

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-Apr-2024
 05-Apr-2024 4:46:48 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		03/29/2024	0.00000 %	10,243,255,650.15	0.00	60,185,801.10	0.00	10,183,069,849.06	60,185,801.10	0.00
1M-1	30711XNS9	04/24/2024	5.98487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	04/24/2024	7.63487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/29/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	04/24/2024	7.63487 %	2,718,190.77	17,870.67	817,046.10	0.00	1,901,144.67	834,916.77	0.00
1M-BH		03/29/2024	0.00000 %	11,498,240.58	0.00	3,456,193.27	0.00	8,042,047.30	3,456,193.27	0.00
1M-2C	30711XNV2	04/24/2024	7.63487 %	58,556,745.94	384,979.65	0.00	0.00	58,556,745.94	384,979.65	0.00
1M-CH		03/29/2024	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	04/24/2024	7.63487 %	61,274,936.71	402,850.32	817,046.10	0.00	60,457,890.61	1,219,896.42	0.00
1M-2H		03/29/2024	0.00000 %	259,200,302.64	0.00	3,456,193.27	0.00	255,744,109.36	3,456,193.27	0.00
1B-1	30711XNW0	04/24/2024	9.03487 %	51,530,558.00	400,909.13	0.00	0.00	51,530,558.00	400,909.13	0.00
1B-1H		03/29/2024	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		03/29/2024	0.00000 %	215,742,499.48	0.00	0.00	342,750.28	215,399,749.20	0.00	3,356,541.80
1A-I1	30711XNY6	04/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	04/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	04/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	04/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	04/24/2024	1.80000 %	0.00	4,213.20	0.00	0.00	0.00	4,213.20	0.00
1B-I2	30711XPJ7	04/24/2024	1.40000 %	0.00	3,276.93	0.00	0.00	0.00	3,276.93	0.00
1B-I3	30711XPL2	04/24/2024	1.00000 %	0.00	2,340.66	0.00	0.00	0.00	2,340.66	0.00
1B-I4	30711XPN8	04/24/2024	0.60000 %	0.00	1,404.40	0.00	0.00	0.00	1,404.40	0.00
1C-I1	30711XPQ1	04/24/2024	1.80000 %	0.00	90,762.96	0.00	0.00	0.00	90,762.96	0.00
1C-I2	30711XPS7	04/24/2024	1.40000 %	0.00	70,593.41	0.00	0.00	0.00	70,593.41	0.00
1C-I3	30711XPU2	04/24/2024	1.00000 %	0.00	50,423.86	0.00	0.00	0.00	50,423.86	0.00
1C-I4	30711XPW8	04/24/2024	0.60000 %	0.00	30,254.32	0.00	0.00	0.00	30,254.32	0.00
1E-A1	30711XNZ3	04/24/2024	5.83487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	04/24/2024	6.23487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	04/24/2024	6.63487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	04/24/2024	7.03487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	04/24/2024	5.83487 %	2,718,190.77	13,657.47	817,046.10	0.00	1,901,144.67	830,703.57	0.00

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Series 2017-C05



Distribution Date: 25-Apr-2024
 05-Apr-2024 4:46:48 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPK4	04/24/2024	6.23487 %	2,718,190.77	14,593.74	817,046.10	0.00	1,901,144.67	831,639.84	0.00
1E-B3	30711XPM0	04/24/2024	6.63487 %	2,718,190.77	15,530.00	817,046.10	0.00	1,901,144.67	832,576.10	0.00
1E-B4	30711XPP3	04/24/2024	7.03487 %	2,718,190.77	16,466.27	817,046.10	0.00	1,901,144.67	833,512.37	0.00
1E-C1	30711XPR9	04/24/2024	5.83487 %	58,556,745.94	294,216.69	0.00	0.00	58,556,745.94	294,216.69	0.00
1E-C2	30711XPT5	04/24/2024	6.23487 %	58,556,745.94	314,386.24	0.00	0.00	58,556,745.94	314,386.24	0.00
1E-C3	30711XPV0	04/24/2024	6.63487 %	58,556,745.94	334,555.79	0.00	0.00	58,556,745.94	334,555.79	0.00
1E-C4	30711XPX6	04/24/2024	7.03487 %	58,556,745.94	354,725.33	0.00	0.00	58,556,745.94	354,725.33	0.00
1E-D1	30711XPY4	04/24/2024	5.83487 %	2,718,190.77	13,657.47	817,046.10	0.00	1,901,144.67	830,703.57	0.00
1E-D2	30711XPZ1	04/24/2024	6.23487 %	2,718,190.77	14,593.74	817,046.10	0.00	1,901,144.67	831,639.84	0.00
1E-D3	30711XQA5	04/24/2024	6.63487 %	2,718,190.77	15,530.00	817,046.10	0.00	1,901,144.67	832,576.10	0.00
1E-D4	30711XQB3	04/24/2024	7.03487 %	2,718,190.77	16,466.27	817,046.10	0.00	1,901,144.67	833,512.37	0.00
1E-D5	30711XQC1	04/24/2024	7.63487 %	2,718,190.77	17,870.67	817,046.10	0.00	1,901,144.67	834,916.77	0.00
1E-F1	30711XQD9	04/24/2024	5.83487 %	61,274,936.71	307,874.17	817,046.10	0.00	60,457,890.61	1,124,920.27	0.00
1E-F2	30711XQE7	04/24/2024	6.23487 %	61,274,936.71	328,979.98	817,046.10	0.00	60,457,890.61	1,146,026.08	0.00
1E-F3	30711XQF4	04/24/2024	6.63487 %	61,274,936.71	350,085.79	817,046.10	0.00	60,457,890.61	1,167,131.89	0.00
1E-F4	30711XQG2	04/24/2024	7.03487 %	61,274,936.71	371,191.60	817,046.10	0.00	60,457,890.61	1,188,237.70	0.00
1E-F5	30711XQH0	04/24/2024	7.63487 %	61,274,936.71	402,850.32	817,046.10	0.00	60,457,890.61	1,219,896.42	0.00
1-X1	30711XQJ6	04/24/2024	1.80000 %	0.00	4,213.20	0.00	0.00	0.00	4,213.20	0.00
1-X2	30711XQK3	04/24/2024	1.40000 %	0.00	3,276.93	0.00	0.00	0.00	3,276.93	0.00
1-X3	30711XQL1	04/24/2024	1.00000 %	0.00	2,340.66	0.00	0.00	0.00	2,340.66	0.00
1-X4	30711XQM9	04/24/2024	0.60000 %	0.00	1,404.40	0.00	0.00	0.00	1,404.40	0.00
1-Y1	30711XQN7	04/24/2024	1.80000 %	0.00	94,976.15	0.00	0.00	0.00	94,976.15	0.00
1-Y2	30711XQP2	04/24/2024	1.40000 %	0.00	73,870.34	0.00	0.00	0.00	73,870.34	0.00
1-Y3	30711XQQ0	04/24/2024	1.00000 %	0.00	52,764.53	0.00	0.00	0.00	52,764.53	0.00
1-Y4	30711XQR8	04/24/2024	0.60000 %	0.00	31,658.72	0.00	0.00	0.00	31,658.72	0.00
Totals				11,883,770,303.57	4,921,615.98	80,170,925.24	342,750.28	11,803,256,628.04	85,092,541.22	3,356,541.80

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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Credit-Linked Notes

Series 2017-C05



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

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Series 2017-C05



Distribution Date: 25-Apr-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	10,243,255,650.15	25,517,674.68	34,668,126.41	0.00	0.00	60,185,801.10	10,183,069,849.06	0.24181734	60,185,801.10
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	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.03787774	817,046.10
1M-BH	212,315,938.47	11,498,240.58	1,521,163.50	1,935,029.77	0.00	0.00	3,456,193.27	8,042,047.30	0.03787774	3,456,193.27
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	61,274,936.71	359,603.94	457,442.17	0.00	0.00	817,046.10	60,457,890.61	0.38038192	817,046.10
1M-2H	672,333,939.00	259,200,302.64	1,521,163.50	1,935,029.77	0.00	0.00	3,456,193.27	255,744,109.36	0.38038257	3,456,193.27
1B-1	51,530,558.00	51,530,558.00	0.00	0.00	0.00	0.00	0.00	51,530,558.00	1.00000000	0.00
1B-1H	167,225,733.00	167,225,733.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00	1.00000000	0.00
1B-2H	218,756,291.00	215,742,499.48	0.00	0.00	0.00	342,750.28	342,750.28	215,399,749.20	0.98465625	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	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.03787774	817,046.10
1E-B2	50,191,611.53	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.03787774	817,046.10
1E-B3	50,191,611.53	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.03787774	817,046.10

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Series 2017-C05



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05-Apr-2024 4:46:48 PM

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	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.03787774	817,046.10
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	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.01893887	817,046.10
1E-D2	100,383,223.06	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.01893887	817,046.10
1E-D3	100,383,223.06	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.01893887	817,046.10
1E-D4	100,383,223.06	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.01893887	817,046.10
1E-D5	100,383,223.06	2,718,190.77	359,603.94	457,442.17	0.00	0.00	817,046.10	1,901,144.67	0.01893887	817,046.10
1E-F1	108,748,357.47	61,274,936.71	359,603.94	457,442.17	0.00	0.00	817,046.10	60,457,890.61	0.55594302	817,046.10
1E-F2	108,748,357.47	61,274,936.71	359,603.94	457,442.17	0.00	0.00	817,046.10	60,457,890.61	0.55594302	817,046.10
1E-F3	108,748,357.47	61,274,936.71	359,603.94	457,442.17	0.00	0.00	817,046.10	60,457,890.61	0.55594302	817,046.10
1E-F4	108,748,357.47	61,274,936.71	359,603.94	457,442.17	0.00	0.00	817,046.10	60,457,890.61	0.55594302	817,046.10
1E-F5	108,748,357.47	61,274,936.71	359,603.94	457,442.17	0.00	0.00	817,046.10	60,457,890.61	0.55594302	817,046.10
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	11,883,770,303.57	34,313,664.72	45,857,260.67	0.00	342,750.28	80,513,675.52	11,803,256,628.04	0.25512860	80,170,925.24

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

NOTE: Original Face Amounts for 1B-1/1B-1H were adjusted in the amount of \$156,287,442 as a result of the CAS 2017-C05 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Series 2017-C05



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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	243.24657009	0.60596817	0.82326392	0.00000000	0.00000000	1.42923209	241.81733800	0.24181734	1.42923209
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	54.15627606	7.16462232	9.11391677	0.00000000	0.00000000	16.27853889	37.87773718	0.03787774	16.27853889
1M-BH	212,315,938.47	54.15627608	7.16462227	9.11391667	0.00000000	0.00000000	16.27853893	37.87773710	0.03787774	16.27853893
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	385.52251580	2.26251422	2.87808141	0.00000000	0.00000000	5.14059557	380.38192023	0.38038192	5.14059557
1M-2H	672,333,939.00	385.52315688	2.26251184	2.87807837	0.00000000	0.00000000	5.14059022	380.38256665	0.38038257	5.14059022
1B-1	51,530,558.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	167,225,733.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	986.22306355	0.00000000	0.00000000	0.00000000	1.56681336	1.56681336	984.65625018	0.98465625	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	54.15627606	7.16462232	9.11391677	0.00000000	0.00000000	16.27853889	37.87773718	0.03787774	16.27853889
1E-B2	50,191,611.53	54.15627606	7.16462232	9.11391677	0.00000000	0.00000000	16.27853889	37.87773718	0.03787774	16.27853889
1E-B3	50,191,611.53	54.15627606	7.16462232	9.11391677	0.00000000	0.00000000	16.27853889	37.87773718	0.03787774	16.27853889

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Apr-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	54.15627606	7.16462232	9.11391677	0.00000000	0.00000000	16.27853889	37.87773718	0.03787774	16.27853889
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	27.07813803	3.58231116	4.55695838	0.00000000	0.00000000	8.13926944	18.93886859	0.01893887	8.13926944
1E-D2	100,383,223.06	27.07813803	3.58231116	4.55695838	0.00000000	0.00000000	8.13926944	18.93886859	0.01893887	8.13926944
1E-D3	100,383,223.06	27.07813803	3.58231116	4.55695838	0.00000000	0.00000000	8.13926944	18.93886859	0.01893887	8.13926944
1E-D4	100,383,223.06	27.07813803	3.58231116	4.55695838	0.00000000	0.00000000	8.13926944	18.93886859	0.01893887	8.13926944
1E-D5	100,383,223.06	27.07813803	3.58231116	4.55695838	0.00000000	0.00000000	8.13926944	18.93886859	0.01893887	8.13926944
1E-F1	108,748,357.47	563.45620417	3.30675284	4.20642831	0.00000000	0.00000000	7.51318106	555.94302311	0.55594302	7.51318106
1E-F2	108,748,357.47	563.45620417	3.30675284	4.20642831	0.00000000	0.00000000	7.51318106	555.94302311	0.55594302	7.51318106
1E-F3	108,748,357.47	563.45620417	3.30675284	4.20642831	0.00000000	0.00000000	7.51318106	555.94302311	0.55594302	7.51318106
1E-F4	108,748,357.47	563.45620417	3.30675284	4.20642831	0.00000000	0.00000000	7.51318106	555.94302311	0.55594302	7.51318106
1E-F5	108,748,357.47	563.45620417	3.30675284	4.20642831	0.00000000	0.00000000	7.51318106	555.94302311	0.55594302	7.51318106
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Apr-2024
 05-Apr-2024 4:46:49 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 %	10,243,255,650.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,183,069,849.06
1M-1	N/A	N/A	5.98487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.63487 %	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	03/25/24 - 04/24/24	31	7.63487 %	2,718,190.77	17,870.67	0.00	0.00	0.00	0.00	17,870.67	0.00	1,901,144.67
1M-BH	N/A	N/A	0.00000 %	11,498,240.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,042,047.30
1M-2C	03/25/24 - 04/24/24	31	7.63487 %	58,556,745.94	384,979.65	0.00	0.00	0.00	0.00	384,979.65	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	03/25/24 - 04/24/24	31	7.63487 %	61,274,936.71	402,850.32	0.00	0.00	0.00	0.00	402,850.32	0.00	60,457,890.61
1M-2H	N/A	N/A	0.00000 %	259,200,302.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00	255,744,109.36
1B-1	03/25/24 - 04/24/24	31	9.03487 %	51,530,558.00	400,909.13	0.00	0.00	0.00	0.00	400,909.13	0.00	51,530,558.00
1B-1H	N/A	N/A	0.00000 %	167,225,733.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,225,733.00
1B-2H	N/A	N/A	0.00000 %	215,742,499.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	215,399,749.20
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	03/25/24 - 04/24/24	31	1.80000 %	2,718,190.77	4,213.20	0.00	0.00	0.00	0.00	4,213.20	0.00	1,901,144.67
1B-I2	03/25/24 - 04/24/24	31	1.40000 %	2,718,190.77	3,276.93	0.00	0.00	0.00	0.00	3,276.93	0.00	1,901,144.67
1B-I3	03/25/24 - 04/24/24	31	1.00000 %	2,718,190.77	2,340.66	0.00	0.00	0.00	0.00	2,340.66	0.00	1,901,144.67
1B-I4	03/25/24 - 04/24/24	31	0.60000 %	2,718,190.77	1,404.40	0.00	0.00	0.00	0.00	1,404.40	0.00	1,901,144.67
1C-I1	03/25/24 - 04/24/24	31	1.80000 %	58,556,745.94	90,762.96	0.00	0.00	0.00	0.00	90,762.96	0.00	58,556,745.94
1C-I2	03/25/24 - 04/24/24	31	1.40000 %	58,556,745.94	70,593.41	0.00	0.00	0.00	0.00	70,593.41	0.00	58,556,745.94
1C-I3	03/25/24 - 04/24/24	31	1.00000 %	58,556,745.94	50,423.86	0.00	0.00	0.00	0.00	50,423.86	0.00	58,556,745.94
1C-I4	03/25/24 - 04/24/24	31	0.60000 %	58,556,745.94	30,254.32	0.00	0.00	0.00	0.00	30,254.32	0.00	58,556,745.94
1E-A1	N/A	N/A	5.83487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.23487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.63487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.03487 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	03/25/24 - 04/24/24	31	5.83487 %	2,718,190.77	13,657.47	0.00	0.00	0.00	0.00	13,657.47	0.00	1,901,144.67
1E-B2	03/25/24 - 04/24/24	31	6.23487 %	2,718,190.77	14,593.74	0.00	0.00	0.00	0.00	14,593.74	0.00	1,901,144.67

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Connecticut Avenue Securities

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Series 2017-C05



Distribution Date: 25-Apr-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	03/25/24 - 04/24/24	31	6.63487 %	2,718,190.77	15,530.00	0.00	0.00	0.00	0.00	15,530.00	0.00	1,901,144.67
1E-B4	03/25/24 - 04/24/24	31	7.03487 %	2,718,190.77	16,466.27	0.00	0.00	0.00	0.00	16,466.27	0.00	1,901,144.67
1E-C1	03/25/24 - 04/24/24	31	5.83487 %	58,556,745.94	294,216.69	0.00	0.00	0.00	0.00	294,216.69	0.00	58,556,745.94
1E-C2	03/25/24 - 04/24/24	31	6.23487 %	58,556,745.94	314,386.24	0.00	0.00	0.00	0.00	314,386.24	0.00	58,556,745.94
1E-C3	03/25/24 - 04/24/24	31	6.63487 %	58,556,745.94	334,555.79	0.00	0.00	0.00	0.00	334,555.79	0.00	58,556,745.94
1E-C4	03/25/24 - 04/24/24	31	7.03487 %	58,556,745.94	354,725.33	0.00	0.00	0.00	0.00	354,725.33	0.00	58,556,745.94
1E-D1	03/25/24 - 04/24/24	31	5.83487 %	2,718,190.77	13,657.47	0.00	0.00	0.00	0.00	13,657.47	0.00	1,901,144.67
1E-D2	03/25/24 - 04/24/24	31	6.23487 %	2,718,190.77	14,593.74	0.00	0.00	0.00	0.00	14,593.74	0.00	1,901,144.67
1E-D3	03/25/24 - 04/24/24	31	6.63487 %	2,718,190.77	15,530.00	0.00	0.00	0.00	0.00	15,530.00	0.00	1,901,144.67
1E-D4	03/25/24 - 04/24/24	31	7.03487 %	2,718,190.77	16,466.27	0.00	0.00	0.00	0.00	16,466.27	0.00	1,901,144.67
1E-D5	03/25/24 - 04/24/24	31	7.63487 %	2,718,190.77	17,870.67	0.00	0.00	0.00	0.00	17,870.67	0.00	1,901,144.67
1E-F1	03/25/24 - 04/24/24	31	5.83487 %	61,274,936.71	307,874.17	0.00	0.00	0.00	0.00	307,874.17	0.00	60,457,890.61
1E-F2	03/25/24 - 04/24/24	31	6.23487 %	61,274,936.71	328,979.98	0.00	0.00	0.00	0.00	328,979.98	0.00	60,457,890.61
1E-F3	03/25/24 - 04/24/24	31	6.63487 %	61,274,936.71	350,085.79	0.00	0.00	0.00	0.00	350,085.79	0.00	60,457,890.61
1E-F4	03/25/24 - 04/24/24	31	7.03487 %	61,274,936.71	371,191.60	0.00	0.00	0.00	0.00	371,191.60	0.00	60,457,890.61
1E-F5	03/25/24 - 04/24/24	31	7.63487 %	61,274,936.71	402,850.32	0.00	0.00	0.00	0.00	402,850.32	0.00	60,457,890.61
1-X1	03/25/24 - 04/24/24	31	1.80000 %	2,718,190.77	4,213.20	0.00	0.00	0.00	0.00	4,213.20	0.00	1,901,144.67
1-X2	03/25/24 - 04/24/24	31	1.40000 %	2,718,190.77	3,276.93	0.00	0.00	0.00	0.00	3,276.93	0.00	1,901,144.67
1-X3	03/25/24 - 04/24/24	31	1.00000 %	2,718,190.77	2,340.66	0.00	0.00	0.00	0.00	2,340.66	0.00	1,901,144.67
1-X4	03/25/24 - 04/24/24	31	0.60000 %	2,718,190.77	1,404.40	0.00	0.00	0.00	0.00	1,404.40	0.00	1,901,144.67
1-Y1	03/25/24 - 04/24/24	31	1.80000 %	61,274,936.71	94,976.15	0.00	0.00	0.00	0.00	94,976.15	0.00	60,457,890.61
1-Y2	03/25/24 - 04/24/24	31	1.40000 %	61,274,936.71	73,870.34	0.00	0.00	0.00	0.00	73,870.34	0.00	60,457,890.61
1-Y3	03/25/24 - 04/24/24	31	1.00000 %	61,274,936.71	52,764.53	0.00	0.00	0.00	0.00	52,764.53	0.00	60,457,890.61
1-Y4	03/25/24 - 04/24/24	31	0.60000 %	61,274,936.71	31,658.72	0.00	0.00	0.00	0.00	31,658.72	0.00	60,457,890.61
Totals					4,921,615.98	0.00	0.00	0.00	0.00	4,921,615.98	0.00	

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Apr-2024
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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 %	243.24657009	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	241.81733800
1M-1	353,291,000.00	5.98487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	18,594,696.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,191,611.53	7.63487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	212,315,938.47	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,191,611.53	7.63487 %	54.15627606	0.35604894	0.00000000	0.00000000	0.00000000	0.00000000	0.35604894	0.00000000	37.87773718
1M-BH	212,315,938.47	0.00000 %	54.15627608	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	37.87773710
1M-2C	58,556,745.94	7.63487 %	1000.00000000	6.57447138	0.00000000	0.00000000	0.00000000	0.00000000	6.57447138	0.00000000	1000.00000000
1M-CH	247,702,062.06	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	158,939,969.00	7.63487 %	385.52251580	2.53460676	0.00000000	0.00000000	0.00000000	0.00000000	2.53460676	0.00000000	380.38192023
1M-2H	672,333,939.00	0.00000 %	385.52315688	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	380.38256665
1B-1	51,530,558.00	9.03487 %	1000.00000000	7.78002695	0.00000000	0.00000000	0.00000000	0.00000000	7.78002695	0.00000000	1000.00000000
1B-1H	167,225,733.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	986.22306355	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	984.65625018
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 %	54.15627606	0.08394231	0.00000000	0.00000000	0.00000000	0.00000000	0.08394231	0.00000000	37.87773718
1B-I2	0.00	1.40000 %	54.15627606	0.06528840	0.00000000	0.00000000	0.00000000	0.00000000	0.06528840	0.00000000	37.87773718
1B-I3	0.00	1.00000 %	54.15627606	0.04663449	0.00000000	0.00000000	0.00000000	0.00000000	0.04663449	0.00000000	37.87773718
1B-I4	0.00	0.60000 %	54.15627606	0.02798077	0.00000000	0.00000000	0.00000000	0.00000000	0.02798077	0.00000000	37.87773718
1C-I1	0.00	1.80000 %	1000.00000000	1.55000006	0.00000000	0.00000000	0.00000000	0.00000000	1.55000006	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111103	0.00000000	0.00000000	0.00000000	0.00000000	0.86111103	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1E-A1	50,191,611.53	5.83487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	6.23487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.63487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,191,611.53	7.03487 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.83487 %	54.15627606	0.27210662	0.00000000	0.00000000	0.00000000	0.00000000	0.27210662	0.00000000	37.87773718
1E-B2	50,191,611.53	6.23487 %	54.15627606	0.29076054	0.00000000	0.00000000	0.00000000	0.00000000	0.29076054	0.00000000	37.87773718
1E-B3	50,191,611.53	6.63487 %	54.15627606	0.30941425	0.00000000	0.00000000	0.00000000	0.00000000	0.30941425	0.00000000	37.87773718
1E-B4	50,191,611.53	7.03487 %	54.15627606	0.32806817	0.00000000	0.00000000	0.00000000	0.00000000	0.32806817	0.00000000	37.87773718
1E-C1	58,556,745.94	5.83487 %	1000.00000000	5.02447131	0.00000000	0.00000000	0.00000000	0.00000000	5.02447131	0.00000000	1000.00000000
1E-C2	58,556,745.94	6.23487 %	1000.00000000	5.36891583	0.00000000	0.00000000	0.00000000	0.00000000	5.36891583	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.63487 %	1000.00000000	5.71336034	0.00000000	0.00000000	0.00000000	0.00000000	5.71336034	0.00000000	1000.00000000
1E-C4	58,556,745.94	7.03487 %	1000.00000000	6.05780469	0.00000000	0.00000000	0.00000000	0.00000000	6.05780469	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.83487 %	27.07813803	0.13605331	0.00000000	0.00000000	0.00000000	0.00000000	0.13605331	0.00000000	18.93886859
1E-D2	100,383,223.06	6.23487 %	27.07813803	0.14538027	0.00000000	0.00000000	0.00000000	0.00000000	0.14538027	0.00000000	18.93886859
1E-D3	100,383,223.06	6.63487 %	27.07813803	0.15470713	0.00000000	0.00000000	0.00000000	0.00000000	0.15470713	0.00000000	18.93886859
1E-D4	100,383,223.06	7.03487 %	27.07813803	0.16403408	0.00000000	0.00000000	0.00000000	0.00000000	0.16403408	0.00000000	18.93886859
1E-D5	100,383,223.06	7.63487 %	27.07813803	0.17802447	0.00000000	0.00000000	0.00000000	0.00000000	0.17802447	0.00000000	18.93886859
1E-F1	108,748,357.47	5.83487 %	563.45620417	2.83106961	0.00000000	0.00000000	0.00000000	0.00000000	2.83106961	0.00000000	555.94302311
1E-F2	108,748,357.47	6.23487 %	563.45620417	3.02514896	0.00000000	0.00000000	0.00000000	0.00000000	3.02514896	0.00000000	555.94302311
1E-F3	108,748,357.47	6.63487 %	563.45620417	3.21922830	0.00000000	0.00000000	0.00000000	0.00000000	3.21922830	0.00000000	555.94302311
1E-F4	108,748,357.47	7.03487 %	563.45620417	3.41330765	0.00000000	0.00000000	0.00000000	0.00000000	3.41330765	0.00000000	555.94302311
1E-F5	108,748,357.47	7.63487 %	563.45620417	3.70442671	0.00000000	0.00000000	0.00000000	0.00000000	3.70442671	0.00000000	555.94302311
1-X1	0.00	1.80000 %	27.07813789	0.04197116	0.00000000	0.00000000	0.00000000	0.00000000	0.04197116	0.00000000	18.93886849
1-X2	0.00	1.40000 %	27.07813789	0.03264420	0.00000000	0.00000000	0.00000000	0.00000000	0.03264420	0.00000000	18.93886849
1-X3	0.00	1.00000 %	27.07813789	0.02331724	0.00000000	0.00000000	0.00000000	0.00000000	0.02331724	0.00000000	18.93886849
1-X4	0.00	0.60000 %	27.07813789	0.01399039	0.00000000	0.00000000	0.00000000	0.00000000	0.01399039	0.00000000	18.93886849
1-Y1	0.00	1.80000 %	563.45620417	0.87335710	0.00000000	0.00000000	0.00000000	0.00000000	0.87335710	0.00000000	555.94302311
1-Y2	0.00	1.40000 %	563.45620417	0.67927775	0.00000000	0.00000000	0.00000000	0.00000000	0.67927775	0.00000000	555.94302311
1-Y3	0.00	1.00000 %	563.45620417	0.48519841	0.00000000	0.00000000	0.00000000	0.00000000	0.48519841	0.00000000	555.94302311
1-Y4	0.00	0.60000 %	563.45620417	0.29111906	0.00000000	0.00000000	0.00000000	0.00000000	0.29111906	0.00000000	555.94302311

(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	1,982,722.49
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(342,750.28)
Total Deposits	1,639,972.21
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,620,805.55
Total Withdrawals (Pool Distribution Amount)	1,639,972.21
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	64,801,790.75
Total Principal Reduction Cumulative	32,817,830,470.17
Scheduled Principal Current	27,398,442.12
Scheduled Principal Cumulative	3,862,121,836.14
Unscheduled Principal Current	37,060,598.35
Unscheduled Principal Cumulative	28,952,352,088.73
Senior Reduction Amount	60,185,801.10
Subordinate Reduction Amount	4,273,239.37
Calculated Tranche Write-down Amount	342,750.28
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	74,977.87
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	56,668.98
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	58797
Period Reference Pool Removal Loan Count	213
Period Ending Loan Count	58584
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	10,933,427,889.27
Period PIF Loan Count Current	204
PIF Loan Count Cumulative	115793
Period PIF Loan UPB Current	28,416,273.53
PIF Loan UPB Cumulative	27,814,128,441.70
Period Partial Prepayment Amount	6,556,816.44
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	180
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,335,843.87
Credit Event Amount Current	2,550,552.61
Credit Event Amount Cumulative	19,611,453.34
Total Active Modified Loan Count	888
Total Active Modified Loan UPB	217,868,425.35
Adjusted SOFR	5.434870%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.135495%
Subordinate Percentage	6.864505%
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 %	6.860000 %	6.860000 %
1M-1	0.00	0.00	2.900000 %	6.860000 %	6.860000 %
1M-1H	0.00	0.00	2.900000 %	6.860000 %	6.860000 %
1M-2A	0.00	0.00	2.300000 %	6.860000 %	6.860000 %
1M-2B	0.00	0.00	1.700000 %	6.740000 %	6.770000 %
1M-2C	0.00	0.00	1.000000 %	3.950000 %	3.970000 %
1M-2	0.00	0.00	1.000000 %	3.950000 %	3.970000 %
1M-2H	0.00	0.00	1.000000 %	3.950000 %	3.970000 %
1B-1	0.00	0.00	0.500000 %	1.960000 %	1.970000 %
1B-1H	0.00	0.00	0.500000 %	1.960000 %	1.970000 %
1B-2H	342,750.28	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	506	98,879,461.46	0.863717 %	0.904377 %
60 Days	117	21,061,919.09	0.199713 %	0.192638 %
90 Days	53	9,258,476.92	0.090468 %	0.084680 %
120 Days	28	5,867,613.98	0.047795 %	0.053667 %
150 Days	28	5,169,439.02	0.047795 %	0.047281 %
180+ Days	164	35,627,280.32	0.279940 %	0.325856 %
Totals	896	175,864,190.79	1.529428 %	1.608500 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	353	94,796,941.64	74,977.87	0.079093

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	226,503.70	165.16	0.072917
Summary	0042989071	169,098.16	88.07	0.052082
Summary	0042990161	84,370.43	52.73	0.062498
Summary	0042991392	135,180.66	152.89	0.113100
Summary	0042992047	159,771.42	99.86	0.062502
Summary	0042994080	205,310.38	149.71	0.072919
Summary	0042994959	430,192.93	206.57	0.048018
Summary	0042996327	250,583.57	182.72	0.072918
Summary	0042997000	90,216.13	9.40	0.010419
Summary	0042999210	279,944.78	233.29	0.083334
Summary	0043000107	245,708.24	230.35	0.093749
Summary	0043000139	321,193.29	301.12	0.093750
Summary	0043001231	376,833.42	314.03	0.083334
Summary	0043002121	368,432.92	188.82	0.051249
Summary	0043002721	264,781.61	82.74	0.031248
Summary	0043004734	468,558.54	292.85	0.062500
Summary	0043004745	574,947.41	534.22	0.092916
Summary	0043004835	346,180.85	134.36	0.038812
Summary	0043004978	143,620.82	112.08	0.078039
Summary	0043005227	283,653.50	224.30	0.079075
Summary	0043005454	211,983.97	88.33	0.041668
Summary	0043005463	153,735.78	224.20	0.145835
Summary	0043005541	186,413.30	58.25	0.031248
Summary	0043005986	117,640.68	129.42	0.110013
Summary	0043007027	310,856.81	194.29	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043007084	178,173.68	296.96	0.166669
Summary	0043007924	260,166.67	81.30	0.031249
Summary	0043007942	417,545.15	387.97	0.092917
Summary	0043008142	196,001.58	163.33	0.083331
Summary	0043008349	293,344.52	183.34	0.062500
Summary	0043008605	254,983.00	212.49	0.083335
Summary	0043008729	160,247.96	123.52	0.077081
Summary	0043009223	120,467.84	153.21	0.127179
Summary	0043009895	169,247.72	246.82	0.145834
Summary	0043010779	363,327.18	454.16	0.125000
Summary	0043010911	111,125.38	115.76	0.104171
Summary	0043011345	438,176.37	407.14	0.092917
Summary	0043011387	112,550.01	128.96	0.114580
Summary	0043011482	221,525.26	159.68	0.072082
Summary	0043012772	151,626.75	94.77	0.062502
Summary	0043013742	104,001.36	86.67	0.083335
Summary	0043013785	549,107.11	400.39	0.072917
Summary	0043013870	255,506.99	231.83	0.090733
Summary	0043014498	139,781.71	133.88	0.095778
Summary	0043014727	363,796.81	151.58	0.041666
Summary	0043014979	355,483.27	407.32	0.114582
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	566,653.32	177.08	0.031250
Summary	0043016526	507,282.43	211.37	0.041667
Summary	0043017262	110,151.23	11.47	0.010413
Summary	0043017323	195,538.45	142.58	0.072917
Summary	0043018058	290,437.60	2.51	0.000864
Summary	0043018610	385,160.85	521.57	0.135416
Summary	0043018931	184,989.04	70.14	0.037916
Summary	0043019573	352,453.17	361.51	0.102570
Summary	0043019839	219,364.83	188.61	0.085980
Summary	0043020086	140,314.77	58.46	0.041663
Summary	0043020147	67,379.29	21.06	0.031256
Summary	0043020563	305,258.10	254.38	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043021188	198,549.87	20.68	0.010416
Summary	0043021543	100,220.31	52.20	0.052085
Summary	0043022057	306,745.58	255.62	0.083333
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	100,881.69	9.67	0.009585
Summary	0043023286	346,405.92	36.08	0.010416
Summary	0043024060	724,677.62	491.25	0.067789
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043024193	124,952.44	117.14	0.093748
Summary	0043024826	157,033.08	65.43	0.041666
Summary	0043025610	579,978.08	483.32	0.083334
Summary	0043025624	367,740.77	268.14	0.072915
Summary	0043026268	404,778.31	210.82	0.052083
Summary	0043026610	350,612.98	182.61	0.052083
Summary	0043027378	412,945.78	301.11	0.072918
Summary	0043027589	376,647.50	351.21	0.093246
Summary	0043028411	352,974.50	110.30	0.031249
Summary	0043029082	350,550.33	292.13	0.083335
Summary	0043029746	402,290.40	335.24	0.083333
Summary	0043029765	262,533.74	191.43	0.072916
Summary	0043030314	598,069.07	560.69	0.093750
Summary	0043030910	199,348.16	186.89	0.093751
Summary	0043031916	235,866.77	245.69	0.104165
Summary	0043031968	550,042.44	744.85	0.135417
Summary	0043032203	161,414.06	50.44	0.031249
Summary	0043032700	80,561.25	109.09	0.135412
Summary	0043033397	184,846.14	192.55	0.104168
Summary	0043033428	149,776.75	180.22	0.120326
Summary	0043033521	191,310.07	155.22	0.081135
Summary	0043034369	201,825.14	210.23	0.104164
Summary	0043034643	123,782.43	12.89	0.010413
Summary	0043034961	288,091.27	60.02	0.020834
Summary	0043035160	104,003.96	90.05	0.086583
Summary	0043035796	286,948.71	179.34	0.062499

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Distribution Date: 25-Apr-2024
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043036420	304,948.28	381.19	0.125002
Summary	0043036460	330,540.04	31.68	0.009584
Summary	0043038606	99,450.09	92.41	0.092921
Summary	0043038991	120,371.44	200.62	0.166667
Summary	0043039420	203,540.47	424.04	0.208332
Summary	0043039466	416,236.37	39.83	0.009569
Summary	0043039642	223,217.52	263.33	0.117970
Summary	0043040508	121,992.65	113.35	0.092915
Summary	0043041335	80,523.73	134.21	0.166671
Summary	0043041782	81,811.46	119.31	0.145835
Summary	0043041783	69,284.15	101.04	0.145834
Summary	0043042239	240,340.77	225.32	0.093750
Summary	0043042445	165,059.71	34.39	0.020835
Summary	0043042501	192,950.50	141.68	0.073428
Summary	0043043033	476,620.10	248.24	0.052083
Summary	0043044023	286,054.49	89.39	0.031249
Summary	0043044078	394,846.08	164.52	0.041667
Summary	0043045670	244,671.70	152.92	0.062500
Summary	0043046513	183,365.55	286.51	0.156251
Summary	0043047008	418,302.24	217.87	0.052084
Summary	0043047450	190,923.28	99.44	0.052084
Summary	0043047618	102,659.88	128.32	0.124995
Summary	0043047907	160,622.61	33.46	0.020831
Summary	0043048569	606,241.28	442.05	0.072917
Summary	0043049357	140,918.25	102.75	0.072915
Summary	0043049816	252,767.01	157.98	0.062500
Summary	0043050296	212,303.77	265.38	0.125000
Summary	0043050510	358,848.74	261.66	0.072917
Summary	0043051737	331,277.68	138.03	0.041666
Summary	0043052038	234,595.55	73.31	0.031250
Summary	0043052177	350,490.53	18.03	0.005144
Summary	0043052196	206,685.12	129.18	0.062501
Summary	0043052353	488,442.60	425.28	0.087069
Summary	0043052554	405,189.49	295.45	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052557	149,690.36	171.52	0.114583
Summary	0043053268	270,580.93	261.65	0.096699
Summary	0043053477	368,004.15	313.20	0.085108
Summary	0043054701	232,634.69	193.86	0.083332
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055485	369,802.68	154.08	0.041665
Summary	0043056714	156,095.35	81.30	0.052084
Summary	0043056857	217,314.04	221.52	0.101935
Summary	0043057136	250,753.57	267.62	0.106726
Summary	0043058838	269,503.71	168.44	0.062500
Summary	0043059118	264,287.81	247.77	0.093750
Summary	0043059200	463,697.35	289.81	0.062500
Summary	0043059790	175,060.77	18.24	0.010419
Summary	0043059994	470,432.96	539.04	0.114584
Summary	0043060003	85,111.40	62.06	0.072916
Summary	0043060406	243,509.03	76.10	0.031251
Summary	0043060764	599,634.43	999.39	0.166667
Summary	0043060946	373,466.64	272.32	0.072917
Summary	0043061462	443,565.94	600.66	0.135416
Summary	0043061504	343,052.15	393.08	0.114583
Summary	0043061685	196,212.60	204.39	0.104168
Summary	0043062246	128,214.57	212.24	0.165535
Summary	0043062272	152,232.53	103.52	0.068001
Summary	0043062386	121,135.50	120.60	0.099558
Summary	0043062428	113,497.31	108.90	0.095949
Summary	0043062442	104,916.97	109.29	0.104168
Summary	0043062466	240,691.15	275.79	0.114583
Summary	0043062635	146,071.66	176.71	0.120975
Summary	0043062966	200,928.30	104.65	0.052083
Summary	0043063242	181,287.64	151.07	0.083332
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	296,592.59	216.27	0.072918
Summary	0043064325	331,123.83	194.95	0.058875
Summary	0043066774	238,032.41	148.77	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043068369	188,972.21	192.24	0.101729
Summary	0043068552	149,175.56	77.70	0.052086
Summary	0043068794	278,303.96	289.90	0.104167
Summary	0043069368	102,037.58	113.87	0.111596
Summary	0043069711	249,372.89	207.81	0.083333
Summary	0043070667	231,215.16	192.68	0.083334
Summary	0043070700	350,588.11	252.72	0.072085
Summary	0043070855	219,631.94	251.66	0.114583
Summary	0043070905	431,972.99	446.59	0.103384
Summary	0043070918	319,874.06	297.22	0.092918
Summary	0043070950	522,407.48	653.01	0.125000
Summary	0043070960	411,420.78	214.28	0.052083
Summary	0043071178	258,404.79	188.42	0.072917
Summary	0043071444	427,032.67	396.78	0.092916
Summary	0043071608	669,433.14	886.02	0.132354
Summary	0043073151	349,324.04	106.25	0.030416
Summary	0043074482	178,781.68	223.48	0.125002
Summary	0043075885	477,184.57	393.53	0.082469
Summary	0043076172	238,273.18	99.28	0.041666
Summary	0043076277	120,065.28	37.52	0.031250
Summary	0043076297	332,498.81	113.50	0.034135
Summary	0043076309	181,782.60	123.59	0.067988
Summary	0043076726	381,786.57	183.18	0.047980
Summary	0043077078	594,432.27	654.03	0.110026
Summary	0043077854	373,403.18	272.27	0.072916
Summary	0043078227	333,126.33	40.60	0.012188
Summary	0043078318	199,038.32	62.20	0.031250
Summary	0043078379	94,247.61	107.99	0.114581
Summary	0043078608	146,872.75	198.01	0.134817
Summary	0043079276	227,232.85	137.29	0.060418
Summary	0043079331	318,927.64	66.44	0.020832
Summary	0043079612	164,656.24	137.21	0.083331
Summary	0043079623	170,266.06	159.62	0.093747
Summary	0043079628	159,041.29	99.40	0.062499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079677	392,428.58	613.17	0.156250
Summary	0043079745	228,880.49	166.89	0.072916
Summary	0043079811	299,161.00	186.98	0.062501
Summary	0043080065	318,063.35	397.58	0.125000
Summary	0043080372	170,629.79	106.64	0.062498
Summary	0043080435	144,720.63	120.60	0.083333
Summary	0043080750	209,810.72	218.55	0.104165
Summary	0043081009	477,822.63	447.96	0.093750
Summary	0043081348	200,493.24	271.50	0.135416
Summary	0043081492	317,692.80	165.46	0.052082
Summary	0043081522	231,424.82	216.96	0.093750
Summary	0043081856	251,115.08	287.74	0.114585
Summary	0043082289	417,316.49	347.76	0.083332
Summary	0043082426	131,412.96	136.89	0.104168
Summary	0043082671	221,236.32	92.18	0.041666
Summary	0043082928	555,957.88	579.12	0.104166
Summary	0043083249	190,682.89	190.26	0.099778
Summary	0043083275	237,034.92	246.91	0.104166
Summary	0043083515	143,839.60	104.88	0.072915
Summary	0043083559	276,965.42	201.95	0.072915
Summary	0043083724	248,516.47	9.69	0.003899
Summary	0043083911	140,239.98	57.26	0.040830
Summary	0043084083	113,225.63	162.13	0.143192
Summary	0043084150	103,425.85	118.51	0.114585
Summary	0043084236	334,323.89	208.95	0.062499
Summary	0043084262	215,949.32	292.43	0.135416
Summary	0043084926	196,079.96	183.82	0.093747
Summary	0043085195	415,883.70	259.93	0.062501
Summary	0043085210	104,859.36	87.38	0.083331
Summary	0043085287	99,323.30	18.29	0.018415
Summary	0043085295	348,245.69	203.14	0.058332
Summary	0043085405	527,362.17	274.67	0.052084
Summary	0043085994	298,405.46	31.08	0.010415
Summary	0043086036	262,307.63	136.62	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043089192	228,144.10	118.83	0.052086
Summary	0043089487	375,516.08	348.92	0.092917
Summary	0043090825	338,232.47	211.40	0.062501
Summary	0043092160	114,997.39	23.96	0.020835
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	382,298.33	119.47	0.031250
Summary	0043092921	345,669.61	324.07	0.093751
Summary	0043095135	116,026.75	108.78	0.093754
Summary	0043095461	220,504.76	239.07	0.108419
Summary	0043095536	235,682.76	169.89	0.072084
Summary	0043096266	225,579.26	47.00	0.020835
Summary	0043096812	201,529.48	146.95	0.072917
Summary	0043096828	185,078.97	134.95	0.072915
Summary	0043096857	111,421.97	58.03	0.052081
Summary	0043097646	593,875.17	309.31	0.052083
Summary	0043099839	102,162.59	85.14	0.083338
Summary	0043100214	383,741.55	519.65	0.135417
Summary	0043101332	531,320.57	442.77	0.083334
Summary	0043102995	469,559.56	440.21	0.093750
Summary	0043103008	188,347.39	166.44	0.088369
Summary	0043103114	211,756.23	198.52	0.093749
Summary	0043103396	167,729.67	157.25	0.093752
Summary	0043103875	364,747.16	227.97	0.062501
Summary	0043104805	237,378.41	123.63	0.052081
Summary	0043105244	483,132.27	402.61	0.083333
Summary	0043105873	138,793.12	86.75	0.062503
Summary	0043107168	439,203.04	320.25	0.072916
Summary	0043107177	436,580.83	127.72	0.029255
Summary	0043107624	287,357.08	89.80	0.031250
Summary	0043108059	194,349.76	202.45	0.104168
Summary	0043108581	215,190.43	224.16	0.104168
Summary	0043109588	231,870.00	144.92	0.062501
Summary	0043109733	133,387.38	13.89	0.010413
Summary	0043109915	424,650.76	293.48	0.069111

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043110438	257,201.46	133.96	0.052084
Summary	0043111439	171,376.66	17.85	0.010416
Summary	0043112501	458,084.41	381.74	0.083334
Summary	0043112848	241,305.78	125.68	0.052083
Summary	0043113013	198,365.91	82.65	0.041665
Summary	0043113549	135,487.66	141.13	0.104164
Summary	0043113712	591,691.34	924.52	0.156250
Summary	0043113768	381,460.29	15.11	0.003961
Summary	0043114421	116,388.15	109.11	0.093747
Summary	0043115246	333,752.99	323.55	0.096943
Summary	0043115561	178,097.41	111.31	0.062500
Summary	0043115750	207,221.23	48.54	0.023424
Summary	0043116297	408,372.67	430.12	0.105325
Summary	0043116336	113,745.53	11.85	0.010418
Summary	0043117562	170,153.68	157.01	0.092275
Summary	0043118861	638,984.63	1,198.10	0.187501
Summary	0043119079	217,834.25	249.60	0.114583
Summary	0043120136	384,083.91	400.09	0.104167
Summary	0043120786	397,107.33	579.11	0.145832
Summary	0043121547	146,060.94	152.15	0.104169
Summary	0043122217	299,584.08	343.27	0.114582
Summary	0043122760	151,688.34	252.81	0.166664
Summary	0043124215	371,149.95	154.65	0.041668
Summary	0043124236	78,106.03	89.50	0.114588
Summary	0043125984	298,304.92	124.29	0.041665
Summary	0043126405	267,792.44	202.72	0.075700
Summary	0043126783	180,786.31	225.98	0.124998
Summary	0043127853	369,464.09	144.53	0.039119
Summary	0043127907	231,424.82	216.96	0.093750
Summary	0043129058	121,071.34	113.50	0.093746
Summary	0043129146	509,659.25	796.34	0.156249
Summary	0043130756	319,251.69	133.02	0.041666
Summary	0043131495	129,836.61	162.30	0.125003
Summary	0043132081	589,671.71	491.39	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132568	304,694.46	126.96	0.041668
Summary	0043132952	127,799.78	54.31	0.042496
Summary	0043133194	339,599.14	141.50	0.041667
Summary	0043133704	121,897.03	101.58	0.083333
Summary	0043134464	174,211.23	152.54	0.087560
Summary	0043136619	366,959.23	267.57	0.072915
Summary	0043136848	96,876.39	60.55	0.062502
Summary	0043137024	124,559.31	103.80	0.083334
Summary	0043137245	425,705.98	354.75	0.083332
Summary	0043138886	376,377.54	274.44	0.072916
Summary	0043139417	323,272.17	67.35	0.020834
Summary	0043140083	240,459.91	75.14	0.031248
Summary	0043143098	135,583.71	169.48	0.125000
Summary	0043144094	277,020.16	115.43	0.041668
Summary	0043144135	173,214.79	163.59	0.094443
Summary	0043144838	110,741.33	46.14	0.041665
Summary	0043144944	277,049.92	144.30	0.052084
Summary	0043145622	159,366.59	166.01	0.104169
Summary	0043146073	359,545.16	411.98	0.114584
Summary	0043146172	220,440.66	181.43	0.082303
Summary	0043146210	298,403.04	87.54	0.029336
Summary	0043146228	419,765.63	612.16	0.145834
Summary	0043146898	377,546.20	432.61	0.114585
Summary	0043146960	115,326.90	132.15	0.114587
Summary	0043147108	135,436.55	28.22	0.020836
Summary	0043147249	364,538.68	493.65	0.135418
Summary	0043147277	593,625.74	637.52	0.107394
Summary	0043147338	243,296.04	354.81	0.145835
Summary	0043147523	198,161.06	41.28	0.020832
Summary	0043147538	280,476.29	175.30	0.062501
Summary	0043147822	139,235.84	87.02	0.062498
Summary	0043148396	395,595.91	164.83	0.041666
Summary	0043148665	160,062.92	195.80	0.122327
Summary	0043148700	244,058.37	177.96	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043149184	321,569.94	301.47	0.093749
Summary	0043149510	105,360.86	94.02	0.089236
Summary	0043151264	262,576.22	82.06	0.031252
Summary	0043152166	212,969.35	273.26	0.128310
Summary	0043152386	179,042.47	55.95	0.031250
Summary	0043154047	106,162.51	2.33	0.002195
Summary	0043154084	321,937.53	167.68	0.052085
Summary	0043156064	536,694.98	223.62	0.041666
Summary	0043156689	365,000.50	114.06	0.031249
Summary	0043157379	411,465.37	257.17	0.062501
Summary	0043157728	219,335.25	251.32	0.114583
Summary	0043157732	458,365.24	716.20	0.156251
Summary	0043158175	381,411.13	198.65	0.052083
Summary	0043158559	162,903.81	101.81	0.062497
Summary	0043159431	156,345.19	114.00	0.072916
Summary	0043160396	621,765.66	712.44	0.114583
Summary	0043161040	52,752.63	50.24	0.095237
Summary	0043161245	519,080.37	540.71	0.104167
Summary	0043161386	231,709.74	247.51	0.106819
Summary	0043162097	83,936.11	113.66	0.135413
Summary	0043162263	105,839.53	152.95	0.144511
Summary	0043162907	141,677.97	15.91	0.011230

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
9	2,550,552.61	342,750.28	13.438

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042992072	167,393.75	15,030.07	8.979
0042997860	212,889.65	24,501.69	11.509
0042998286	287,317.46	27,401.11	9.537
0043046667	405,313.86	179,398.55	44.262
0043053124	223,929.67	(72,129.62)	(32.211)
0043062074	182,012.32	15,641.79	8.594
0043065594	455,810.19	68,759.59	15.085
0043073469	339,660.84	40,733.56	11.992
0043125088	276,224.87	43,413.54	15.717

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				

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-Apr-2024
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
115	19,611,453.34	3,356,545.30	17.115

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0042989765	104,358.15	35,669.82	34.180
0042991587	318,095.30	78,360.63	24.634
0042991761	446,801.62	94,276.12	21.100
0042992072	167,393.75	15,030.07	8.979
0042996033	126,827.78	14,211.14	11.205
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0042997860	212,889.65	24,501.69	11.509
0042998286	287,317.46	27,401.11	9.537
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	3,688.73	2.744
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043011863	164,366.93	679.27	0.413
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,394.36	184.056
0043020294	154,034.29	774.82	0.503
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043029494	283,004.28	61,561.14	21.753
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	14,073.66	10.862
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045871	122,830.98	4,488.89	3.655
0043046667	405,313.86	179,398.55	44.262
0043046920	94,705.72	11,290.80	11.922
0043050682	170,632.07	49,555.11	29.042
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043053124	223,929.67	(72,129.62)	(32.211)
0043053894	421,425.02	37,685.53	8.942
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	79,348.65	22.898
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	31,259.05	20.649
0043060535	227,342.59	11,195.16	4.924
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062074	182,012.32	15,641.79	8.594
0043062311	120,293.78	35,578.20	29.576
0043062659	57,953.12	61,437.74	106.013
0043063121	58,273.76	467.02	0.801
0043065594	455,810.19	68,759.59	15.085
0043065891	247,877.35	2,945.91	1.188
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043070606	193,942.18	(1,627.86)	(0.839)
0043073469	339,660.84	40,733.56	11.992
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043077310	121,600.93	3,894.76	3.203
0043079788	237,995.92	(9,985.48)	(4.196)
0043080027	214,545.91	58,606.36	27.316
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043085324	88,618.47	(1,408.68)	(1.590)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043091760	64,121.75	34,521.98	53.838
0043092550	122,535.86	1,012.06	0.826
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
0043106029	279,554.60	151,663.09	54.252
0043106926	87,447.93	23,317.09	26.664
0043108242	57,689.10	(1,466.71)	(2.542)
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
0043122183	164,186.29	141,271.74	86.044
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	19,249.52	27.027
0043125088	276,224.87	43,413.54	15.717
0043128952	221,411.86	(3,432.24)	(1.550)
0043131151	238,458.24	5,734.29	2.405
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043148988	163,915.78	24,222.07	14.777
0043152959	126,423.38	31,940.38	25.265
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	6,288.97	1.970
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083

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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
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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Connecticut Avenue Securities

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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	9	2,550,552.61	342,750.28	0.003 %	0	0.00	0.00	0.000 %	9	2,550,552.61	342,750.28	0.003 %

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	0042992072	180,000.00	4.875 %	IA	73.00	360	167,393.75	03/31/2024	15,030.07	15,030.07
Summary	0042997860	237,000.00	3.750 %	MD	74.00	360	212,889.65	03/31/2024	24,501.69	24,501.69
Summary	0042998286	320,000.00	3.375 %	CA	74.00	360	287,317.46	03/31/2024	27,401.11	27,401.11
Summary	0043046667	360,000.00	4.375 %	CA	80.00	360	405,313.86	03/31/2024	179,398.55	179,398.55
Summary	0043053124	241,000.00	4.250 %	NY	74.00	360	223,929.67	03/31/2024	(72,129.62)	(72,129.62)
Summary	0043062074	196,000.00	4.125 %	NC	80.00	360	182,012.32	03/31/2024	15,641.79	15,641.79
Summary	0043065594	499,000.00	3.250 %	HI	76.00	360	455,810.19	03/31/2024	68,759.59	68,759.59
Summary	0043073469	350,000.00	3.500 %	CA	70.00	360	339,660.84	03/31/2024	40,733.56	40,733.56
Summary	0043125088	275,000.00	3.500 %	MA	65.00	360	276,224.87	03/31/2024	43,413.54	43,413.54

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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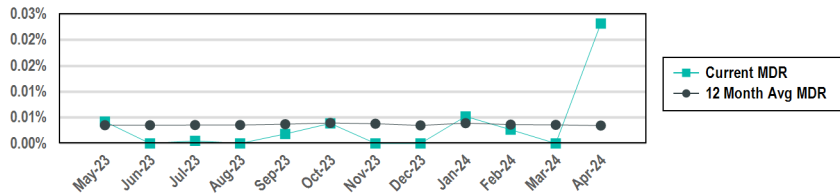
Realized Loss Report - Collateral

Summary

MDR

Current Month	0.023 %
3 Month Average	0.009 %
12 Month Average	0.003 %

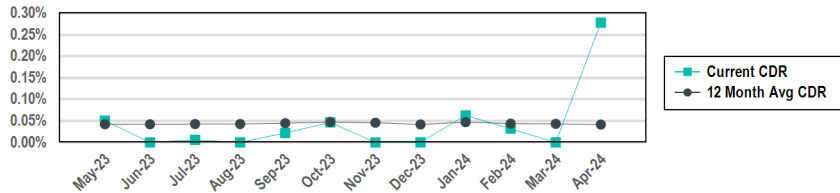
MDR: Current vs. 12mo Average



CDR

Current Month	0.278 %
3 Month Average	0.103 %
12 Month Average	0.041 %

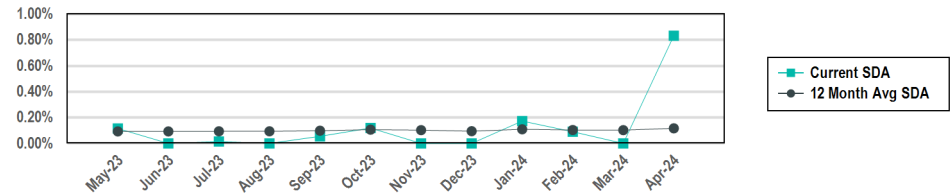
CDR: Current vs. 12mo Average



SDA

Current Month	0.833 %
3 Month Average	0.308 %
12 Month Average	0.117 %

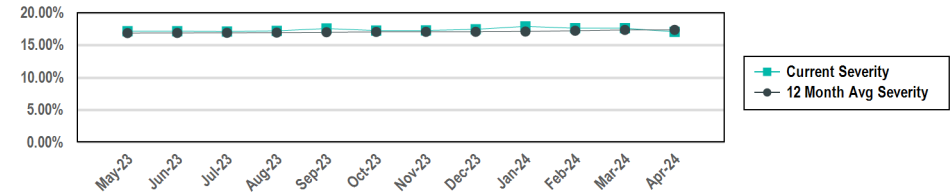
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative)	17.115 %
3 Month Average (Cumulative)	17.482 %
12 Month Average (Cumulative)	17.413 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



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	0.341 %
3 Month Average	0.367 %
12 Month Average	0.454 %

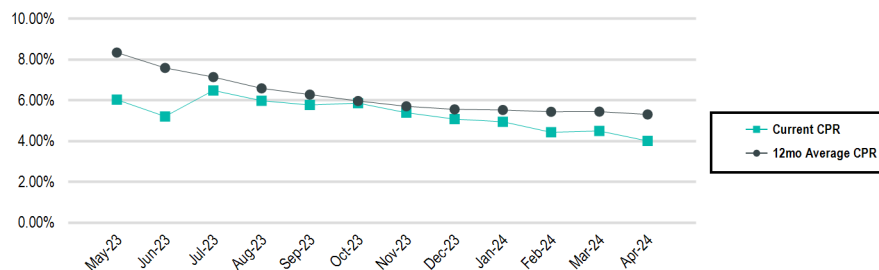
CPR

Current Month	4.015 %
3 Month Average	4.319 %
12 Month Average	5.315 %

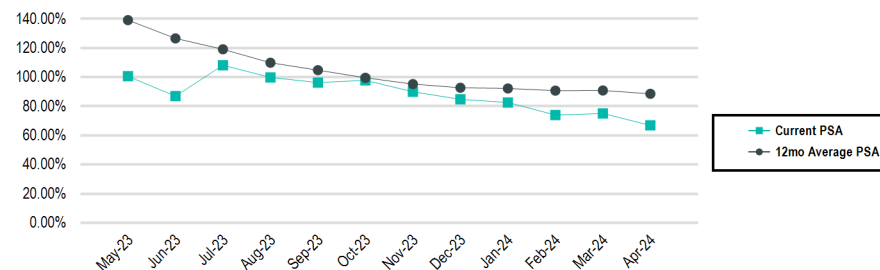
PSA

Current Month	66.923 %
3 Month Average	71.991 %
12 Month Average	88.588 %

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
180	32,335,843.87

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

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Supplemental Reporting

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

Closing Date
Means July 26, 2017

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

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

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

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

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Supplemental Reporting

Bond Retirement Detail – Effective May 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XNW0	207,818,000	156,287,442	51,530,558
1B-1H	N/A	10,938,291	(156,287,442)	167,225,733
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-notes				