

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-Jan-2023
 09-Jan-2023 1:30:51 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/30/2022	0.00000 %	11,378,703,665.44	0.00	77,358,516.97	0.00	11,301,345,828.45	77,358,516.97	0.00
1M-1	30711XNS9	01/24/2023	4.93871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	01/24/2023	6.58871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	01/24/2023	6.58871 %	18,658,400.79	99,030.80	1,091,128.62	0.00	17,567,272.17	1,190,159.42	0.00
1M-BH		12/30/2022	0.00000 %	78,927,050.84	0.00	4,615,591.92	0.00	74,311,458.91	4,615,591.92	0.00
1M-2C	30711XNV2	01/24/2023	6.58871 %	58,556,745.94	310,794.14	0.00	0.00	58,556,745.94	310,794.14	0.00
1M-CH		12/30/2022	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	01/24/2023	6.58871 %	77,215,146.73	409,824.95	1,091,128.62	0.00	76,124,018.11	1,500,953.57	0.00
1M-2H		12/30/2022	0.00000 %	326,629,112.90	0.00	4,615,591.92	0.00	322,013,520.97	4,615,591.92	0.00
1B-1	30711XNW0	01/24/2023	7.98871 %	207,818,000.00	1,337,381.51	0.00	0.00	207,818,000.00	1,337,381.51	0.00
1B-1H		12/30/2022	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		12/30/2022	0.00000 %	216,803,880.65	0.00	0.00	680.00	216,803,200.65	0.00	1,953,090.35
1A-I1	30711XNY6	01/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	01/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	01/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	01/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	01/24/2023	1.80000 %	0.00	27,054.68	0.00	0.00	0.00	27,054.68	0.00
1B-I2	30711XPJ7	01/24/2023	1.40000 %	0.00	21,042.53	0.00	0.00	0.00	21,042.53	0.00
1B-I3	30711XPL2	01/24/2023	1.00000 %	0.00	15,030.38	0.00	0.00	0.00	15,030.38	0.00
1B-I4	30711XPN8	01/24/2023	0.60000 %	0.00	9,018.23	0.00	0.00	0.00	9,018.23	0.00
1C-I1	30711XPQ1	01/24/2023	1.80000 %	0.00	84,907.28	0.00	0.00	0.00	84,907.28	0.00
1C-I2	30711XPS7	01/24/2023	1.40000 %	0.00	66,039.00	0.00	0.00	0.00	66,039.00	0.00
1C-I3	30711XPU2	01/24/2023	1.00000 %	0.00	47,170.71	0.00	0.00	0.00	47,170.71	0.00
1C-I4	30711XPW8	01/24/2023	0.60000 %	0.00	28,302.43	0.00	0.00	0.00	28,302.43	0.00
1E-A1	30711XNZ3	01/24/2023	4.78871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	01/24/2023	5.18871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	01/24/2023	5.58871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	01/24/2023	5.98871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	01/24/2023	4.78871 %	18,658,400.79	71,976.12	1,091,128.62	0.00	17,567,272.17	1,163,104.74	0.00

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Series 2017-C05



Distribution Date: 25-Jan-2023
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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	01/24/2023	5.18871 %	18,658,400.79	77,988.27	1,091,128.62	0.00	17,567,272.17	1,169,116.89	0.00
1E-B3	30711XPM0	01/24/2023	5.58871 %	18,658,400.79	84,000.43	1,091,128.62	0.00	17,567,272.17	1,175,129.05	0.00
1E-B4	30711XPP3	01/24/2023	5.98871 %	18,658,400.79	90,012.58	1,091,128.62	0.00	17,567,272.17	1,181,141.20	0.00
1E-C1	30711XPR9	01/24/2023	4.78871 %	58,556,745.94	225,886.86	0.00	0.00	58,556,745.94	225,886.86	0.00
1E-C2	30711XPT5	01/24/2023	5.18871 %	58,556,745.94	244,755.15	0.00	0.00	58,556,745.94	244,755.15	0.00
1E-C3	30711XPV0	01/24/2023	5.58871 %	58,556,745.94	263,623.43	0.00	0.00	58,556,745.94	263,623.43	0.00
1E-C4	30711XPX6	01/24/2023	5.98871 %	58,556,745.94	282,491.71	0.00	0.00	58,556,745.94	282,491.71	0.00
1E-D1	30711XPY4	01/24/2023	4.78871 %	18,658,400.79	71,976.12	1,091,128.62	0.00	17,567,272.17	1,163,104.74	0.00
1E-D2	30711XPZ1	01/24/2023	5.18871 %	18,658,400.79	77,988.27	1,091,128.62	0.00	17,567,272.17	1,169,116.89	0.00
1E-D3	30711XQA5	01/24/2023	5.58871 %	18,658,400.79	84,000.43	1,091,128.62	0.00	17,567,272.17	1,175,129.05	0.00
1E-D4	30711XQB3	01/24/2023	5.98871 %	18,658,400.79	90,012.58	1,091,128.62	0.00	17,567,272.17	1,181,141.20	0.00
1E-D5	30711XQC1	01/24/2023	6.58871 %	18,658,400.79	99,030.80	1,091,128.62	0.00	17,567,272.17	1,190,159.42	0.00
1E-F1	30711XQD9	01/24/2023	4.78871 %	77,215,146.73	297,862.98	1,091,128.62	0.00	76,124,018.11	1,388,991.60	0.00
1E-F2	30711XQE7	01/24/2023	5.18871 %	77,215,146.73	322,743.42	1,091,128.62	0.00	76,124,018.11	1,413,872.04	0.00
1E-F3	30711XQF4	01/24/2023	5.58871 %	77,215,146.73	347,623.86	1,091,128.62	0.00	76,124,018.11	1,438,752.48	0.00
1E-F4	30711XQG2	01/24/2023	5.98871 %	77,215,146.73	372,504.29	1,091,128.62	0.00	76,124,018.11	1,463,632.91	0.00
1E-F5	30711XQH0	01/24/2023	6.58871 %	77,215,146.73	409,824.95	1,091,128.62	0.00	76,124,018.11	1,500,953.57	0.00
1-X1	30711XQJ6	01/24/2023	1.80000 %	0.00	27,054.68	0.00	0.00	0.00	27,054.68	0.00
1-X2	30711XQK3	01/24/2023	1.40000 %	0.00	21,042.53	0.00	0.00	0.00	21,042.53	0.00
1-X3	30711XQL1	01/24/2023	1.00000 %	0.00	15,030.38	0.00	0.00	0.00	15,030.38	0.00
1-X4	30711XQM9	01/24/2023	0.60000 %	0.00	9,018.23	0.00	0.00	0.00	9,018.23	0.00
1-Y1	30711XQN7	01/24/2023	1.80000 %	0.00	111,961.96	0.00	0.00	0.00	111,961.96	0.00
1-Y2	30711XQP2	01/24/2023	1.40000 %	0.00	87,081.53	0.00	0.00	0.00	87,081.53	0.00
1-Y3	30711XQQ0	01/24/2023	1.00000 %	0.00	62,201.09	0.00	0.00	0.00	62,201.09	0.00
1-Y4	30711XQR8	01/24/2023	0.60000 %	0.00	37,320.65	0.00	0.00	0.00	37,320.65	0.00
Totals				13,410,180,680.87	6,340,609.94	104,047,758.73	680.00	13,306,132,922.10	110,388,368.67	1,953,090.35

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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-Jan-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	11,378,703,665.44	25,867,557.03	51,490,959.94	0.00	0.00	77,358,516.97	11,301,345,828.45	0.26837304	77,358,516.97
1M-1	353,291,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	18,594,696.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	212,315,938.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,191,611.53	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.35000415	1,091,128.62
1M-BH	212,315,938.47	78,927,050.84	1,543,386.45	3,072,205.47	0.00	0.00	4,615,591.92	74,311,458.91	0.35000415	4,615,591.92
1M-2C	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1M-CH	247,702,062.06	247,702,062.06	0.00	0.00	0.00	0.00	0.00	247,702,062.06	1.00000000	0.00
1M-2	158,939,969.00	77,215,146.73	364,857.46	726,271.16	0.00	0.00	1,091,128.62	76,124,018.11	0.47894824	1,091,128.62
1M-2H	672,333,939.00	326,629,112.90	1,543,386.45	3,072,205.47	0.00	0.00	4,615,591.92	322,013,520.97	0.47894878	4,615,591.92
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	216,803,880.65	0.00	0.00	0.00	680.00	680.00	216,803,200.65	0.99107184	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,191,611.53	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.35000415	1,091,128.62
1E-B2	50,191,611.53	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.35000415	1,091,128.62
1E-B3	50,191,611.53	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.35000415	1,091,128.62

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Series 2017-C05



Distribution Date: 25-Jan-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.35000415	1,091,128.62
1E-C1	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C2	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C3	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C4	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-D1	100,383,223.06	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.17500207	1,091,128.62
1E-D2	100,383,223.06	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.17500207	1,091,128.62
1E-D3	100,383,223.06	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.17500207	1,091,128.62
1E-D4	100,383,223.06	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.17500207	1,091,128.62
1E-D5	100,383,223.06	18,658,400.79	364,857.46	726,271.16	0.00	0.00	1,091,128.62	17,567,272.17	0.17500207	1,091,128.62
1E-F1	108,748,357.47	77,215,146.73	364,857.46	726,271.16	0.00	0.00	1,091,128.62	76,124,018.11	0.70000154	1,091,128.62
1E-F2	108,748,357.47	77,215,146.73	364,857.46	726,271.16	0.00	0.00	1,091,128.62	76,124,018.11	0.70000154	1,091,128.62
1E-F3	108,748,357.47	77,215,146.73	364,857.46	726,271.16	0.00	0.00	1,091,128.62	76,124,018.11	0.70000154	1,091,128.62
1E-F4	108,748,357.47	77,215,146.73	364,857.46	726,271.16	0.00	0.00	1,091,128.62	76,124,018.11	0.70000154	1,091,128.62
1E-F5	108,748,357.47	77,215,146.73	364,857.46	726,271.16	0.00	0.00	1,091,128.62	76,124,018.11	0.70000154	1,091,128.62
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,263,950,042.65	13,410,180,680.87	34,792,049.29	69,255,709.44	0.00	680.00	104,048,438.73	13,306,132,922.10	0.28761342	104,047,758.73

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$630,769,031 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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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	270.21005168	0.61427682	1.22275572	0.00000000	0.00000000	1.83703254	268.37303529	0.26837304	1.83703254
1M-1	353,291,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	212,315,938.47	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,191,611.53	371.74340933	7.26929160	14.46997093	0.00000000	0.00000000	21.73926253	350.00414680	0.35000415	21.73926253
1M-BH	212,315,938.47	371.74340942	7.26929151	14.46997099	0.00000000	0.00000000	21.73926250	350.00414686	0.35000415	21.73926250
1M-2C	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	247,702,062.06	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	158,939,969.00	485.81327413	2.29556771	4.56946836	0.00000000	0.00000000	6.86503607	478.94823806	0.47894824	6.86503607
1M-2H	672,333,939.00	485.81381060	2.29556528	4.56946361	0.00000000	0.00000000	6.86502890	478.94878169	0.47894878	6.86502890
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	991.07495222	0.00000000	0.00000000	0.00000000	0.00310848	0.00310848	991.07184373	0.99107184	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	371.74340933	7.26929160	14.46997093	0.00000000	0.00000000	21.73926253	350.00414680	0.35000415	21.73926253
1E-B2	50,191,611.53	371.74340933	7.26929160	14.46997093	0.00000000	0.00000000	21.73926253	350.00414680	0.35000415	21.73926253
1E-B3	50,191,611.53	371.74340933	7.26929160	14.46997093	0.00000000	0.00000000	21.73926253	350.00414680	0.35000415	21.73926253

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-Jan-2023
 09-Jan-2023 1:30:51 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	371.74340933	7.26929160	14.46997093	0.00000000	0.00000000	21.73926253	350.00414680	0.35000415	21.73926253
1E-C1	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,383,223.06	185.87170467	3.63464580	7.23498547	0.00000000	0.00000000	10.86963127	175.00207340	0.17500207	10.86963127
1E-D2	100,383,223.06	185.87170467	3.63464580	7.23498547	0.00000000	0.00000000	10.86963127	175.00207340	0.17500207	10.86963127
1E-D3	100,383,223.06	185.87170467	3.63464580	7.23498547	0.00000000	0.00000000	10.86963127	175.00207340	0.17500207	10.86963127
1E-D4	100,383,223.06	185.87170467	3.63464580	7.23498547	0.00000000	0.00000000	10.86963127	175.00207340	0.17500207	10.86963127
1E-D5	100,383,223.06	185.87170467	3.63464580	7.23498547	0.00000000	0.00000000	10.86963127	175.00207340	0.17500207	10.86963127
1E-F1	108,748,357.47	710.03506192	3.35506180	6.67845636	0.00000000	0.00000000	10.03351816	700.00154376	0.70000154	10.03351816
1E-F2	108,748,357.47	710.03506192	3.35506180	6.67845636	0.00000000	0.00000000	10.03351816	700.00154376	0.70000154	10.03351816
1E-F3	108,748,357.47	710.03506192	3.35506180	6.67845636	0.00000000	0.00000000	10.03351816	700.00154376	0.70000154	10.03351816
1E-F4	108,748,357.47	710.03506192	3.35506180	6.67845636	0.00000000	0.00000000	10.03351816	700.00154376	0.70000154	10.03351816
1E-F5	108,748,357.47	710.03506192	3.35506180	6.67845636	0.00000000	0.00000000	10.03351816	700.00154376	0.70000154	10.03351816
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.

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-Jan-2023
 09-Jan-2023 1:30:51 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	11,378,703,665.44	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,301,345,828.45
1M-1	N/A	N/A	4.93871 %	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	6.58871 %	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	12/27/22 - 01/24/23	29	6.58871 %	18,658,400.79	99,030.80	0.00	0.00	0.00	0.00	99,030.80	0.00	17,567,272.17
1M-BH	N/A	N/A	0.00000 %	78,927,050.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	74,311,458.91
1M-2C	12/27/22 - 01/24/23	29	6.58871 %	58,556,745.94	310,794.14	0.00	0.00	0.00	0.00	310,794.14	0.00	58,556,745.94
1M-CH	N/A	N/A	0.00000 %	247,702,062.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,702,062.06
1M-2	12/27/22 - 01/24/23	29	6.58871 %	77,215,146.73	409,824.95	0.00	0.00	0.00	0.00	409,824.95	0.00	76,124,018.11
1M-2H	N/A	N/A	0.00000 %	326,629,112.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	322,013,520.97
1B-1	12/27/22 - 01/24/23	29	7.98871 %	207,818,000.00	1,337,381.51	0.00	0.00	0.00	0.00	1,337,381.51	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 %	216,803,880.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,803,200.65
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	12/27/22 - 01/24/23	29	1.80000 %	18,658,400.79	27,054.68	0.00	0.00	0.00	0.00	27,054.68	0.00	17,567,272.17
1B-I2	12/27/22 - 01/24/23	29	1.40000 %	18,658,400.79	21,042.53	0.00	0.00	0.00	0.00	21,042.53	0.00	17,567,272.17
1B-I3	12/27/22 - 01/24/23	29	1.00000 %	18,658,400.79	15,030.38	0.00	0.00	0.00	0.00	15,030.38	0.00	17,567,272.17
1B-I4	12/27/22 - 01/24/23	29	0.60000 %	18,658,400.79	9,018.23	0.00	0.00	0.00	0.00	9,018.23	0.00	17,567,272.17
1C-I1	12/27/22 - 01/24/23	29	1.80000 %	58,556,745.94	84,907.28	0.00	0.00	0.00	0.00	84,907.28	0.00	58,556,745.94
1C-I2	12/27/22 - 01/24/23	29	1.40000 %	58,556,745.94	66,039.00	0.00	0.00	0.00	0.00	66,039.00	0.00	58,556,745.94
1C-I3	12/27/22 - 01/24/23	29	1.00000 %	58,556,745.94	47,170.71	0.00	0.00	0.00	0.00	47,170.71	0.00	58,556,745.94
1C-I4	12/27/22 - 01/24/23	29	0.60000 %	58,556,745.94	28,302.43	0.00	0.00	0.00	0.00	28,302.43	0.00	58,556,745.94
1E-A1	N/A	N/A	4.78871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.18871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.58871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.98871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	12/27/22 - 01/24/23	29	4.78871 %	18,658,400.79	71,976.12	0.00	0.00	0.00	0.00	71,976.12	0.00	17,567,272.17
1E-B2	12/27/22 - 01/24/23	29	5.18871 %	18,658,400.79	77,988.27	0.00	0.00	0.00	0.00	77,988.27	0.00	17,567,272.17

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-Jan-2023
 09-Jan-2023 1:30:51 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	12/27/22 - 01/24/23	29	5.58871 %	18,658,400.79	84,000.43	0.00	0.00	0.00	0.00	84,000.43	0.00	17,567,272.17
1E-B4	12/27/22 - 01/24/23	29	5.98871 %	18,658,400.79	90,012.58	0.00	0.00	0.00	0.00	90,012.58	0.00	17,567,272.17
1E-C1	12/27/22 - 01/24/23	29	4.78871 %	58,556,745.94	225,886.86	0.00	0.00	0.00	0.00	225,886.86	0.00	58,556,745.94
1E-C2	12/27/22 - 01/24/23	29	5.18871 %	58,556,745.94	244,755.15	0.00	0.00	0.00	0.00	244,755.15	0.00	58,556,745.94
1E-C3	12/27/22 - 01/24/23	29	5.58871 %	58,556,745.94	263,623.43	0.00	0.00	0.00	0.00	263,623.43	0.00	58,556,745.94
1E-C4	12/27/22 - 01/24/23	29	5.98871 %	58,556,745.94	282,491.71	0.00	0.00	0.00	0.00	282,491.71	0.00	58,556,745.94
1E-D1	12/27/22 - 01/24/23	29	4.78871 %	18,658,400.79	71,976.12	0.00	0.00	0.00	0.00	71,976.12	0.00	17,567,272.17
1E-D2	12/27/22 - 01/24/23	29	5.18871 %	18,658,400.79	77,988.27	0.00	0.00	0.00	0.00	77,988.27	0.00	17,567,272.17
1E-D3	12/27/22 - 01/24/23	29	5.58871 %	18,658,400.79	84,000.43	0.00	0.00	0.00	0.00	84,000.43	0.00	17,567,272.17
1E-D4	12/27/22 - 01/24/23	29	5.98871 %	18,658,400.79	90,012.58	0.00	0.00	0.00	0.00	90,012.58	0.00	17,567,272.17
1E-D5	12/27/22 - 01/24/23	29	6.58871 %	18,658,400.79	99,030.80	0.00	0.00	0.00	0.00	99,030.80	0.00	17,567,272.17
1E-F1	12/27/22 - 01/24/23	29	4.78871 %	77,215,146.73	297,862.98	0.00	0.00	0.00	0.00	297,862.98	0.00	76,124,018.11
1E-F2	12/27/22 - 01/24/23	29	5.18871 %	77,215,146.73	322,743.42	0.00	0.00	0.00	0.00	322,743.42	0.00	76,124,018.11
1E-F3	12/27/22 - 01/24/23	29	5.58871 %	77,215,146.73	347,623.86	0.00	0.00	0.00	0.00	347,623.86	0.00	76,124,018.11
1E-F4	12/27/22 - 01/24/23	29	5.98871 %	77,215,146.73	372,504.29	0.00	0.00	0.00	0.00	372,504.29	0.00	76,124,018.11
1E-F5	12/27/22 - 01/24/23	29	6.58871 %	77,215,146.73	409,824.95	0.00	0.00	0.00	0.00	409,824.95	0.00	76,124,018.11
1-X1	12/27/22 - 01/24/23	29	1.80000 %	18,658,400.79	27,054.68	0.00	0.00	0.00	0.00	27,054.68	0.00	17,567,272.17
1-X2	12/27/22 - 01/24/23	29	1.40000 %	18,658,400.79	21,042.53	0.00	0.00	0.00	0.00	21,042.53	0.00	17,567,272.17
1-X3	12/27/22 - 01/24/23	29	1.00000 %	18,658,400.79	15,030.38	0.00	0.00	0.00	0.00	15,030.38	0.00	17,567,272.17
1-X4	12/27/22 - 01/24/23	29	0.60000 %	18,658,400.79	9,018.23	0.00	0.00	0.00	0.00	9,018.23	0.00	17,567,272.17
1-Y1	12/27/22 - 01/24/23	29	1.80000 %	77,215,146.73	111,961.96	0.00	0.00	0.00	0.00	111,961.96	0.00	76,124,018.11
1-Y2	12/27/22 - 01/24/23	29	1.40000 %	77,215,146.73	87,081.53	0.00	0.00	0.00	0.00	87,081.53	0.00	76,124,018.11
1-Y3	12/27/22 - 01/24/23	29	1.00000 %	77,215,146.73	62,201.09	0.00	0.00	0.00	0.00	62,201.09	0.00	76,124,018.11
1-Y4	12/27/22 - 01/24/23	29	0.60000 %	77,215,146.73	37,320.65	0.00	0.00	0.00	0.00	37,320.65	0.00	76,124,018.11
Totals					6,340,609.94	0.00	0.00	0.00	0.00	6,340,609.94	0.00	

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

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-Jan-2023
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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
1A-H	42,110,586,170.00	0.00000 %	270.21005168	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	268.37303529
1M-1	353,291,000.00	4.93871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,191,611.53	6.58871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	212,315,938.47	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,191,611.53	6.58871 %	371.74340933	1.97305480	0.00000000	0.00000000	0.00000000	0.00000000	1.97305480	0.00000000	350.00414680
1M-BH	212,315,938.47	0.00000 %	371.74340942	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	350.00414686
1M-2C	58,556,745.94	6.58871 %	1000.00000000	5.30757191	0.00000000	0.00000000	0.00000000	0.00000000	5.30757191	0.00000000	1000.00000000
1M-CH	247,702,062.06	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	158,939,969.00	6.58871 %	485.81327413	2.57848893	0.00000000	0.00000000	0.00000000	0.00000000	2.57848893	0.00000000	478.94823806
1M-2H	672,333,939.00	0.00000 %	485.81381060	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	478.94878169
1B-1	207,818,000.00	7.98871 %	1000.00000000	6.43534973	0.00000000	0.00000000	0.00000000	0.00000000	6.43534973	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 %	991.07495222	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.07184373
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 %	371.74340933	0.53902792	0.00000000	0.00000000	0.00000000	0.00000000	0.53902792	0.00000000	350.00414680
1B-I2	0.00	1.40000 %	371.74340933	0.41924396	0.00000000	0.00000000	0.00000000	0.00000000	0.41924396	0.00000000	350.00414680
1B-I3	0.00	1.00000 %	371.74340933	0.29946000	0.00000000	0.00000000	0.00000000	0.00000000	0.29946000	0.00000000	350.00414680
1B-I4	0.00	0.60000 %	371.74340933	0.17967604	0.00000000	0.00000000	0.00000000	0.00000000	0.17967604	0.00000000	350.00414680
1C-I1	0.00	1.80000 %	1000.00000000	1.44999997	0.00000000	0.00000000	0.00000000	0.00000000	1.44999997	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777783	0.00000000	0.00000000	0.00000000	0.00000000	1.12777783	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555552	0.00000000	0.00000000	0.00000000	0.00000000	0.80555552	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333338	0.00000000	0.00000000	0.00000000	0.00000000	0.48333338	0.00000000	1000.00000000
1E-A1	50,191,611.53	4.78871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	5.18871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	5.58871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,191,611.53	5.98871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	4.78871 %	371.74340933	1.43402688	0.00000000	0.00000000	0.00000000	0.00000000	1.43402688	0.00000000	350.00414680
1E-B2	50,191,611.53	5.18871 %	371.74340933	1.55381084	0.00000000	0.00000000	0.00000000	0.00000000	1.55381084	0.00000000	350.00414680
1E-B3	50,191,611.53	5.58871 %	371.74340933	1.67359500	0.00000000	0.00000000	0.00000000	0.00000000	1.67359500	0.00000000	350.00414680
1E-B4	50,191,611.53	5.98871 %	371.74340933	1.79337896	0.00000000	0.00000000	0.00000000	0.00000000	1.79337896	0.00000000	350.00414680
1E-C1	58,556,745.94	4.78871 %	1000.00000000	3.85757194	0.00000000	0.00000000	0.00000000	0.00000000	3.85757194	0.00000000	1000.00000000
1E-C2	58,556,745.94	5.18871 %	1000.00000000	4.17979425	0.00000000	0.00000000	0.00000000	0.00000000	4.17979425	0.00000000	1000.00000000
1E-C3	58,556,745.94	5.58871 %	1000.00000000	4.50201639	0.00000000	0.00000000	0.00000000	0.00000000	4.50201639	0.00000000	1000.00000000
1E-C4	58,556,745.94	5.98871 %	1000.00000000	4.82423853	0.00000000	0.00000000	0.00000000	0.00000000	4.82423853	0.00000000	1000.00000000
1E-D1	100,383,223.06	4.78871 %	185.87170467	0.71701344	0.00000000	0.00000000	0.00000000	0.00000000	0.71701344	0.00000000	175.00207340
1E-D2	100,383,223.06	5.18871 %	185.87170467	0.77690542	0.00000000	0.00000000	0.00000000	0.00000000	0.77690542	0.00000000	175.00207340
1E-D3	100,383,223.06	5.58871 %	185.87170467	0.83679750	0.00000000	0.00000000	0.00000000	0.00000000	0.83679750	0.00000000	175.00207340
1E-D4	100,383,223.06	5.98871 %	185.87170467	0.89668948	0.00000000	0.00000000	0.00000000	0.00000000	0.89668948	0.00000000	175.00207340
1E-D5	100,383,223.06	6.58871 %	185.87170467	0.98652740	0.00000000	0.00000000	0.00000000	0.00000000	0.98652740	0.00000000	175.00207340
1E-F1	108,748,357.47	4.78871 %	710.03506192	2.73901130	0.00000000	0.00000000	0.00000000	0.00000000	2.73901130	0.00000000	700.00154376
1E-F2	108,748,357.47	5.18871 %	710.03506192	2.96780041	0.00000000	0.00000000	0.00000000	0.00000000	2.96780041	0.00000000	700.00154376
1E-F3	108,748,357.47	5.58871 %	710.03506192	3.19658952	0.00000000	0.00000000	0.00000000	0.00000000	3.19658952	0.00000000	700.00154376
1E-F4	108,748,357.47	5.98871 %	710.03506192	3.42537854	0.00000000	0.00000000	0.00000000	0.00000000	3.42537854	0.00000000	700.00154376
1E-F5	108,748,357.47	6.58871 %	710.03506192	3.76856221	0.00000000	0.00000000	0.00000000	0.00000000	3.76856221	0.00000000	700.00154376
1-X1	0.00	1.80000 %	185.87170367	0.26951396	0.00000000	0.00000000	0.00000000	0.00000000	0.26951396	0.00000000	175.00207246
1-X2	0.00	1.40000 %	185.87170367	0.20962198	0.00000000	0.00000000	0.00000000	0.00000000	0.20962198	0.00000000	175.00207246
1-X3	0.00	1.00000 %	185.87170367	0.14973000	0.00000000	0.00000000	0.00000000	0.00000000	0.14973000	0.00000000	175.00207246
1-X4	0.00	0.60000 %	185.87170367	0.08983802	0.00000000	0.00000000	0.00000000	0.00000000	0.08983802	0.00000000	175.00207246
1-Y1	0.00	1.80000 %	710.03506192	1.02955081	0.00000000	0.00000000	0.00000000	0.00000000	1.02955081	0.00000000	700.00154376
1-Y2	0.00	1.40000 %	710.03506192	0.80076180	0.00000000	0.00000000	0.00000000	0.00000000	0.80076180	0.00000000	700.00154376
1-Y3	0.00	1.00000 %	710.03506192	0.57197268	0.00000000	0.00000000	0.00000000	0.00000000	0.57197268	0.00000000	700.00154376
1-Y4	0.00	0.60000 %	710.03506192	0.34318357	0.00000000	0.00000000	0.00000000	0.00000000	0.34318357	0.00000000	700.00154376

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

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

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 Computershare Trust Company, N.A.
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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,858,181.74
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(680.00)
Total Deposits	2,857,501.74
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,838,335.08
Total Withdrawals (Pool Distribution Amount)	2,857,501.74
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	83,065,237.51
Total Principal Reduction Cumulative	31,616,215,500.23
Scheduled Principal Current	27,775,800.94
Scheduled Principal Cumulative	3,443,799,360.30
Unscheduled Principal Current	55,288,756.57
Unscheduled Principal Cumulative	28,170,463,046.08
Senior Reduction Amount	77,357,836.97
Subordinate Reduction Amount	5,706,720.54
Calculated Tranche Write-down Amount	680.00
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	78,391.99
Recovery Principal on Previously Liquidated Loan Current	680.00
Recovery Principal on Previously Liquidated Loan Cumulative	6,652.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	63066
Period Reference Pool Removal Loan Count	298
Period Ending Loan Count	62768
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	12,135,042,859.21
Period PIF Loan Count Current	298
PIF Loan Count Cumulative	111652
Period PIF Loan UPB Current	48,079,519.48
PIF Loan UPB Cumulative	27,154,607,317.88
Period Partial Prepayment Amount	7,400,595.66
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	179
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,120,620.38
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	11,194,255.88
Total Active Modified Loan Count	854
Total Active Modified Loan UPB	213,656,234.36
Libor Rate	4.388710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.129833%
Subordinate Percentage	6.870167%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	6.070000 %	6.110000 %
1M-2C	0.00	0.00	1.000000 %	3.560000 %	3.590000 %
1M-2	0.00	0.00	1.000000 %	3.560000 %	3.590000 %
1M-2H	0.00	0.00	1.000000 %	3.560000 %	3.590000 %
1B-1	0.00	0.00	0.500000 %	1.770000 %	1.790000 %
1B-1H	0.00	0.00	0.500000 %	1.770000 %	1.790000 %
1B-2H	680.00	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	98,460,604.06	0.838007 %	0.811374 %
60 Days	133	27,219,905.29	0.211891 %	0.224308 %
90 Days	71	14,804,873.64	0.113115 %	0.122001 %
120 Days	38	7,472,024.92	0.060540 %	0.061574 %
150 Days	45	9,916,181.43	0.071693 %	0.081715 %
180+ Days	260	60,267,059.74	0.414224 %	0.496637 %
Totals	1073	218,140,649.08	1.709470 %	1.797609 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	364	98,977,134.85	78,391.99	0.079202

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	230,273.63	167.91	0.072918
Summary	0042989071	171,911.84	89.54	0.052085
Summary	0042990161	85,783.48	53.61	0.062495
Summary	0042990689	270,971.53	141.13	0.052083
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	165,107.30	103.19	0.062499
Summary	0042992616	317,452.90	628.29	0.197916
Summary	0042994080	208,956.51	152.36	0.072915
Summary	0042994959	440,619.82	210.91	0.047867
Summary	0042996327	255,066.81	185.99	0.072918
Summary	0042996693	211,603.87	0.88	0.000416
Summary	0042997000	91,313.02	9.51	0.010415
Summary	0042999210	284,418.80	237.02	0.083335
Summary	0043000107	249,164.66	233.59	0.093749
Summary	0043000139	327,307.36	306.85	0.093750
Summary	0043001231	385,351.83	321.13	0.083334
Summary	0043002121	374,999.32	192.19	0.051251
Summary	0043002721	267,998.55	83.75	0.031250
Summary	0043004178	315,807.48	197.38	0.062500
Summary	0043004734	479,701.34	299.81	0.062499
Summary	0043004745	585,233.72	543.78	0.092917
Summary	0043004835	351,523.77	134.36	0.038222
Summary	0043004978	145,718.98	112.08	0.076915
Summary	0043005227	286,767.13	224.30	0.078217
Summary	0043005454	215,762.87	89.90	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005463	156,579.92	228.35	0.145836
Summary	0043005541	189,229.92	59.13	0.031248
Summary	0043005700	98,865.41	154.48	0.156253
Summary	0043007027	316,681.80	197.93	0.062501
Summary	0043007084	181,191.71	301.99	0.166669
Summary	0043007924	264,873.48	82.77	0.031249
Summary	0043008142	199,015.20	165.85	0.083335
Summary	0043008349	297,376.30	185.86	0.062500
Summary	0043008605	259,843.32	216.54	0.083335
Summary	0043008729	163,469.09	126.01	0.077085
Summary	0043009223	122,099.94	154.57	0.126593
Summary	0043009895	172,528.48	251.60	0.145831
Summary	0043010779	369,780.86	462.23	0.125001
Summary	0043010911	103,071.68	107.37	0.104170
Summary	0043011345	449,268.82	417.45	0.092918
Summary	0043011387	114,556.42	131.26	0.114581
Summary	0043011482	225,197.38	162.33	0.072083
Summary	0043012772	157,066.21	98.17	0.062502
Summary	0043013742	105,871.37	88.23	0.083337
Summary	0043013785	558,368.00	407.14	0.072916
Summary	0043014727	370,308.42	154.30	0.041668
Summary	0043014975	346,939.15	322.36	0.092915
Summary	0043014979	361,843.24	414.61	0.114583
Summary	0043016247	576,264.44	180.08	0.031250
Summary	0043016526	528,764.77	220.32	0.041667
Summary	0043017262	111,828.64	11.65	0.010418
Summary	0043017323	199,041.05	145.13	0.072915
Summary	0043017542	188,615.14	137.53	0.072916
Summary	0043018058	295,425.76	2.51	0.000850
Summary	0043018610	392,099.17	530.97	0.135417
Summary	0043018804	399,009.87	290.94	0.072915
Summary	0043018931	186,166.17	70.59	0.037918
Summary	0043019573	355,964.10	362.61	0.101867
Summary	0043019839	208,365.37	181.19	0.086958

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020086	143,621.24	59.84	0.041665
Summary	0043020147	69,085.69	21.59	0.031251
Summary	0043020563	306,911.87	255.76	0.083333
Summary	0043021188	201,865.93	21.03	0.010418
Summary	0043021447	350,223.50	351.39	0.100333
Summary	0043021543	102,132.54	53.19	0.052079
Summary	0043021629	147,538.48	153.69	0.104169
Summary	0043021923	571,452.54	595.26	0.104166
Summary	0043022057	311,880.22	259.90	0.083333
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	102,273.98	9.80	0.009582
Summary	0043023286	351,147.27	36.58	0.010417
Summary	0043024114	53,196.24	44.33	0.083333
Summary	0043024193	127,171.90	119.22	0.093747
Summary	0043024826	159,666.31	66.53	0.041668
Summary	0043025610	589,664.42	491.39	0.083334
Summary	0043025624	374,280.64	272.91	0.072916
Summary	0043026268	411,968.25	214.57	0.052084
Summary	0043026610	356,863.17	185.87	0.052084
Summary	0043027378	420,360.51	306.51	0.072916
Summary	0043028411	360,707.39	112.72	0.031250
Summary	0043028983	183,805.17	153.17	0.083333
Summary	0043029082	356,963.64	297.47	0.083333
Summary	0043029746	409,447.85	341.21	0.083334
Summary	0043029765	267,213.87	194.84	0.072915
Summary	0043030314	608,230.36	570.22	0.093751
Summary	0043030910	202,914.74	190.23	0.093749
Summary	0043031916	240,086.72	250.09	0.104167
Summary	0043031968	559,847.81	758.13	0.135417
Summary	0043032203	164,089.81	51.28	0.031251
Summary	0043032700	81,913.78	110.92	0.135411
Summary	0043033397	188,153.22	195.99	0.104165
Summary	0043033428	147,197.14	179.68	0.122068
Summary	0043034369	205,170.87	213.72	0.104167

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043034643	125,495.87	13.07	0.010415
Summary	0043034961	292,884.90	61.02	0.020834
Summary	0043035160	105,074.54	90.05	0.085701
Summary	0043035796	295,564.15	184.73	0.062501
Summary	0043035970	245,548.73	179.05	0.072918
Summary	0043036420	310,719.94	388.40	0.125000
Summary	0043036460	334,473.54	32.05	0.009582
Summary	0043038606	101,229.37	94.06	0.092918
Summary	0043038991	122,553.06	204.26	0.166671
Summary	0043039420	207,858.14	433.04	0.208334
Summary	0043039466	422,180.31	39.83	0.009434
Summary	0043039642	227,407.14	268.13	0.117907
Summary	0043040508	124,189.89	115.39	0.092914
Summary	0043041335	81,971.93	136.62	0.166667
Summary	0043041344	360,322.83	450.40	0.124999
Summary	0043041782	83,284.48	121.46	0.145837
Summary	0043041783	70,546.34	102.88	0.145833
Summary	0043042239	244,341.61	229.07	0.093750
Summary	0043042445	167,567.97	34.91	0.020833
Summary	0043042501	189,344.48	78.89	0.041665
Summary	0043043033	485,204.42	252.71	0.052083
Summary	0043044023	291,573.07	91.12	0.031251
Summary	0043044078	401,465.22	167.28	0.041667
Summary	0043045670	249,033.29	155.65	0.062502
Summary	0043046513	186,646.23	291.63	0.156247
Summary	0043047008	425,245.26	221.48	0.052083
Summary	0043047450	194,602.30	101.36	0.052086
Summary	0043047618	104,133.04	130.17	0.125004
Summary	0043047907	162,913.97	33.94	0.020833
Summary	0043048569	616,483.73	449.52	0.072917
Summary	0043049357	143,281.10	104.48	0.072920
Summary	0043049700	220,873.10	230.08	0.104168
Summary	0043049816	257,273.05	160.80	0.062502
Summary	0043050296	216,088.47	270.11	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043050510	365,222.82	266.31	0.072917
Summary	0043051737	336,638.46	140.27	0.041668
Summary	0043052038	237,523.23	74.23	0.031252
Summary	0043052177	356,643.79	18.03	0.005055
Summary	0043052196	210,356.38	131.47	0.062499
Summary	0043052353	493,236.60	425.28	0.086222
Summary	0043052368	155,380.64	43.89	0.028247
Summary	0043052554	412,440.77	300.74	0.072917
Summary	0043052557	152,507.96	174.75	0.114584
Summary	0043053268	273,966.47	261.65	0.095504
Summary	0043054381	108,617.83	28.99	0.026690
Summary	0043054395	35,090.72	18.28	0.052094
Summary	0043054701	236,766.86	197.31	0.083335
Summary	0043054857	426,108.71	591.73	0.138868
Summary	0043054915	412,071.11	343.39	0.083333
Summary	0043055485	375,456.71	156.44	0.041667
Summary	0043056714	157,102.49	81.82	0.052081
Summary	0043057136	255,185.27	272.24	0.106683
Summary	0043058838	274,344.58	171.47	0.062502
Summary	0043058936	101,698.52	105.94	0.104171
Summary	0043059118	269,100.88	252.28	0.093749
Summary	0043059200	471,559.88	294.72	0.062499
Summary	0043059994	487,098.93	558.13	0.114582
Summary	0043060003	86,628.62	63.17	0.072920
Summary	0043060406	247,309.76	77.28	0.031248
Summary	0043060764	609,659.55	1,016.10	0.166667
Summary	0043060946	380,101.15	277.16	0.072917
Summary	0043061462	451,444.77	611.33	0.135416
Summary	0043061504	346,674.18	397.23	0.114583
Summary	0043061685	199,710.35	208.03	0.104166
Summary	0043062246	130,136.54	215.05	0.165250
Summary	0043062272	152,717.61	103.52	0.067785
Summary	0043062442	106,675.75	111.12	0.104166
Summary	0043062466	244,710.89	280.40	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043062614	127,708.65	1.81	0.001417
Summary	0043062635	143,712.14	58.68	0.040832
Summary	0043062966	204,510.10	106.52	0.052085
Summary	0043063242	184,531.04	153.78	0.083336
Summary	0043063278	210,076.80	240.71	0.114582
Summary	0043063552	301,898.92	220.13	0.072915
Summary	0043064325	347,692.91	203.58	0.058552
Summary	0043065891	247,877.35	207.00	0.083509
Summary	0043066774	242,406.29	151.50	0.062498
Summary	0043068369	181,746.78	102.27	0.056271
Summary	0043068552	151,825.24	79.08	0.052086
Summary	0043068794	283,803.72	295.63	0.104167
Summary	0043069117	212,361.47	221.21	0.104167
Summary	0043069527	210,622.13	175.52	0.083334
Summary	0043069711	253,834.95	211.53	0.083334
Summary	0043070667	235,354.24	196.13	0.083334
Summary	0043070700	356,421.58	256.92	0.072083
Summary	0043070855	223,520.28	256.12	0.114585
Summary	0043070905	438,227.25	451.15	0.102949
Summary	0043070918	325,193.40	302.16	0.092917
Summary	0043070950	536,660.39	670.83	0.125001
Summary	0043070960	418,423.91	217.93	0.052084
Summary	0043071178	263,044.65	191.80	0.072915
Summary	0043071444	434,784.69	403.99	0.092917
Summary	0043071579	259,861.15	216.55	0.083333
Summary	0043071608	679,768.93	896.79	0.131926
Summary	0043071676	210,560.96	195.65	0.092918
Summary	0043073151	355,276.30	108.06	0.030416
Summary	0043074482	181,985.12	227.48	0.124999
Summary	0043075885	485,277.19	399.43	0.082310
Summary	0043076172	242,520.72	101.05	0.041667
Summary	0043076277	122,070.47	38.15	0.031252
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	387,776.73	185.06	0.047723

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043077854	383,536.92	279.66	0.072916
Summary	0043078227	339,773.14	40.60	0.011949
Summary	0043078318	202,843.97	63.39	0.031251
Summary	0043078379	96,031.21	110.04	0.114588
Summary	0043078608	142,645.19	104.01	0.072915
Summary	0043079276	231,283.95	139.73	0.060415
Summary	0043079331	324,234.24	67.55	0.020834
Summary	0043079612	167,591.43	139.66	0.083334
Summary	0043079623	173,533.70	162.69	0.093751
Summary	0043079628	161,707.46	101.07	0.062502
Summary	0043079677	401,592.34	627.49	0.156250
Summary	0043079743	289,006.11	240.84	0.083334
Summary	0043079745	232,717.41	169.69	0.072917
Summary	0043079811	304,157.40	190.10	0.062501
Summary	0043080065	323,402.52	404.25	0.124999
Summary	0043080372	173,468.90	108.42	0.062501
Summary	0043080435	147,380.78	122.82	0.083335
Summary	0043080661	103,767.51	108.09	0.104166
Summary	0043080750	213,539.40	222.44	0.104168
Summary	0043081009	486,402.21	456.00	0.093750
Summary	0043081348	204,067.28	276.34	0.135416
Summary	0043081492	323,376.59	168.43	0.052085
Summary	0043081522	235,321.16	220.61	0.093748
Summary	0043081856	255,552.05	292.82	0.114583
Summary	0043082289	422,700.49	352.25	0.083333
Summary	0043082671	218,755.79	91.15	0.041667
Summary	0043082928	566,163.36	589.75	0.104166
Summary	0043083196	358,993.71	448.74	0.124999
Summary	0043083275	240,964.18	251.00	0.104165
Summary	0043083515	146,394.57	106.75	0.072919
Summary	0043083559	284,433.87	207.40	0.072917
Summary	0043083724	252,725.63	9.69	0.003834
Summary	0043083911	142,367.34	58.13	0.040831
Summary	0043084083	114,092.70	162.76	0.142656

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043084150	105,153.22	120.49	0.114585
Summary	0043084236	339,216.30	212.01	0.062500
Summary	0043084262	219,799.01	297.64	0.135415
Summary	0043084926	199,575.46	187.10	0.093749
Summary	0043085195	422,855.52	264.28	0.062499
Summary	0043085210	106,343.99	88.62	0.083333
Summary	0043085287	100,648.06	18.29	0.018172
Summary	0043085295	354,764.98	206.95	0.058334
Summary	0043085405	535,533.65	278.92	0.052083
Summary	0043085994	314,784.06	32.79	0.010417
Summary	0043086036	264,335.82	137.67	0.052081
Summary	0043089192	232,032.42	120.85	0.052083
Summary	0043089487	382,807.58	355.69	0.092916
Summary	0043090825	343,472.34	214.67	0.062500
Summary	0043092160	117,023.63	24.38	0.020833
Summary	0043092343	90,258.40	65.81	0.072913
Summary	0043092896	389,138.00	121.61	0.031251
Summary	0043092921	352,195.54	330.18	0.093749
Summary	0043093410	211,152.97	131.97	0.062500
Summary	0043095135	118,020.15	110.64	0.093747
Summary	0043095536	239,633.64	172.74	0.072085
Summary	0043096266	229,837.32	47.88	0.020832
Summary	0043096812	205,122.03	149.57	0.072918
Summary	0043096828	188,378.28	137.36	0.072917
Summary	0043096857	112,993.65	58.85	0.052083
Summary	0043097646	604,423.92	314.80	0.052083
Summary	0043099839	104,081.55	86.73	0.083329
Summary	0043100214	390,198.60	528.39	0.135416
Summary	0043101332	541,484.74	451.24	0.083334
Summary	0043102995	477,930.28	448.06	0.093750
Summary	0043103114	215,284.43	201.83	0.093750
Summary	0043103396	170,719.69	160.05	0.093750
Summary	0043103875	371,058.95	231.91	0.062500
Summary	0043104805	241,613.42	125.84	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043105244	491,925.23	409.94	0.083334
Summary	0043105851	419,454.50	436.93	0.104166
Summary	0043105873	141,799.33	88.62	0.062497
Summary	0043107168	447,049.25	325.97	0.072916
Summary	0043107177	430,284.99	127.72	0.029683
Summary	0043107624	293,280.03	91.65	0.031250
Summary	0043108059	194,911.13	203.03	0.104165
Summary	0043108581	218,784.39	227.90	0.104166
Summary	0043109588	235,373.48	147.11	0.062501
Summary	0043109733	135,130.52	14.08	0.010420
Summary	0043109915	429,447.16	293.48	0.068339
Summary	0043110438	261,225.64	136.06	0.052085
Summary	0043111439	173,976.32	18.12	0.010415
Summary	0043112501	466,280.79	388.57	0.083334
Summary	0043112848	245,276.17	127.75	0.052084
Summary	0043113013	201,678.85	84.03	0.041665
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	601,622.02	940.03	0.156249
Summary	0043114421	118,470.43	111.07	0.093753
Summary	0043115246	325,826.17	322.72	0.099047
Summary	0043115561	181,027.81	113.14	0.062499
Summary	0043115750	209,986.27	48.54	0.023116
Summary	0043116297	415,445.41	437.49	0.105306
Summary	0043116336	112,631.77	11.73	0.010414
Summary	0043118021	302,431.74	94.51	0.031250
Summary	0043118861	649,590.58	1,217.98	0.187500
Summary	0043119009	569,650.28	830.74	0.145833
Summary	0043119079	221,771.68	254.11	0.114582
Summary	0043120136	390,819.42	407.10	0.104166
Summary	0043120263	239,077.41	174.33	0.072918
Summary	0043120656	185,757.62	251.55	0.135418
Summary	0043120786	403,282.22	588.12	0.145833
Summary	0043121547	153,132.99	159.51	0.104164
Summary	0043122022	135,551.62	70.60	0.052083

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 Customer Service - CTSLink
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043122217	304,999.65	349.48	0.114584
Summary	0043122760	157,036.84	261.73	0.166668
Summary	0043124215	376,684.96	156.95	0.041666
Summary	0043124236	79,329.68	90.90	0.114585
Summary	0043125984	303,589.73	126.50	0.041668
Summary	0043126783	184,100.41	230.13	0.125002
Summary	0043127853	375,348.05	146.37	0.038996
Summary	0043127907	235,321.16	220.61	0.093748
Summary	0043129058	123,165.57	115.47	0.093752
Summary	0043129146	500,481.89	782.00	0.156249
Summary	0043130756	324,902.00	135.38	0.041668
Summary	0043131495	144,050.11	180.06	0.124998
Summary	0043132081	600,935.32	500.78	0.083333
Summary	0043132568	309,846.54	129.10	0.041666
Summary	0043132952	129,737.25	54.71	0.042170
Summary	0043133194	343,279.59	143.03	0.041666
Summary	0043133704	124,915.83	104.10	0.083336
Summary	0043133878	544,761.15	340.48	0.062501
Summary	0043136619	373,110.90	272.06	0.072917
Summary	0043136848	99,682.76	62.30	0.062498
Summary	0043137024	121,826.53	101.52	0.083332
Summary	0043137245	432,922.29	360.77	0.083334
Summary	0043138886	382,647.22	279.01	0.072916
Summary	0043139417	325,844.54	67.88	0.020832
Summary	0043140083	247,228.05	77.26	0.031250
Summary	0043143098	138,000.63	172.50	0.124999
Summary	0043144094	281,923.15	117.47	0.041667
Summary	0043144135	174,758.23	163.59	0.093609
Summary	0043144838	112,164.26	46.74	0.041671
Summary	0043144944	281,358.03	146.54	0.052083
Summary	0043145622	162,089.95	168.84	0.104164
Summary	0043146073	366,044.02	419.43	0.114585
Summary	0043146210	302,589.10	87.54	0.028930
Summary	0043146228	426,922.85	622.60	0.145834

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 Computershare Trust Company, N.A.
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043146898	384,300.90	440.34	0.114582
Summary	0043146960	117,229.20	134.33	0.114587
Summary	0043147108	135,862.78	28.30	0.020830
Summary	0043147249	371,013.81	502.41	0.135415
Summary	0043147338	247,610.68	361.10	0.145834
Summary	0043147523	201,166.95	41.91	0.020833
Summary	0043147538	285,178.09	178.24	0.062501
Summary	0043147822	141,569.93	88.48	0.062499
Summary	0043148396	401,747.28	167.39	0.041665
Summary	0043148665	161,730.59	196.48	0.121486
Summary	0043148700	248,424.97	181.14	0.072915
Summary	0043149184	315,688.68	295.96	0.093751
Summary	0043151264	266,961.61	83.43	0.031252
Summary	0043152166	216,454.46	277.25	0.128087
Summary	0043152386	182,245.70	56.95	0.031249
Summary	0043154047	109,432.12	2.33	0.002129
Summary	0043154084	317,279.23	165.25	0.052083
Summary	0043154986	220,236.24	160.59	0.072917
Summary	0043156064	545,591.71	227.33	0.041667
Summary	0043156689	370,851.43	115.89	0.031250
Summary	0043157379	418,800.42	261.75	0.062500
Summary	0043157728	223,259.35	255.82	0.114584
Summary	0043157732	466,536.41	728.96	0.156249
Summary	0043158175	388,194.52	202.18	0.052082
Summary	0043158516	234,398.20	91.67	0.039109
Summary	0043158559	164,426.86	102.77	0.062502
Summary	0043159431	159,122.35	116.03	0.072919
Summary	0043160396	632,849.64	725.14	0.114583
Summary	0043161245	528,223.17	550.23	0.104166
Summary	0043161925	156,912.15	212.49	0.135420
Summary	0043162097	85,921.63	116.35	0.135414
Summary	0043162263	106,157.49	153.18	0.144295
Summary	0043162907	143,410.89	15.91	0.011094

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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
1	57,953.12	680.00	61,437.74	106.013

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043062659	57,953.12	680.00	61,437.74	106.013

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



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
73	11,194,255.88	1,953,093.85	17.447

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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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
0043062659	57,953.12	61,437.74	106.013
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)
0043082746	259,345.57	25,465.53	9.819
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	83,441.12	26.552
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043148988	163,915.78	24,127.07	14.719
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	1	57,953.12	680.00	0.000 %	0	0.00	0.00	0.000 %	1	57,953.12	680.00	0.000 %

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	0043062659	64,000.00	3.875 %	IA	80.00	360	57,953.12	11/30/2022	680.00	61,437.74

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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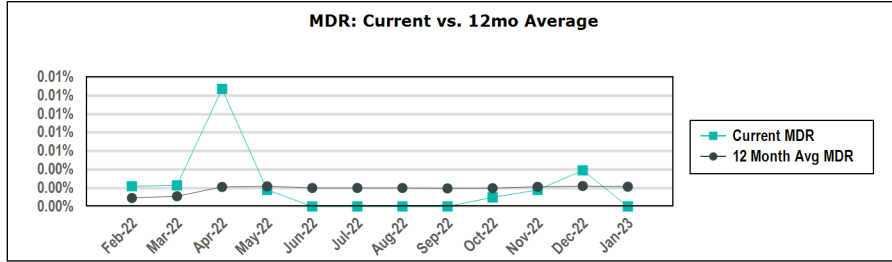
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Realized Loss Report - Collateral

Summary

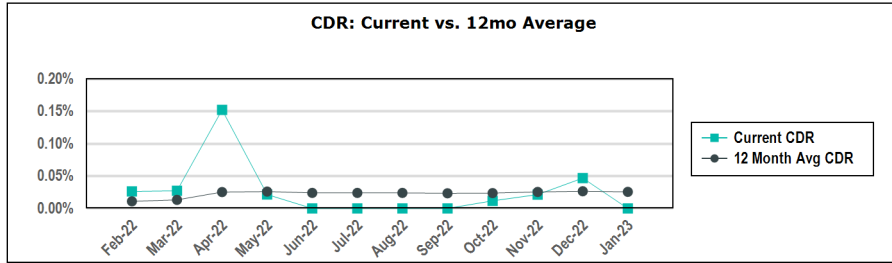
MDR

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



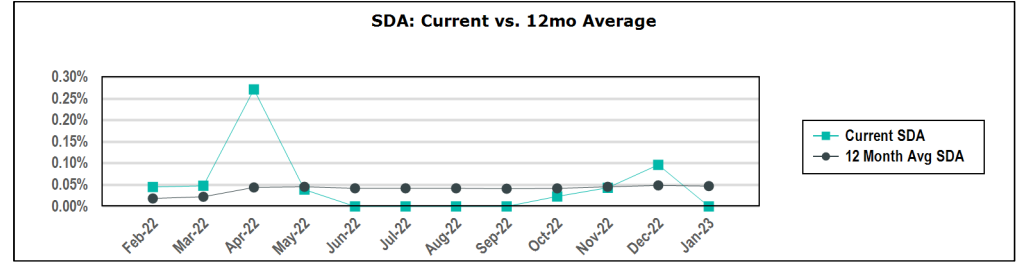
CDR

Current Month	0.000 %
3 Month Average	0.023 %
12 Month Average	0.026 %



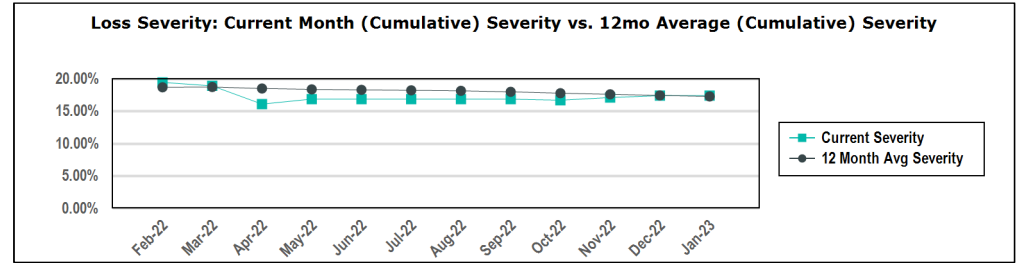
SDA

Current Month	0.000 %
3 Month Average	0.047 %
12 Month Average	0.047 %



Loss Severity

Current Month (Cumulative)	17.447 %
3 Month Average (Cumulative)	17.349 %
12 Month Average (Cumulative)	17.326 %



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	0.454 %
3 Month Average	0.595 %
12 Month Average	1.183 %

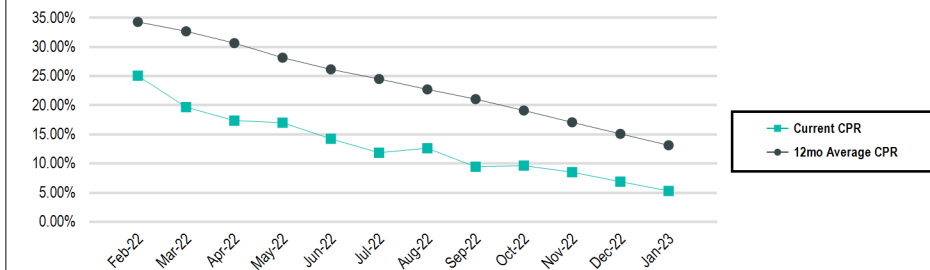
CPR

Current Month	5.309 %
3 Month Average	6.907 %
12 Month Average	13.142 %

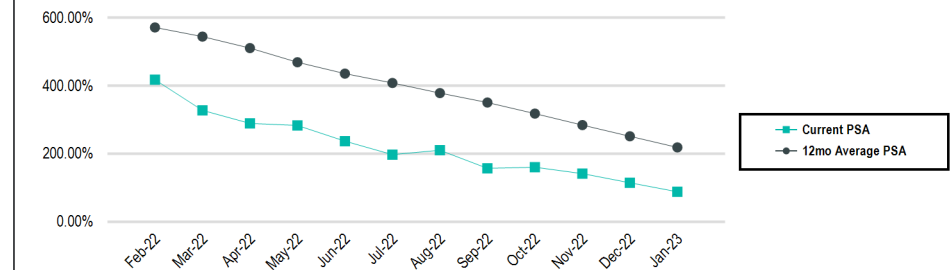
PSA

Current Month	88.481 %
3 Month Average	115.114 %
12 Month Average	219.041 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Columbia, MD 21045
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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



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Supplemental Reporting

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

Closing Date
Means July 26, 2017

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

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

Bond Retirement Detail – Effective July 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XNX8	789,709,000	588,324,308	201,384,692
1M-2H	N/A	41,564,908	(588,324,308)	629,889,216
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes				

Bond Retirement Detail – Effective December 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XNX8	201,384,692	42,444,723	158,939,969
1M-2H	N/A	629,889,216	(42,444,723)	672,333,939
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes				