190,439.16	3.64371 %	249.58702313	0.80837578	0.00000000	0.00000000	0.00000000	0.00000000	0.80837578	0.00000000	232.23956639
1E-D4	127,190,439.16	4.04371 %	249.58702313	0.89711782	0.00000000	0.00000000	0.00000000	0.00000000	0.89711782	0.00000000	232.23956639
1E-D5	127,190,439.16	4.64371 %	249.58702313	1.03023090	0.00000000	0.00000000	0.00000000	0.00000000	1.03023090	0.00000000	232.23956639
1E-F1	137,789,472.42	2.84371 %	768.84927462	1.94345276	0.00000000	0.00000000	0.00000000	0.00000000	1.94345276	0.00000000	752.83621788
1E-F2	137,789,472.42	3.24371 %	768.84927462	2.21682139	0.00000000	0.00000000	0.00000000	0.00000000	2.21682139	0.00000000	752.83621788
1E-F3	137,789,472.42	3.64371 %	768.84927462	2.49019003	0.00000000	0.00000000	0.00000000	0.00000000	2.49019003	0.00000000	752.83621788
1E-F4	137,789,472.42	4.04371 %	768.84927462	2.76355866	0.00000000	0.00000000	0.00000000	0.00000000	2.76355866	0.00000000	752.83621788
1E-F5	137,789,472.42	4.64371 %	768.84927462	3.17361161	0.00000000	0.00000000	0.00000000	0.00000000	3.17361161	0.00000000	752.83621788
1-X1	0.00	1.80000 %	249.58702313	0.39933921	0.00000000	0.00000000	0.00000000	0.00000000	0.39933921	0.00000000	232.23956639
1-X2	0.00	1.40000 %	249.58702313	0.31059717	0.00000000	0.00000000	0.00000000	0.00000000	0.31059717	0.00000000	232.23956639
1-X3	0.00	1.00000 %	249.58702313	0.22185512	0.00000000	0.00000000	0.00000000	0.00000000	0.22185512	0.00000000	232.23956639
1-X4	0.00	0.60000 %	249.58702313	0.13311307	0.00000000	0.00000000	0.00000000	0.00000000	0.13311307	0.00000000	232.23956639
1-Y1	0.00	1.80000 %	768.84927462	1.23015886	0.00000000	0.00000000	0.00000000	0.00000000	1.23015886	0.00000000	752.83621788
1-Y2	0.00	1.40000 %	768.84927462	0.95679022	0.00000000	0.00000000	0.00000000	0.00000000	0.95679022	0.00000000	752.83621788
1-Y3	0.00	1.00000 %	768.84927462	0.68342159	0.00000000	0.00000000	0.00000000	0.00000000	0.68342159	0.00000000	752.83621788
1-Y4	0.00	0.60000 %	768.84927462	0.41005295	0.00000000	0.00000000	0.00000000	0.00000000	0.41005295	0.00000000	752.83621788

(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	3,779,324.66
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	0.00
Total Deposits	3,779,324.66
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,760,158.00
Total Withdrawals (Pool Distribution Amount)	3,779,324.66
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	132,545,944.65
Total Principal Reduction Cumulative	31,178,036,340.79
Scheduled Principal Current	28,116,496.42
Scheduled Principal Cumulative	3,331,069,144.93
Unscheduled Principal Current	104,429,448.23
Unscheduled Principal Cumulative	27,845,214,806.69
Senior Reduction Amount	123,438,267.94
Subordinate Reduction Amount	9,107,676.71
Calculated Tranche Write-down Amount	0.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	70,668.31
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	65038
Period Reference Pool Removal Loan Count	536
Period Ending Loan Count	64502
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	12,573,222,018.65
Period PIF Loan Count Current	536
PIF Loan Count Cumulative	109932
Period PIF Loan UPB Current	96,952,218.86
PIF Loan UPB Cumulative	26,862,579,628.48
Period Partial Prepayment Amount	7,815,940.13
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	171
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,573,965.67
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	10,367,926.95
Total Active Modified Loan Count	806
Total Active Modified Loan UPB	202,629,505.53
Libor Rate	2.443710%

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Additional Reporting - Deal Level

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

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	5.840000 %	5.900000 %
1M-2C	0.00	0.00	1.000000 %	3.430000 %	3.470000 %
1M-2	0.00	0.00	1.000000 %	3.430000 %	3.470000 %
1M-2H	0.00	0.00	1.000000 %	3.430000 %	3.470000 %
1B-1	0.00	0.00	0.500000 %	1.710000 %	1.730000 %
1B-1H	0.00	0.00	0.500000 %	1.710000 %	1.730000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Origination Rep and Warranty Settlement Loan Count
Origination Rep and Warranty Settlement Amount
Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	526	102,385,487.24	0.815479 %	0.814314 %
60 Days	126	27,390,889.77	0.195343 %	0.217851 %
90 Days	60	12,709,937.78	0.093020 %	0.101087 %
120 Days	39	7,721,412.19	0.060463 %	0.061412 %
150 Days	30	6,883,397.49	0.046510 %	0.054746 %
180+ Days	402	90,468,568.69	0.623236 %	0.719534 %
Totals	1183	247,559,693.16	1.834052 %	1.968944 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	310	87,591,409.25	70,668.31	0.080679

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	231,254.36	168.62	0.072915
Summary	0042989071	172,643.80	89.92	0.052084
Summary	0042990161	86,058.94	53.79	0.062504
Summary	0042990689	272,204.25	141.77	0.052082
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	166,827.51	104.27	0.062502
Summary	0042994080	209,906.91	153.06	0.072918
Summary	0042994959	442,452.27	211.68	0.047842
Summary	0042995187	226,722.40	15.50	0.006837
Summary	0042996327	256,235.41	186.84	0.072917
Summary	0042996693	212,335.24	0.88	0.000414
Summary	0042999210	285,290.39	237.74	0.083333
Summary	0043000139	329,059.87	308.49	0.093749
Summary	0043002121	377,108.05	193.27	0.051251
Summary	0043004178	317,202.59	198.25	0.062499
Summary	0043004734	481,895.45	301.18	0.062499
Summary	0043004745	587,914.95	546.27	0.092917
Summary	0043004835	352,808.64	134.36	0.038083
Summary	0043004978	145,718.98	112.08	0.076915
Summary	0043005227	277,377.77	224.30	0.080864
Summary	0043005454	216,747.89	90.31	0.041666
Summary	0043005463	157,321.28	229.43	0.145835
Summary	0043005700	99,329.37	155.20	0.156248
Summary	0043007027	318,201.66	198.88	0.062501
Summary	0043007084	181,963.15	303.27	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043007924	266,100.35	83.16	0.031251
Summary	0043008142	199,923.77	166.60	0.083332
Summary	0043008605	261,029.60	217.52	0.083332
Summary	0043009895	173,452.28	252.95	0.145833
Summary	0043010779	371,463.09	464.33	0.125000
Summary	0043011345	451,319.86	419.35	0.092916
Summary	0043011387	115,079.41	131.86	0.114582
Summary	0043012772	158,470.06	99.04	0.062498
Summary	0043013742	106,527.58	88.77	0.083331
Summary	0043013785	560,762.89	408.89	0.072917
Summary	0043014727	372,005.73	155.00	0.041666
Summary	0043014975	348,534.31	323.85	0.092918
Summary	0043014979	363,501.03	416.51	0.114583
Summary	0043016247	578,764.71	180.86	0.031249
Summary	0043016526	532,417.13	221.84	0.041667
Summary	0043017262	112,263.71	11.69	0.010413
Summary	0043017323	200,195.18	145.98	0.072919
Summary	0043017542	189,015.28	137.82	0.072915
Summary	0043018058	296,635.63	2.51	0.000846
Summary	0043018610	393,907.70	533.42	0.135418
Summary	0043018804	399,728.65	291.47	0.072917
Summary	0043018931	186,990.86	70.90	0.037916
Summary	0043019573	357,020.73	362.94	0.101658
Summary	0043020086	144,432.19	60.18	0.041667
Summary	0043020563	308,223.40	256.85	0.083332
Summary	0043021188	202,728.57	21.12	0.010418
Summary	0043021447	351,524.29	352.20	0.100192
Summary	0043021629	148,189.62	154.36	0.104164
Summary	0043021923	574,512.55	598.45	0.104167
Summary	0043022057	312,883.33	260.74	0.083335
Summary	0043022079	301,199.04	156.87	0.052082
Summary	0043024193	127,750.42	119.77	0.093753
Summary	0043024826	160,351.33	66.81	0.041665
Summary	0043025610	592,184.26	493.49	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043025624	375,985.32	274.16	0.072918
Summary	0043026610	358,492.34	186.71	0.052082
Summary	0043027378	421,811.78	307.57	0.072916
Summary	0043028411	363,214.20	113.50	0.031249
Summary	0043028983	184,996.00	154.16	0.083332
Summary	0043029082	358,605.33	298.84	0.083334
Summary	0043029746	411,313.50	342.76	0.083333
Summary	0043029765	268,433.81	195.73	0.072916
Summary	0043030910	203,844.40	191.10	0.093748
Summary	0043031916	241,186.69	251.24	0.104168
Summary	0043031968	562,403.67	761.59	0.135417
Summary	0043032203	164,785.88	51.50	0.031253
Summary	0043032700	82,287.73	111.43	0.135415
Summary	0043033397	189,015.24	196.89	0.104166
Summary	0043033428	147,445.78	179.73	0.121896
Summary	0043034369	206,041.23	214.63	0.104168
Summary	0043034961	294,750.58	61.41	0.020835
Summary	0043035160	105,351.67	90.05	0.085476
Summary	0043035796	297,731.47	186.08	0.062499
Summary	0043035970	247,682.05	180.60	0.072916
Summary	0043036420	311,777.61	389.72	0.124999
Summary	0043038991	123,124.88	205.21	0.166668
Summary	0043039420	209,248.16	435.93	0.208332
Summary	0043039466	423,717.41	39.83	0.009400
Summary	0043039642	228,174.99	269.01	0.117896
Summary	0043040508	124,756.85	115.92	0.092917
Summary	0043041335	82,349.42	137.25	0.166668
Summary	0043041344	361,724.75	452.16	0.125001
Summary	0043041782	83,668.42	122.02	0.145838
Summary	0043041783	70,871.32	103.35	0.145828
Summary	0043042239	245,382.39	230.05	0.093752
Summary	0043042445	168,214.67	35.04	0.020831
Summary	0043042501	189,667.29	79.03	0.041668
Summary	0043043033	487,419.54	253.86	0.052082

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043044023	293,008.70	91.57	0.031252
Summary	0043044078	403,187.14	167.99	0.041666
Summary	0043045670	250,170.17	156.36	0.062501
Summary	0043046513	187,501.37	292.97	0.156250
Summary	0043047008	427,186.63	222.49	0.052083
Summary	0043047450	195,500.26	101.82	0.052082
Summary	0043047618	94,204.44	117.76	0.125005
Summary	0043048569	619,498.60	451.72	0.072917
Summary	0043049357	143,742.71	104.81	0.072915
Summary	0043049700	221,877.90	231.12	0.104165
Summary	0043049816	258,447.59	161.53	0.062500
Summary	0043050296	217,074.97	271.34	0.124998
Summary	0043050510	366,884.29	267.52	0.072917
Summary	0043051737	338,266.97	140.94	0.041665
Summary	0043052038	238,398.86	74.50	0.031250
Summary	0043052177	358,242.93	18.03	0.005033
Summary	0043052196	211,313.33	132.07	0.062500
Summary	0043052368	155,998.97	43.89	0.028135
Summary	0043052554	414,327.98	302.11	0.072916
Summary	0043052557	153,466.56	175.85	0.114585
Summary	0043054381	109,015.01	28.99	0.026593
Summary	0043054701	237,843.95	198.20	0.083332
Summary	0043054857	428,077.80	594.40	0.138853
Summary	0043054915	413,007.33	344.17	0.083333
Summary	0043055485	376,923.19	157.05	0.041666
Summary	0043057136	256,340.43	273.44	0.106671
Summary	0043058838	275,919.97	172.45	0.062500
Summary	0043058936	102,133.13	106.39	0.104168
Summary	0043059200	473,605.26	296.00	0.062499
Summary	0043059994	487,650.98	558.77	0.114584
Summary	0043060003	87,024.09	63.46	0.072922
Summary	0043060406	248,370.50	77.62	0.031252
Summary	0043060764	612,463.12	1,020.77	0.166666
Summary	0043060946	381,830.50	278.42	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043061462	453,498.47	614.11	0.135416
Summary	0043061504	348,576.09	399.41	0.114583
Summary	0043061685	200,622.07	208.98	0.104166
Summary	0043062246	130,673.95	215.83	0.165167
Summary	0043062252	143,612.45	179.52	0.125003
Summary	0043062272	152,717.61	103.52	0.067785
Summary	0043062442	107,133.28	111.60	0.104169
Summary	0043062466	245,756.61	281.60	0.114585
Summary	0043062614	128,157.30	1.81	0.001412
Summary	0043062966	205,443.74	107.00	0.052082
Summary	0043063242	185,376.47	154.48	0.083333
Summary	0043063278	211,035.85	241.81	0.114582
Summary	0043063552	303,282.07	221.14	0.072916
Summary	0043064325	349,226.00	204.38	0.058524
Summary	0043066774	243,581.82	152.24	0.062501
Summary	0043068552	152,515.91	79.44	0.052086
Summary	0043068794	285,203.66	297.09	0.104168
Summary	0043069527	211,341.96	176.12	0.083334
Summary	0043069711	254,998.03	212.50	0.083334
Summary	0043070667	236,433.14	197.03	0.083334
Summary	0043070700	357,939.13	258.01	0.072082
Summary	0043070855	224,533.81	257.28	0.114584
Summary	0043070905	440,107.85	452.52	0.102820
Summary	0043070918	327,050.39	303.88	0.092915
Summary	0043070950	542,236.98	677.80	0.125001
Summary	0043070960	420,245.73	218.88	0.052084
Summary	0043071178	264,254.07	192.69	0.072918
Summary	0043071444	436,805.32	405.86	0.092916
Summary	0043071579	261,337.11	217.78	0.083333
Summary	0043071608	682,463.06	899.60	0.131817
Summary	0043071676	211,520.09	196.54	0.092918
Summary	0043073151	357,381.52	108.70	0.030416
Summary	0043074482	182,820.12	228.53	0.125003
Summary	0043076172	243,627.88	101.51	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043076277	122,592.11	38.31	0.031250
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	389,307.24	185.53	0.047656
Summary	0043077854	387,390.65	282.47	0.072916
Summary	0043078227	341,191.69	40.60	0.011899
Summary	0043078318	203,594.11	63.62	0.031248
Summary	0043078379	96,358.09	110.41	0.114583
Summary	0043078608	143,298.73	104.49	0.072918
Summary	0043079276	232,339.90	140.37	0.060416
Summary	0043079331	325,270.95	67.76	0.020832
Summary	0043079612	168,356.52	140.30	0.083335
Summary	0043079623	174,341.38	163.45	0.093753
Summary	0043079628	162,401.04	101.50	0.062500
Summary	0043079677	403,920.50	631.13	0.156251
Summary	0043079743	293,061.62	244.22	0.083334
Summary	0043079745	233,715.56	170.42	0.072918
Summary	0043079811	305,457.18	190.91	0.062500
Summary	0043080065	324,878.95	406.10	0.125000
Summary	0043080117	364,548.13	136.02	0.037312
Summary	0043080372	174,023.55	108.76	0.062497
Summary	0043080435	148,053.23	123.38	0.083335
Summary	0043080661	104,210.94	108.55	0.104164
Summary	0043080750	214,511.32	223.45	0.104167
Summary	0043081009	488,638.57	458.10	0.093750
Summary	0043081348	204,998.89	277.60	0.135415
Summary	0043081492	324,858.11	169.20	0.052084
Summary	0043081522	236,334.76	221.56	0.093748
Summary	0043081856	256,738.39	294.18	0.114584
Summary	0043082289	424,623.43	353.85	0.083333
Summary	0043082671	218,755.79	91.15	0.041667
Summary	0043082928	568,862.76	592.57	0.104167
Summary	0043083196	360,638.45	450.80	0.125001
Summary	0043083275	241,986.35	252.07	0.104167
Summary	0043083515	147,060.54	107.23	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043083559	285,758.18	208.37	0.072918
Summary	0043083724	253,814.12	9.69	0.003818
Summary	0043083911	142,919.11	58.36	0.040834
Summary	0043084083	114,521.78	163.07	0.142392
Summary	0043084150	105,602.58	121.00	0.114581
Summary	0043084262	220,802.46	299.00	0.135415
Summary	0043084926	200,486.60	187.96	0.093752
Summary	0043085195	424,669.20	265.42	0.062500
Summary	0043085210	106,829.46	89.02	0.083329
Summary	0043085287	100,989.28	18.29	0.018111
Summary	0043085405	537,814.22	280.11	0.052083
Summary	0043086036	265,193.80	138.12	0.052083
Summary	0043087513	363,787.19	33.21	0.009129
Summary	0043089487	384,562.84	357.32	0.092916
Summary	0043090825	344,934.72	215.58	0.062499
Summary	0043092343	90,448.94	65.95	0.072914
Summary	0043092896	390,920.83	122.16	0.031249
Summary	0043092921	353,317.52	331.24	0.093751
Summary	0043093410	212,116.96	132.57	0.062499
Summary	0043095135	118,409.22	111.01	0.093751
Summary	0043095327	555,569.32	347.23	0.062500
Summary	0043095536	240,661.43	173.48	0.072085
Summary	0043096812	206,058.47	150.25	0.072916
Summary	0043096828	189,238.27	137.99	0.072919
Summary	0043097646	607,173.55	316.24	0.052084
Summary	0043099839	104,559.83	87.13	0.083330
Summary	0043100214	391,878.35	530.67	0.135417
Summary	0043102995	480,112.19	450.11	0.093751
Summary	0043103114	217,263.82	203.68	0.093748
Summary	0043103396	171,692.76	160.96	0.093749
Summary	0043103875	372,644.88	232.90	0.062499
Summary	0043104805	242,716.22	126.41	0.052081
Summary	0043105244	494,217.21	411.85	0.083334
Summary	0043105851	421,246.97	438.80	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043107168	449,193.98	327.54	0.072917
Summary	0043107177	431,785.07	127.72	0.029580
Summary	0043107624	294,672.85	92.09	0.031252
Summary	0043108581	219,719.33	228.87	0.104165
Summary	0043109915	430,846.63	293.48	0.068117
Summary	0043112501	468,417.25	390.35	0.083334
Summary	0043113013	202,540.69	84.39	0.041666
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	604,417.03	944.40	0.156250
Summary	0043114421	119,013.19	111.57	0.093746
Summary	0043115750	210,702.03	48.54	0.023037
Summary	0043116297	417,742.34	439.88	0.105299
Summary	0043118021	303,399.00	94.81	0.031249
Summary	0043118861	652,556.15	1,223.54	0.187500
Summary	0043119009	572,251.17	834.53	0.145833
Summary	0043119079	222,798.02	255.29	0.114584
Summary	0043120136	392,132.81	408.47	0.104166
Summary	0043120263	240,176.62	175.13	0.072917
Summary	0043120656	186,890.64	253.08	0.135416
Summary	0043120786	404,576.42	590.01	0.145834
Summary	0043121547	154,960.01	161.42	0.104169
Summary	0043122022	136,132.99	70.90	0.052081
Summary	0043122217	306,411.27	351.10	0.114585
Summary	0043124236	79,671.18	91.29	0.114583
Summary	0043125984	304,624.12	126.93	0.041668
Summary	0043126752	114,847.08	71.78	0.062501
Summary	0043126783	184,964.26	231.21	0.125003
Summary	0043127853	376,840.73	146.84	0.038966
Summary	0043127907	236,334.76	221.56	0.093748
Summary	0043129058	123,688.17	115.96	0.093752
Summary	0043129146	499,159.03	779.94	0.156251
Summary	0043131495	155,901.50	194.88	0.125002
Summary	0043132081	602,980.84	502.48	0.083333
Summary	0043132568	311,645.14	129.85	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132952	130,352.52	54.84	0.042071
Summary	0043133194	343,642.40	143.18	0.041665
Summary	0043133704	125,463.01	104.55	0.083331
Summary	0043133878	547,646.02	342.28	0.062500
Summary	0043136619	374,711.22	273.23	0.072917
Summary	0043136848	100,107.19	62.57	0.062503
Summary	0043137024	122,349.05	101.96	0.083335
Summary	0043137245	434,997.45	362.50	0.083334
Summary	0043138886	384,400.32	280.29	0.072916
Summary	0043140083	248,386.98	77.62	0.031250
Summary	0043143098	138,630.62	173.29	0.125001
Summary	0043144094	283,201.16	118.00	0.041666
Summary	0043144135	174,959.22	163.59	0.093502
Summary	0043144944	282,859.03	147.32	0.052082
Summary	0043146073	367,787.22	421.42	0.114583
Summary	0043146210	303,668.41	87.54	0.028827
Summary	0043146228	428,784.75	625.31	0.145833
Summary	0043146898	386,061.57	442.36	0.114583
Summary	0043146960	117,722.60	134.89	0.114583
Summary	0043147249	372,701.63	504.70	0.135417
Summary	0043147338	248,661.08	362.63	0.145833
Summary	0043147523	202,140.08	42.11	0.020832
Summary	0043147538	286,401.23	179.00	0.062500
Summary	0043147822	142,177.13	88.86	0.062500
Summary	0043148396	403,464.06	168.11	0.041667
Summary	0043148665	162,055.47	150.73	0.093011
Summary	0043148700	249,563.17	181.97	0.072915
Summary	0043149184	317,136.44	297.32	0.093751
Summary	0043151264	268,102.45	83.78	0.031249
Summary	0043152166	217,361.98	278.29	0.128031
Summary	0043152386	183,080.66	57.21	0.031249
Summary	0043153824	541,105.22	238.07	0.043997
Summary	0043154047	110,038.30	2.33	0.002117
Summary	0043154084	318,630.11	165.95	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043156064	547,906.14	228.29	0.041666
Summary	0043157379	420,712.36	262.95	0.062501
Summary	0043157728	224,282.21	256.99	0.114583
Summary	0043157732	468,666.30	732.29	0.156250
Summary	0043158175	389,962.68	203.11	0.052084
Summary	0043158516	234,398.20	91.67	0.039109
Summary	0043158559	165,177.52	103.24	0.062502
Summary	0043159431	159,846.25	116.55	0.072914
Summary	0043160396	635,738.79	728.45	0.114583
Summary	0043161245	530,483.07	552.59	0.104167
Summary	0043161925	157,628.51	213.46	0.135420
Summary	0043162263	106,471.63	153.41	0.144085
Summary	0043162907	143,927.27	15.91	0.011054

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

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

Realized Loss Detail

Current Adjustments to Previous Dispositions

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

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Cumulative Realized Loss Summary

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

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042989765	104,358.15	35,669.82	34.180
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043041037	144,895.69	23,688.67	16.349

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Cumulative Realized Loss Detail

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

Contact:
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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
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	17,275.03	5.411
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
No Losses this Period												

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
No Losses this Period										

Connecticut Avenue Securities

Credit-Linked Notes

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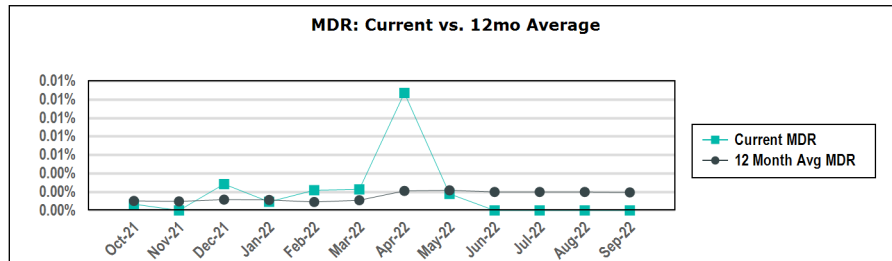
Distribution Date: 26-Sep-2022
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Realized Loss Report - Collateral

Summary

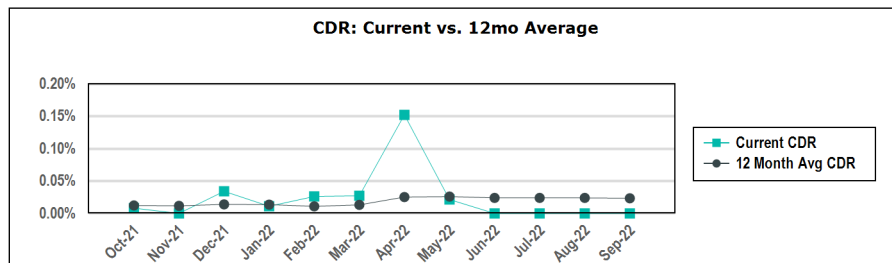
MDR

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



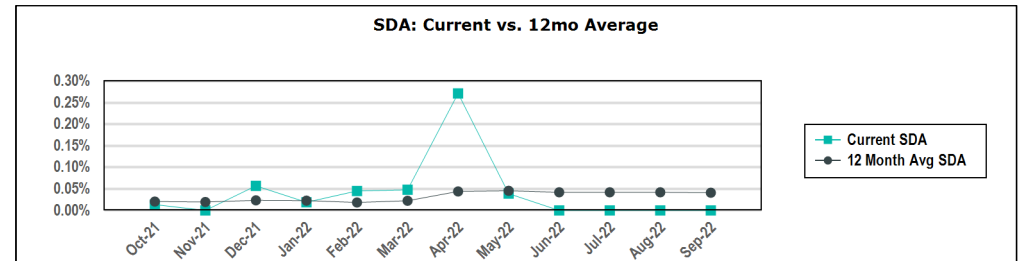
CDR

Current Month 0.000 %
 3 Month Average 0.000 %
 12 Month Average 0.023 %



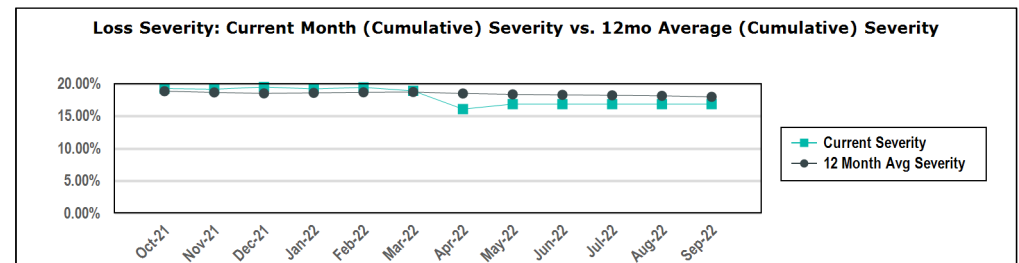
SDA

Current Month 0.000 %
 3 Month Average 0.000 %
 12 Month Average 0.041 %



Loss Severity

Current Month (Cumulative) 16.902 %
 3 Month Average (Cumulative) 16.902 %
 12 Month Average (Cumulative) 18.041 %



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	0.824 %
3 Month Average	0.997 %
12 Month Average	1.993 %

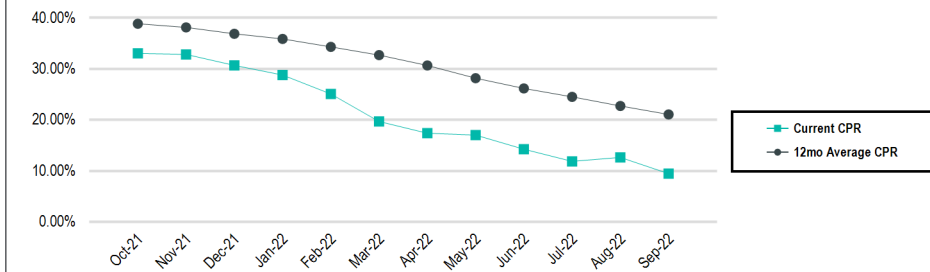
CPR

Current Month	9.449 %
3 Month Average	11.317 %
12 Month Average	21.060 %

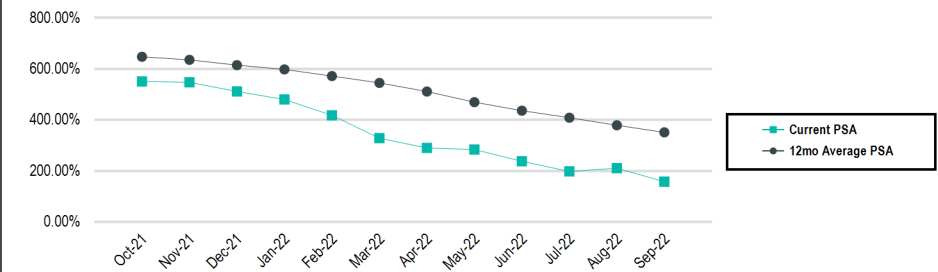
PSA

Current Month	157.483 %
3 Month Average	188.612 %
12 Month Average	350.997 %

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
171	30,573,965.67

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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>