

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-Feb-2026
 03-Feb-2026 11:21:12 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		01/30/2026	0.00000%	8,729,876,712.91	0.00	62,533,073.84	0.00	8,667,343,639.07	62,533,073.84	0.00
1M-1	30711XNS9	02/24/2026	4.36176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	02/24/2026	6.01176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	02/24/2026	6.01176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		01/30/2026	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XNV2	02/24/2026	6.01176%	4,475,395.96	22,420.84	97,866.67	0.00	4,377,529.29	120,287.51	0.00
1M-CH		01/30/2026	0.00000%	205,303,596.59	0.00	4,489,519.91	0.00	200,814,076.68	4,489,519.91	0.00
1M-2	30711XNX8	02/24/2026	6.01176%	4,475,395.95	22,420.84	97,866.67	0.00	4,377,529.28	120,287.51	0.00
1M-2H		01/30/2026	0.00000%	205,303,596.59	0.00	4,489,519.91	0.00	200,814,076.68	4,489,519.91	0.00
1B-1	30711XNW0	02/24/2026	7.41176%	50,455,558.00	311,637.07	0.00	0.00	50,455,558.00	311,637.07	0.00
1B-1H		01/30/2026	0.00000%	168,300,733.00	0.00	0.00	0.00	168,300,733.00	0.00	0.00
1B-2H		01/30/2026	0.00000%	212,479,242.53	0.00	0.00	192,611.84	212,286,630.69	0.00	6,469,660.31
1A-I1	30711XNY6	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XPJ7	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XPL2	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XPN8	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XPQ1	02/24/2026	1.80000%	0.00	6,713.09	0.00	0.00	0.00	6,713.09	0.00
1C-I2	30711XPS7	02/24/2026	1.40000%	0.00	5,221.30	0.00	0.00	0.00	5,221.30	0.00
1C-I3	30711XPU2	02/24/2026	1.00000%	0.00	3,729.50	0.00	0.00	0.00	3,729.50	0.00

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2026
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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
1C-I4	30711XPW8	02/24/2026	0.60000%	0.00	2,237.70	0.00	0.00	0.00	2,237.70	0.00
1E-A1	30711XNZ3	02/24/2026	4.21176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	02/24/2026	4.61176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	02/24/2026	5.01176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	02/24/2026	5.41176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	02/24/2026	4.21176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XPK4	02/24/2026	4.61176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XPM0	02/24/2026	5.01176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XPP3	02/24/2026	5.41176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XPR9	02/24/2026	4.21176%	4,475,395.96	15,707.74	97,866.67	0.00	4,377,529.29	113,574.41	0.00
1E-C2	30711XPT5	02/24/2026	4.61176%	4,475,395.96	17,199.54	97,866.67	0.00	4,377,529.29	115,066.21	0.00
1E-C3	30711XPV0	02/24/2026	5.01176%	4,475,395.96	18,691.34	97,866.67	0.00	4,377,529.29	116,558.01	0.00
1E-C4	30711XPX6	02/24/2026	5.41176%	4,475,395.96	20,183.14	97,866.67	0.00	4,377,529.29	118,049.81	0.00
1E-D1	30711XPY4	02/24/2026	4.21176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XPZ1	02/24/2026	4.61176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XQA5	02/24/2026	5.01176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XQB3	02/24/2026	5.41176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XQC1	02/24/2026	6.01176%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XQD9	02/24/2026	4.21176%	4,475,395.95	15,707.74	97,866.67	0.00	4,377,529.28	113,574.41	0.00
1E-F2	30711XQE7	02/24/2026	4.61176%	4,475,395.95	17,199.54	97,866.67	0.00	4,377,529.28	115,066.21	0.00
1E-F3	30711XQF4	02/24/2026	5.01176%	4,475,395.95	18,691.34	97,866.67	0.00	4,377,529.28	116,558.01	0.00
1E-F4	30711XQG2	02/24/2026	5.41176%	4,475,395.95	20,183.14	97,866.67	0.00	4,377,529.28	118,049.81	0.00
1E-F5	30711XQH0	02/24/2026	6.01176%	4,475,395.95	22,420.84	97,866.67	0.00	4,377,529.28	120,287.51	0.00
1-X1	30711XQJ6	02/24/2026	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	30711XQK3	02/24/2026	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Series 2017-C05



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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
1-X3	30711XQL1	02/24/2026	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	30711XQM9	02/24/2026	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	30711XQN7	02/24/2026	1.80000%	0.00	6,713.09	0.00	0.00	0.00	6,713.09	0.00
1-Y2	30711XQP2	02/24/2026	1.40000%	0.00	5,221.30	0.00	0.00	0.00	5,221.30	0.00
1-Y3	30711XQQ0	02/24/2026	1.00000%	0.00	3,729.50	0.00	0.00	0.00	3,729.50	0.00
1-Y4	30711XQR8	02/24/2026	0.60000%	0.00	2,237.70	0.00	0.00	0.00	2,237.70	0.00
Totals				9,620,948,795.12	558,266.29	72,588,647.03	192,611.84	9,548,167,536.25	73,146,913.32	6,469,660.31

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

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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Distribution Date: 25-Feb-2026
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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	8,729,876,712.91	26,763,558.99	35,769,514.85	0.00	0.00	62,533,073.84	8,667,343,639.07	0.20582339	62,533,073.84
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	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	256,907,237.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	256,907,237.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	6,533,682.97	4,475,395.96	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.29	0.66999414	97,866.67
1M-CH	299,725,125.00	205,303,596.59	1,923,260.84	2,566,259.07	0.00	0.00	4,489,519.91	200,814,076.68	0.66999414	4,489,519.91
1M-2	17,734,308.00	4,475,395.95	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.28	0.24683959	97,866.67
1M-2H	813,539,600.00	205,303,596.59	1,923,260.84	2,566,259.07	0.00	0.00	4,489,519.91	200,814,076.68	0.24683995	4,489,519.91
1B-1	50,455,558.00	50,455,558.00	0.00	0.00	0.00	0.00	0.00	50,455,558.00	1.00000000	0.00
1B-1H	168,300,733.00	168,300,733.00	0.00	0.00	0.00	0.00	0.00	168,300,733.00	1.00000000	0.00
1B-2H	218,756,291.00	212,479,242.53	0.00	0.00	0.00	192,611.84	192,611.84	212,286,630.69	0.97042526	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

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Series 2017-C05



Distribution Date: 25-Feb-2026
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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
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	5,600,312.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	6,533,682.97	4,475,395.96	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.29	0.66999414	97,866.67
1E-C2	6,533,682.97	4,475,395.96	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.29	0.66999414	97,866.67
1E-C3	6,533,682.97	4,475,395.96	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.29	0.66999414	97,866.67
1E-C4	6,533,682.97	4,475,395.96	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.29	0.66999414	97,866.67
1E-D1	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	11,200,625.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	12,133,995.48	4,475,395.95	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.28	0.36076569	97,866.67
1E-F2	12,133,995.48	4,475,395.95	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.28	0.36076569	97,866.67
1E-F3	12,133,995.48	4,475,395.95	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.28	0.36076569	97,866.67
1E-F4	12,133,995.48	4,475,395.95	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.28	0.36076569	97,866.67
1E-F5	12,133,995.48	4,475,395.95	41,925.00	55,941.67	0.00	0.00	97,866.67	4,377,529.28	0.36076569	97,866.67
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

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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
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	44,770,142,598.55	9,620,948,795.12	31,071,255.67	41,517,391.36	0.00	192,611.84	72,781,258.87	9,548,167,536.25	0.21327088	72,588,647.03

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted 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 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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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	207.30836369	0.63555418	0.84941859	0.00000000	0.00000000	1.48497277	205.82339092	0.20582339	1.48497277
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	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	256,907,237.50	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	256,907,237.50	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	6,533,682.97	684.97292935	6.41674844	8.56204231	0.00000000	0.00000000	14.97879076	669.99413860	0.66999414	14.97879076
1M-CH	299,725,125.00	684.97292841	6.41674881	8.56204187	0.00000000	0.00000000	14.97879068	669.99413773	0.66999414	14.97879068
1M-2	17,734,308.00	252.35808186	2.36406179	3.15443208	0.00000000	0.00000000	5.51849387	246.83958799	0.24683959	5.51849387
1M-2H	813,539,600.00	252.35845506	2.36406542	3.15443658	0.00000000	0.00000000	5.51850200	246.83995306	0.24683995	5.51850200
1B-1	50,455,558.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	168,300,733.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	971.30574649	0.00000000	0.00000000	0.00000000	0.88048595	0.88048595	970.42526055	0.97042526	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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2026
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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
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	5,600,312.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	6,533,682.97	684.97292935	6.41674844	8.56204231	0.00000000	0.00000000	14.97879076	669.99413860	0.66999414	14.97879076
1E-C2	6,533,682.97	684.97292935	6.41674844	8.56204231	0.00000000	0.00000000	14.97879076	669.99413860	0.66999414	14.97879076
1E-C3	6,533,682.97	684.97292935	6.41674844	8.56204231	0.00000000	0.00000000	14.97879076	669.99413860	0.66999414	14.97879076
1E-C4	6,533,682.97	684.97292935	6.41674844	8.56204231	0.00000000	0.00000000	14.97879076	669.99413860	0.66999414	14.97879076
1E-D1	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	11,200,625.03	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	12,133,995.48	368.83118651	3.45516859	4.61032560	0.00000000	0.00000000	8.06549419	360.76569232	0.36076569	8.06549419
1E-F2	12,133,995.48	368.83118651	3.45516859	4.61032560	0.00000000	0.00000000	8.06549419	360.76569232	0.36076569	8.06549419
1E-F3	12,133,995.48	368.83118651	3.45516859	4.61032560	0.00000000	0.00000000	8.06549419	360.76569232	0.36076569	8.06549419
1E-F4	12,133,995.48	368.83118651	3.45516859	4.61032560	0.00000000	0.00000000	8.06549419	360.76569232	0.36076569	8.06549419
1E-F5	12,133,995.48	368.83118651	3.45516859	4.61032560	0.00000000	0.00000000	8.06549419	360.76569232	0.36076569	8.06549419
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

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



Distribution Date: 25-Feb-2026
03-Feb-2026 11:21:12 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
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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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2026
03-Feb-2026 11:21:12 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	8,729,876,712.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,667,343,639.07
1M-1	N/A	N/A	4.36176 %	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	6.01176 %	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	N/A	N/A	6.01176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	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-2C	01/26/26 - 02/24/26	30	6.01176 %	4,475,395.96	22,420.84	0.00	0.00	0.00	0.00	22,420.84	0.00	4,377,529.29
1M-CH	N/A	N/A	0.00000 %	205,303,596.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	200,814,076.68
1M-2	01/26/26 - 02/24/26	30	6.01176 %	4,475,395.95	22,420.84	0.00	0.00	0.00	0.00	22,420.84	0.00	4,377,529.28
1M-2H	N/A	N/A	0.00000 %	205,303,596.59	0.00	0.00	0.00	0.00	0.00	0.00	0.00	200,814,076.68
1B-1	01/26/26 - 02/24/26	30	7.41176 %	50,455,558.00	311,637.07	0.00	0.00	0.00	0.00	311,637.07	0.00	50,455,558.00
1B-1H	N/A	N/A	0.00000 %	168,300,733.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	168,300,733.00
1B-2H	N/A	N/A	0.00000 %	212,479,242.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	212,286,630.69
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	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-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
1B-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
1B-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
1C-I1	01/26/26 - 02/24/26	30	1.80000 %	4,475,395.96	6,713.09	0.00	0.00	0.00	0.00	6,713.09	0.00	4,377,529.29
1C-I2	01/26/26 - 02/24/26	30	1.40000 %	4,475,395.96	5,221.30	0.00	0.00	0.00	0.00	5,221.30	0.00	4,377,529.29
1C-I3	01/26/26 - 02/24/26	30	1.00000 %	4,475,395.96	3,729.50	0.00	0.00	0.00	0.00	3,729.50	0.00	4,377,529.29

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2026
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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
1C-I4	01/26/26 - 02/24/26	30	0.60000 %	4,475,395.96	2,237.70	0.00	0.00	0.00	0.00	2,237.70	0.00	4,377,529.29
1E-A1	N/A	N/A	4.21176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.61176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.01176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.41176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	4.21176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	4.61176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	N/A	N/A	5.01176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	5.41176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	01/26/26 - 02/24/26	30	4.21176 %	4,475,395.96	15,707.74	0.00	0.00	0.00	0.00	15,707.74	0.00	4,377,529.29
1E-C2	01/26/26 - 02/24/26	30	4.61176 %	4,475,395.96	17,199.54	0.00	0.00	0.00	0.00	17,199.54	0.00	4,377,529.29
1E-C3	01/26/26 - 02/24/26	30	5.01176 %	4,475,395.96	18,691.34	0.00	0.00	0.00	0.00	18,691.34	0.00	4,377,529.29
1E-C4	01/26/26 - 02/24/26	30	5.41176 %	4,475,395.96	20,183.14	0.00	0.00	0.00	0.00	20,183.14	0.00	4,377,529.29
1E-D1	N/A	N/A	4.21176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	4.61176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	5.01176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	5.41176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	6.01176 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	01/26/26 - 02/24/26	30	4.21176 %	4,475,395.95	15,707.74	0.00	0.00	0.00	0.00	15,707.74	0.00	4,377,529.28
1E-F2	01/26/26 - 02/24/26	30	4.61176 %	4,475,395.95	17,199.54	0.00	0.00	0.00	0.00	17,199.54	0.00	4,377,529.28
1E-F3	01/26/26 - 02/24/26	30	5.01176 %	4,475,395.95	18,691.34	0.00	0.00	0.00	0.00	18,691.34	0.00	4,377,529.28
1E-F4	01/26/26 - 02/24/26	30	5.41176 %	4,475,395.95	20,183.14	0.00	0.00	0.00	0.00	20,183.14	0.00	4,377,529.28
1E-F5	01/26/26 - 02/24/26	30	6.01176 %	4,475,395.95	22,420.84	0.00	0.00	0.00	0.00	22,420.84	0.00	4,377,529.28
1-X1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Connecticut Avenue Securities

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Series 2017-C05



Distribution Date: 25-Feb-2026
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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
1-X3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	01/26/26 - 02/24/26	30	1.80000 %	4,475,395.95	6,713.09	0.00	0.00	0.00	0.00	6,713.09	0.00	4,377,529.28
1-Y2	01/26/26 - 02/24/26	30	1.40000 %	4,475,395.95	5,221.30	0.00	0.00	0.00	0.00	5,221.30	0.00	4,377,529.28
1-Y3	01/26/26 - 02/24/26	30	1.00000 %	4,475,395.95	3,729.50	0.00	0.00	0.00	0.00	3,729.50	0.00	4,377,529.28
1-Y4	01/26/26 - 02/24/26	30	0.60000 %	4,475,395.95	2,237.70	0.00	0.00	0.00	0.00	2,237.70	0.00	4,377,529.28
Totals					558,266.29	0.00	0.00	0.00	0.00	558,266.29	0.00	

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2026
03-Feb-2026 11:21:12 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,110,586,170.00	0.00000 %	207.30836369	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	205.82339092
1M-1	353,291,000.00	4.36176 %	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	5,600,312.52	6.01176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	256,907,237.50	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	5,600,312.52	6.01176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	256,907,237.50	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	6,533,682.97	6.01176 %	684.97292935	3.43157758	0.00000000	0.00000000	0.00000000	0.00000000	3.43157758	0.00000000	669.99413860
1M-CH	299,725,125.00	0.00000 %	684.97292841	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	669.99413773
1M-2	17,734,308.00	6.01176 %	252.35808186	1.26426360	0.00000000	0.00000000	0.00000000	0.00000000	1.26426360	0.00000000	246.83958799
1M-2H	813,539,600.00	0.00000 %	252.35845506	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	246.83995306
1B-1	50,455,558.00	7.41176 %	1000.00000000	6.17646662	0.00000000	0.00000000	0.00000000	0.00000000	6.17646662	0.00000000	1000.00000000
1B-1H	168,300,733.00	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 %	971.30574649	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.42526055
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	684.97292935	1.02745879	0.00000000	0.00000000	0.00000000	0.00000000	1.02745879	0.00000000	669.99413860
1C-I2	0.00	1.40000 %	684.97292935	0.79913581	0.00000000	0.00000000	0.00000000	0.00000000	0.79913581	0.00000000	669.99413860
1C-I3	0.00	1.00000 %	684.97292935	0.57081129	0.00000000	0.00000000	0.00000000	0.00000000	0.57081129	0.00000000	669.99413860

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2026
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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
1C-I4	0.00	0.60000 %	684.97292935	0.34248677	0.00000000	0.00000000	0.00000000	0.00000000	0.34248677	0.00000000	669.99413860
1E-A1	5,600,312.52	4.21176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	5,600,312.52	4.61176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	5,600,312.52	5.01176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	5,600,312.52	5.41176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	5,600,312.52	4.21176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	5,600,312.52	4.61176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	5,600,312.52	5.01176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	5,600,312.52	5.41176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	6,533,682.97	4.21176 %	684.97292935	2.40411726	0.00000000	0.00000000	0.00000000	0.00000000	2.40411726	0.00000000	669.99413860
1E-C2	6,533,682.97	4.61176 %	684.97292935	2.63244178	0.00000000	0.00000000	0.00000000	0.00000000	2.63244178	0.00000000	669.99413860
1E-C3	6,533,682.97	5.01176 %	684.97292935	2.86076629	0.00000000	0.00000000	0.00000000	0.00000000	2.86076629	0.00000000	669.99413860
1E-C4	6,533,682.97	5.41176 %	684.97292935	3.08909081	0.00000000	0.00000000	0.00000000	0.00000000	3.08909081	0.00000000	669.99413860
1E-D1	11,200,625.03	4.21176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	11,200,625.03	4.61176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	11,200,625.03	5.01176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	11,200,625.03	5.41176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	11,200,625.03	6.01176 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	12,133,995.48	4.21176 %	368.83118651	1.29452331	0.00000000	0.00000000	0.00000000	0.00000000	1.29452331	0.00000000	360.76569232
1E-F2	12,133,995.48	4.61176 %	368.83118651	1.41746715	0.00000000	0.00000000	0.00000000	0.00000000	1.41746715	0.00000000	360.76569232
1E-F3	12,133,995.48	5.01176 %	368.83118651	1.54041099	0.00000000	0.00000000	0.00000000	0.00000000	1.54041099	0.00000000	360.76569232
1E-F4	12,133,995.48	5.41176 %	368.83118651	1.66335483	0.00000000	0.00000000	0.00000000	0.00000000	1.66335483	0.00000000	360.76569232
1E-F5	12,133,995.48	6.01176 %	368.83118651	1.84777059	0.00000000	0.00000000	0.00000000	0.00000000	1.84777059	0.00000000	360.76569232
1-X1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	1.40000 %	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
1-X3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	1.80000 %	368.83118651	0.55324646	0.00000000	0.00000000	0.00000000	0.00000000	0.55324646	0.00000000	360.76569232
1-Y2	0.00	1.40000 %	368.83118651	0.43030344	0.00000000	0.00000000	0.00000000	0.00000000	0.43030344	0.00000000	360.76569232
1-Y3	0.00	1.00000 %	368.83118651	0.30735960	0.00000000	0.00000000	0.00000000	0.00000000	0.30735960	0.00000000	360.76569232
1-Y4	0.00	0.60000 %	368.83118651	0.18441576	0.00000000	0.00000000	0.00000000	0.00000000	0.18441576	0.00000000	360.76569232

(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	643,703.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(192,611.84)
Total Deposits	451,091.24
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	431,924.58
Total Withdrawals (Pool Distribution Amount)	451,091.24
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	67,313,072.26
Total Principal Reduction Cumulative	34,447,680,192.68
Scheduled Principal Current	28,728,744.83
Scheduled Principal Cumulative	4,467,301,956.23
Unscheduled Principal Current	38,391,715.59
Unscheduled Principal Cumulative	29,973,908,572.64
Senior Reduction Amount	62,533,073.84
Subordinate Reduction Amount	4,587,386.58
Calculated Tranche Write-down Amount	192,611.84
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	70,355.11
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	570,687.21
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	53044
Period Reference Pool Removal Loan Count	238
Period Ending Loan Count	52806
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	9,303,578,166.76
Period PIF Loan Count Current	236
PIF Loan Count Cumulative	121513
Period PIF Loan UPB Current	31,526,216.88
PIF Loan UPB Cumulative	28,686,960,224.13
Period Partial Prepayment Amount	6,979,138.20
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	250,784.37
Credit Event Amount Cumulative	29,578,178.08
Total Active Modified Loan Count	863
Total Active Modified Loan UPB	205,081,707.14
Adjusted SOFR	3.811760%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.159514%
Subordinate Percentage	6.840486%
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 %	6.840000 %	6.840000 %
1M-1	0.00	0.00	2.900000 %	6.840000 %	6.840000 %
1M-1H	0.00	0.00	2.900000 %	6.840000 %	6.840000 %
1M-2A	0.00	0.00	2.300000 %	6.840000 %	6.840000 %
1M-2B	0.00	0.00	1.700000 %	6.840000 %	6.840000 %
1M-2C	0.00	0.00	1.000000 %	4.600000 %	4.630000 %
1M-2	0.00	0.00	1.000000 %	4.600000 %	4.630000 %
1M-2H	0.00	0.00	1.000000 %	4.600000 %	4.630000 %
1B-1	0.00	0.00	0.500000 %	2.270000 %	2.280000 %
1B-1H	0.00	0.00	0.500000 %	2.270000 %	2.280000 %
1B-2H	192,611.84	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	460	81,450,243.16	0.871113 %	0.875472 %
60 Days	132	23,343,064.53	0.249972 %	0.250904 %
90 Days	39	7,937,545.10	0.073855 %	0.085317 %
120 Days	29	5,774,899.23	0.054918 %	0.062072 %
150 Days	22	3,942,038.03	0.041662 %	0.042371 %
180+ Days	105	22,585,238.99	0.198841 %	0.242759 %
Totals	787	145,033,029.04	1.490361 %	1.558895 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	324	85,905,069.49	70,355.11	0.081899

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	219,962.05	160.39	0.072917
Summary	0042989071	163,195.52	85.00	0.052085
Summary	0042990161	82,301.58	51.44	0.062502
Summary	0042991392	134,763.69	152.89	0.113450
Summary	0042993592	217,561.60	64.66	0.029720
Summary	0042994080	199,374.87	145.38	0.072918
Summary	0042995763	143,414.05	162.37	0.113218
Summary	0042996962	429,756.81	417.25	0.097090
Summary	0042997000	88,495.07	9.22	0.010419
Summary	0043000107	244,439.25	229.16	0.093749
Summary	0043000139	313,624.36	294.02	0.093749
Summary	0043002121	358,365.67	183.66	0.051249
Summary	0043002721	259,734.12	81.17	0.031251
Summary	0043004734	455,717.54	284.82	0.062499
Summary	0043004745	559,176.92	519.57	0.092917
Summary	0043004814	321,545.15	302.60	0.094108
Summary	0043004835	338,396.08	134.36	0.039705
Summary	0043004978	141,177.11	112.08	0.079390
Summary	0043005227	285,179.26	303.04	0.106263
Summary	0043005454	206,190.37	85.91	0.041665
Summary	0043005463	148,860.89	217.09	0.145834
Summary	0043005541	182,053.21	56.89	0.031249
Summary	0043005986	118,690.29	129.42	0.109040
Summary	0043007027	301,943.42	188.71	0.062498
Summary	0043007084	173,574.55	289.29	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043007924	251,647.76	78.64	0.031250
Summary	0043007942	427,147.91	669.19	0.156665
Summary	0043008349	316,126.39	197.58	0.062500
Summary	0043008605	247,988.84	206.66	0.083334
Summary	0043008729	155,688.98	120.01	0.077083
Summary	0043009223	117,915.01	151.08	0.128126
Summary	0043009895	165,457.82	241.29	0.145832
Summary	0043009945	218,217.52	191.40	0.087711
Summary	0043010779	353,422.85	441.78	0.125000
Summary	0043010911	108,531.38	113.05	0.104163
Summary	0043011482	215,873.58	155.61	0.072084
Summary	0043013742	95,134.34	79.28	0.083335
Summary	0043013785	534,935.09	390.06	0.072917
Summary	0043013870	251,917.76	231.83	0.092026
Summary	0043014498	138,015.06	133.88	0.097004
Summary	0043014727	353,813.55	147.42	0.041666
Summary	0043014979	345,732.47	396.15	0.114583
Summary	0043015619	282,098.89	266.78	0.094570
Summary	0043016247	551,861.14	172.46	0.031251
Summary	0043016526	480,181.05	200.08	0.041668
Summary	0043017262	107,374.59	11.18	0.010412
Summary	0043017323	190,419.83	138.85	0.072918
Summary	0043017499	325,279.11	290.10	0.089185
Summary	0043018058	283,514.46	2.51	0.000885
Summary	0043018931	203,920.71	249.06	0.122136
Summary	0043019573	352,176.17	361.43	0.102628
Summary	0043019634	182,035.32	152.77	0.083923
Summary	0043019839	216,160.59	188.61	0.087255
Summary	0043020086	135,844.19	56.60	0.041665
Summary	0043020468	227,554.26	38.51	0.016923
Summary	0043020563	297,498.76	247.92	0.083335
Summary	0043021188	193,684.63	20.18	0.010419
Summary	0043022819	102,548.79	102.59	0.100040
Summary	0043024060	717,708.60	491.25	0.068447

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043025624	357,714.16	260.83	0.072916
Summary	0043026204	353,537.79	325.72	0.092132
Summary	0043026268	393,755.05	205.08	0.052083
Summary	0043027378	401,046.83	292.43	0.072917
Summary	0043027589	371,685.53	351.21	0.094491
Summary	0043029082	340,888.01	284.07	0.083332
Summary	0043030314	581,397.36	545.06	0.093750
Summary	0043031462	588,884.91	134.20	0.022789
Summary	0043031916	229,999.29	239.58	0.104166
Summary	0043031968	535,009.33	724.49	0.135416
Summary	0043032203	157,245.12	49.14	0.031251
Summary	0043032564	243,267.81	185.45	0.076233
Summary	0043032700	81,273.88	110.06	0.135419
Summary	0043033397	179,775.93	187.27	0.104169
Summary	0043033428	155,744.89	241.29	0.154926
Summary	0043033521	191,693.10	157.00	0.081902
Summary	0043034369	196,434.69	204.62	0.104167
Summary	0043034643	123,075.49	12.82	0.010416
Summary	0043034961	280,659.74	58.47	0.020833
Summary	0043035160	102,340.25	90.05	0.087991
Summary	0043035602	205,719.39	220.01	0.106947
Summary	0043035796	274,184.78	171.37	0.062502
Summary	0043036420	302,588.43	378.24	0.125001
Summary	0043036460	322,830.52	30.94	0.009584
Summary	0043038991	116,883.36	194.81	0.166670
Summary	0043039212	433,998.77	346.30	0.079793
Summary	0043039420	182,598.15	380.41	0.208332
Summary	0043039466	406,981.76	39.83	0.009787
Summary	0043039642	215,798.11	254.83	0.118087
Summary	0043040390	124,419.54	37.93	0.030486
Summary	0043040508	118,656.68	110.25	0.092915
Summary	0043041335	78,303.40	130.51	0.166672
Summary	0043041782	79,553.13	116.01	0.145827
Summary	0043041783	67,371.85	98.25	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043042239	233,894.83	219.28	0.093752
Summary	0043042445	161,131.80	33.57	0.020834
Summary	0043042501	187,769.08	138.44	0.073729
Summary	0043043033	463,586.54	241.45	0.052083
Summary	0043043659	301,709.45	300.95	0.099748
Summary	0043044023	277,561.02	86.74	0.031251
Summary	0043044078	384,658.74	160.27	0.041666
Summary	0043045670	237,984.73	148.74	0.062500
Summary	0043046513	178,335.78	278.65	0.156250
Summary	0043047008	418,030.74	217.72	0.052082
Summary	0043047450	185,629.03	96.68	0.052082
Summary	0043047618	107,174.67	208.41	0.194458
Summary	0043047907	157,063.56	32.72	0.020832
Summary	0043048404	252,263.28	186.75	0.074030
Summary	0043049357	137,281.66	100.10	0.072916
Summary	0043049816	245,858.58	153.66	0.062499
Summary	0043050296	206,501.30	258.13	0.125002
Summary	0043050510	349,076.34	254.53	0.072915
Summary	0043051737	320,739.87	133.64	0.041666
Summary	0043052038	233,207.42	72.88	0.031251
Summary	0043052177	250,201.98	18.03	0.007206
Summary	0043052196	201,056.57	125.66	0.062500
Summary	0043052353	481,342.64	425.28	0.088353
Summary	0043052554	394,088.72	287.36	0.072918
Summary	0043052557	144,081.62	165.09	0.114581
Summary	0043053268	266,716.07	261.65	0.098101
Summary	0043053477	367,992.92	313.20	0.085110
Summary	0043054701	226,299.46	188.58	0.083332
Summary	0043054857	410,162.78	570.14	0.139003
Summary	0043055214	167,198.72	26.37	0.015772
Summary	0043055485	357,520.97	148.97	0.041667
Summary	0043055833	206,762.60	180.44	0.087269
Summary	0043056016	132,987.58	105.84	0.079586
Summary	0043056714	166,419.19	233.00	0.140008

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043056857	214,711.29	221.52	0.103171
Summary	0043057797	315,791.64	254.19	0.080493
Summary	0043058264	201,029.06	84.17	0.041870
Summary	0043058838	262,427.85	164.02	0.062501
Summary	0043059118	257,044.40	240.98	0.093750
Summary	0043059994	477,279.63	546.88	0.114583
Summary	0043060406	237,249.71	74.14	0.031250
Summary	0043060764	583,186.54	971.98	0.166667
Summary	0043060834	338,466.35	367.19	0.108486
Summary	0043060946	363,294.93	264.90	0.072916
Summary	0043061462	431,486.48	584.30	0.135416
Summary	0043062231	130,285.35	134.48	0.103220
Summary	0043062386	133,990.79	176.98	0.132084
Summary	0043062428	112,039.58	108.90	0.097198
Summary	0043062466	234,504.47	268.70	0.114582
Summary	0043062635	156,167.09	226.74	0.145191
Summary	0043062966	195,692.81	101.92	0.052082
Summary	0043063242	176,315.01	146.93	0.083334
Summary	0043063552	288,077.14	210.06	0.072918
Summary	0043068369	185,824.38	191.26	0.102925
Summary	0043069368	100,824.02	113.87	0.112939
Summary	0043072147	235,044.47	35.50	0.015104
Summary	0043073151	340,219.00	103.48	0.030416
Summary	0043074482	173,575.86	216.97	0.125000
Summary	0043075885	464,777.30	384.48	0.082723
Summary	0043076172	231,761.05	96.57	0.041668
Summary	0043076277	118,544.28	37.05	0.031254
Summary	0043076297	318,928.01	113.50	0.035588
Summary	0043076309	220,469.48	317.27	0.143907
Summary	0043076726	372,539.70	180.29	0.048395
Summary	0043077078	590,001.06	654.03	0.110852
Summary	0043077708	89,192.72	75.24	0.084357
Summary	0043077854	362,163.98	264.08	0.072917
Summary	0043078227	324,609.29	40.60	0.012507

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043078318	194,406.91	60.75	0.031249
Summary	0043078379	101,288.24	179.74	0.177454
Summary	0043078608	144,243.54	196.09	0.135944
Summary	0043079276	221,021.92	133.53	0.060415
Summary	0043079331	310,377.91	64.66	0.020833
Summary	0043079612	160,156.14	133.46	0.083331
Summary	0043079623	165,159.97	154.84	0.093752
Summary	0043079628	154,937.86	96.84	0.062502
Summary	0043079677	378,156.16	590.87	0.156250
Summary	0043079745	225,431.87	164.38	0.072918
Summary	0043079811	291,471.19	182.17	0.062500
Summary	0043080065	308,180.02	385.23	0.125002
Summary	0043080372	168,377.05	105.24	0.062503
Summary	0043080750	204,094.12	212.60	0.104168
Summary	0043081009	464,338.18	435.32	0.093751
Summary	0043081348	195,013.69	264.08	0.135416
Summary	0043081492	308,978.73	160.93	0.052084
Summary	0043081522	225,428.06	211.34	0.093751
Summary	0043081856	244,322.24	279.95	0.114582
Summary	0043082426	135,329.56	261.06	0.192907
Summary	0043083249	203,458.41	276.35	0.135826
Summary	0043083275	230,987.49	240.61	0.104166
Summary	0043083515	139,922.44	102.03	0.072919
Summary	0043083724	241,962.87	9.69	0.004005
Summary	0043083911	136,946.79	55.92	0.040833
Summary	0043084083	113,162.76	162.08	0.143227
Summary	0043084150	100,767.31	115.46	0.114581
Summary	0043084236	327,275.01	204.55	0.062501
Summary	0043084262	210,047.18	284.44	0.135417
Summary	0043084903	367,996.04	373.96	0.101621
Summary	0043084926	190,720.81	178.80	0.093750
Summary	0043085195	405,106.83	253.19	0.062500
Summary	0043085210	103,726.61	86.44	0.083334
Summary	0043085287	97,244.72	18.29	0.018808

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Modification Loss Detail

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Summary	0043085405	513,904.78	267.66	0.052084
Summary	0043085994	288,603.38	30.06	0.010416
Summary	0043089192	222,163.72	115.71	0.052083
Summary	0043089487	362,940.57	337.23	0.092916
Summary	0043090635	732,806.55	633.61	0.086463
Summary	0043090825	329,198.97	205.75	0.062500
Summary	0043092160	111,626.85	23.26	0.020837
Summary	0043092896	371,812.07	116.19	0.031250
Summary	0043092921	337,199.43	316.12	0.093749
Summary	0043095135	112,952.83	105.89	0.093747
Summary	0043095461	224,099.22	239.07	0.106680
Summary	0043095536	229,602.08	165.50	0.072081
Summary	0043096266	220,929.40	46.03	0.020835
Summary	0043096812	196,021.58	142.93	0.072915
Summary	0043096828	180,020.67	131.27	0.072919
Summary	0043096959	252,149.76	195.92	0.077700
Summary	0043097646	577,702.37	300.89	0.052084
Summary	0043099839	99,314.45	82.76	0.083331
Summary	0043100214	373,803.66	506.19	0.135416
Summary	0043102995	456,726.01	428.18	0.093750
Summary	0043103396	163,359.15	153.15	0.093750
Summary	0043103875	355,352.79	222.10	0.062501
Summary	0043104805	230,872.99	120.25	0.052085
Summary	0043105244	469,651.34	391.38	0.083334
Summary	0043105873	133,859.37	83.66	0.062498
Summary	0043106047	392,588.30	19.64	0.005003
Summary	0043106759	220,828.93	191.32	0.086637
Summary	0043107168	427,173.64	311.48	0.072916
Summary	0043107177	469,981.44	406.49	0.086491
Summary	0043107624	278,660.42	87.08	0.031250
Summary	0043108581	209,659.09	218.39	0.104164
Summary	0043109588	226,446.60	141.53	0.062500
Summary	0043109733	130,653.73	13.61	0.010417
Summary	0043109915	411,150.18	293.48	0.071380

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Modification Loss Detail

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Summary	0043110243	424,217.14	462.69	0.109069
Summary	0043110438	250,589.57	130.52	0.052085
Summary	0043111868	332,087.88	338.31	0.101874
Summary	0043112501	445,518.18	371.27	0.083334
Summary	0043112848	235,195.08	122.50	0.052084
Summary	0043113013	193,267.07	80.53	0.041668
Summary	0043113712	569,994.35	890.62	0.156251
Summary	0043113768	373,728.69	15.11	0.004043
Summary	0043115246	333,628.27	323.54	0.096976
Summary	0043115561	173,543.35	108.46	0.062497
Summary	0043115750	202,924.38	48.54	0.023920
Summary	0043116297	397,487.24	418.78	0.105357
Summary	0043116336	42,904.32	4.47	0.010419
Summary	0043117562	167,726.84	157.01	0.093611
Summary	0043118861	620,770.44	1,163.94	0.187499
Summary	0043119079	211,797.56	242.68	0.114581
Summary	0043119225	324,812.14	270.87	0.083393
Summary	0043120136	373,677.42	389.25	0.104167
Summary	0043120786	386,938.04	564.28	0.145832
Summary	0043121547	135,028.67	140.65	0.104163
Summary	0043122217	291,281.19	333.76	0.114583
Summary	0043122760	142,847.27	238.08	0.166668
Summary	0043123992	205,611.89	192.86	0.093798
Summary	0043124215	363,684.81	151.54	0.041668
Summary	0043124236	76,046.07	87.14	0.114588
Summary	0043124607	83,756.21	100.23	0.119669
Summary	0043125984	290,202.50	120.92	0.041667
Summary	0043126405	263,505.50	202.72	0.076932
Summary	0043126783	175,705.32	219.63	0.124999
Summary	0043127853	360,314.37	141.67	0.039318
Summary	0043127907	225,428.06	211.34	0.093751
Summary	0043129058	117,890.46	110.52	0.093748
Summary	0043129146	525,179.00	1,159.89	0.220856
Summary	0043129515	170,826.94	167.43	0.098011

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043130756	310,588.93	129.41	0.041666
Summary	0043131495	103,848.19	129.81	0.125000
Summary	0043131574	114,278.06	107.45	0.094025
Summary	0043132081	572,754.32	477.30	0.083334
Summary	0043132568	296,635.35	123.60	0.041667
Summary	0043132952	124,952.40	53.72	0.042992
Summary	0043133194	341,467.56	385.46	0.112883
Summary	0043133704	118,224.99	98.52	0.083333
Summary	0043134464	172,934.76	152.54	0.088207
Summary	0043136080	496,312.43	445.63	0.089788
Summary	0043136363	429,750.15	368.84	0.085827
Summary	0043136619	357,322.90	260.55	0.072917
Summary	0043136848	94,296.17	58.94	0.062505
Summary	0043137024	136,567.27	206.89	0.151493
Summary	0043137245	414,599.57	345.50	0.083333
Summary	0043138886	365,610.29	266.59	0.072916
Summary	0043139417	326,917.44	68.11	0.020834
Summary	0043140514	495,955.28	202.82	0.040895
Summary	0043142865	169,108.33	194.32	0.114909
Summary	0043143098	132,050.91	165.06	0.124997
Summary	0043144135	169,464.88	163.59	0.096533
Summary	0043144944	269,955.01	140.60	0.052083
Summary	0043145622	154,906.53	161.36	0.104166
Summary	0043146073	348,854.80	399.73	0.114583
Summary	0043146172	219,569.69	181.43	0.082630
Summary	0043146210	291,847.62	87.54	0.029995
Summary	0043146228	448,264.52	653.72	0.145834
Summary	0043146636	238,292.89	245.50	0.103024
Summary	0043146960	112,520.09	128.93	0.114584
Summary	0043147108	144,642.19	177.63	0.122806
Summary	0043147277	580,896.47	637.52	0.109748
Summary	0043147338	237,017.39	345.65	0.145833
Summary	0043147538	273,239.89	170.77	0.062498
Summary	0043147822	135,643.50	84.78	0.062502

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043148396	398,115.45	165.88	0.041666
Summary	0043148665	157,459.54	194.73	0.123670
Summary	0043148700	237,363.72	173.08	0.072918
Summary	0043149184	312,689.81	293.15	0.093751
Summary	0043149294	367,212.92	303.80	0.082731
Summary	0043149510	103,354.46	94.02	0.090968
Summary	0043151264	255,826.80	79.95	0.031252
Summary	0043152166	207,615.86	267.12	0.128661
Summary	0043152386	174,131.46	54.42	0.031252
Summary	0043153067	376,943.95	322.72	0.085615
Summary	0043154047	102,861.49	2.33	0.002265
Summary	0043154084	323,125.83	276.61	0.085604
Summary	0043156064	523,002.28	217.92	0.041667
Summary	0043156689	358,083.95	111.90	0.031250
Summary	0043157379	400,219.65	250.14	0.062501
Summary	0043157728	208,120.03	238.47	0.114583
Summary	0043157732	445,837.64	696.62	0.156250
Summary	0043158175	371,011.14	193.23	0.052082
Summary	0043158559	158,184.71	98.87	0.062503
Summary	0043159053	148,241.48	143.97	0.097119
Summary	0043159431	152,087.38	110.90	0.072919
Summary	0043160396	599,423.18	686.84	0.114583
Summary	0043161040	52,142.79	50.24	0.096351
Summary	0043161245	504,964.26	526.00	0.104166
Summary	0043161386	228,873.70	247.51	0.108143
Summary	0043162097	82,595.52	111.85	0.135419
Summary	0043162263	104,275.73	151.81	0.145585

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	250,784.37	195,151.84	77.817

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043067077	204,686.52	53,235.13	26.008
0043106917	46,097.85	141,916.71	307.860

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	167,952.30	(2,540.00)	85,609.19	50.972

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043000395	51,707.21	70.00	45,471.77	87.941
0043101370	50,890.49	(2,810.00)	37,403.37	73.498
0043148357	65,354.60	200.00	2,734.05	4.183

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
173	29,578,178.08	6,469,663.81	21.873

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	109,022.76	34.274
0042991761	446,801.62	94,276.12	21.100
0042992072	167,393.75	25,989.13	15.526
0042996033	126,827.78	27,305.54	21.530
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0042997860	212,889.65	36,455.09	17.124
0042998286	287,317.46	47,341.54	16.477
0042999210	279,026.29	30,043.82	10.767
0043000395	51,707.21	45,471.77	87.941
0043001676	118,551.74	5,326.55	4.493
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	3,688.73	2.744
0043003247	90,727.72	142,194.14	156.726
0043004375	39,047.39	614.27	1.573
0043007196	216,028.00	5,689.06	2.633
0043008043	307,756.11	6,976.31	2.267
0043009221	45,459.85	135,605.95	298.298
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043011863	164,366.93	679.27	0.413
0043012797	62,918.07	6,817.61	10.836
0043013702	139,486.01	97,083.31	69.601
0043014259	872,314.19	279,544.07	32.046
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,394.36	184.056
0043020294	154,034.29	8,231.74	5.344
0043020744	102,790.81	3,969.39	3.862
0043021720	200,659.82	5,542.66	2.762
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043029494	283,004.28	61,561.14	21.753
0043030500	361,838.86	33,406.86	9.233
0043031603	89,566.54	7,686.92	8.582
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)
0043033187	180,556.18	18,683.92	10.348
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	1,485.26	1.094
0043035109	423,388.83	62,103.40	14.668
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043038358	354,630.95	91,926.85	25.922
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	18,114.54	13.981

Contact:
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Feb-2026
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042423	168,796.69	119,144.59	70.585
0043042700	208,550.95	(28,175.12)	(13.510)
0043044175	189,834.72	50,147.45	26.416
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045442	327,810.20	107,125.24	32.679
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
0043049733	144,797.31	13,324.46	9.202
0043050682	170,632.07	49,555.11	29.042
0043050863	103,161.70	94,965.00	92.055
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043053124	223,929.67	5,400.64	2.412
0043053894	421,425.02	37,685.53	8.942
0043055221	162,309.22	2,143.42	1.321
0043056223	187,270.55	31,779.01	16.970
0043056434	135,082.29	415.94	0.308
0043057122	346,525.46	154,661.13	44.632
0043057141	230,520.26	44,778.35	19.425
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	54,694.00	36.130
0043060535	227,342.59	24,987.20	10.991
0043060622	64,397.15	12,776.74	19.841

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Credit-Linked Notes

Series 2017-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043061144	83,493.18	43,524.55	52.129
0043061837	197,559.51	25,322.87	12.818
0043062074	182,012.32	36,391.37	19.994
0043062195	113,605.56	24,305.32	21.394
0043062272	161,742.60	38,553.68	23.836
0043062311	120,293.78	35,578.20	29.576
0043062614	131,477.01	6,913.92	5.259
0043062659	57,953.12	61,437.74	106.013
0043063121	58,273.76	467.02	0.801
0043065594	455,810.19	84,342.18	18.504
0043065891	247,877.35	9,173.13	3.701
0043067077	204,686.52	53,235.13	26.008
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029
0043069373	93,875.33	13,580.58	14.467
0043070073	266,500.07	19,702.79	7.393
0043070606	193,942.18	(1,627.86)	(0.839)
0043073469	339,660.84	55,885.40	16.453
0043073785	122,577.60	31,912.56	26.035
0043075281	55,833.71	3,526.31	6.316
0043076660	34,339.70	(3,722.44)	(10.840)
0043077310	121,600.93	3,894.76	3.203
0043078761	202,820.36	(3,843.55)	(1.895)
0043079788	237,995.92	(9,985.48)	(4.196)
0043080027	214,545.91	58,606.36	27.316
0043080833	91,514.29	4,253.69	4.648
0043082746	259,345.57	36,325.81	14.007
0043083276	305,552.47	4,698.65	1.538
0043084725	62,342.03	(4,810.18)	(7.716)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043085324	88,618.47	(1,408.68)	(1.590)
0043086036	262,307.63	7,821.74	2.982
0043086905	223,045.61	9,737.95	4.366
0043087179	70,088.71	1,149.54	1.640
0043087316	147,704.31	137,865.38	93.339
0043089159	538,912.43	14,092.18	2.615
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043092550	122,535.86	1,012.06	0.826
0043093053	85,292.84	6,282.02	7.365
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043098341	118,231.92	42,359.02	35.827
0043100393	62,371.58	11,827.53	18.963
0043100748	23,186.58	30,490.16	131.499
0043101370	50,890.49	37,403.37	73.498
0043101558	132,026.82	19,043.11	14.424
0043103008	188,347.39	57,865.41	30.723
0043106029	279,554.60	151,663.09	54.252
0043106827	49,384.30	43,405.20	87.893
0043106917	46,097.85	141,916.71	307.860
0043106926	87,447.93	23,317.09	26.664
0043108059	222,826.97	54,370.28	24.400
0043108242	57,689.10	(1,466.71)	(2.542)
0043108983	314,254.74	83,441.12	26.552
0043113549	134,913.23	11,260.17	8.346
0043114904	131,379.35	64,687.76	49.237

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043115375	241,719.44	348,946.54	144.360
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	67,620.86	24.480
0043128952	221,411.86	(3,432.24)	(1.550)
0043129416	167,299.49	(552.27)	(0.330)
0043131151	238,458.24	5,629.29	2.361
0043134054	155,168.67	7,164.41	4.617
0043137259	254,675.89	(1,892.37)	(0.743)
0043137447	176,446.84	4,226.55	2.395
0043137560	80,357.73	49,283.26	61.330
0043138889	74,501.20	6,733.11	9.038
0043140016	430,695.95	5,746.02	1.334
0043140674	68,222.35	40,854.67	59.885
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043144334	99,722.40	18,060.07	18.110
0043148357	65,354.60	2,734.05	4.183
0043148988	163,915.78	24,222.07	14.777
0043150636	77,183.64	5,275.47	6.835
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
0043156429	199,396.92	87,424.27	43.844
0043156891	40,407.30	8,923.29	22.083

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Connecticut Avenue Securities
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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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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	5	418,736.67	192,611.84	0.002 %	0	0.00	0.00	0.000 %	5	418,736.67	192,611.84	0.002 %

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	0043000395	60,000.00	4.500 %	WV	80.00	360	51,707.21	11/30/2025	70.00	45,471.77
Summary	0043067077	230,000.00	3.875 %	CA	80.00	360	204,686.52	01/31/2026	53,235.13	53,235.13
Summary	0043101370	60,000.00	4.500 %	TX	75.00	360	50,890.49	06/30/2025	(2,810.00)	37,403.37
Summary	0043106917	52,000.00	4.500 %	GA	80.00	360	46,097.85	01/31/2026	141,916.71	141,916.71
Summary	0043148357	74,000.00	4.500 %	FL	70.00	360	65,354.60	11/30/2025	200.00	2,734.05

Note: The Liquidated Actual Balance is the prior months Ending Actual Balance.

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

* This data is currently not provided for reporting.

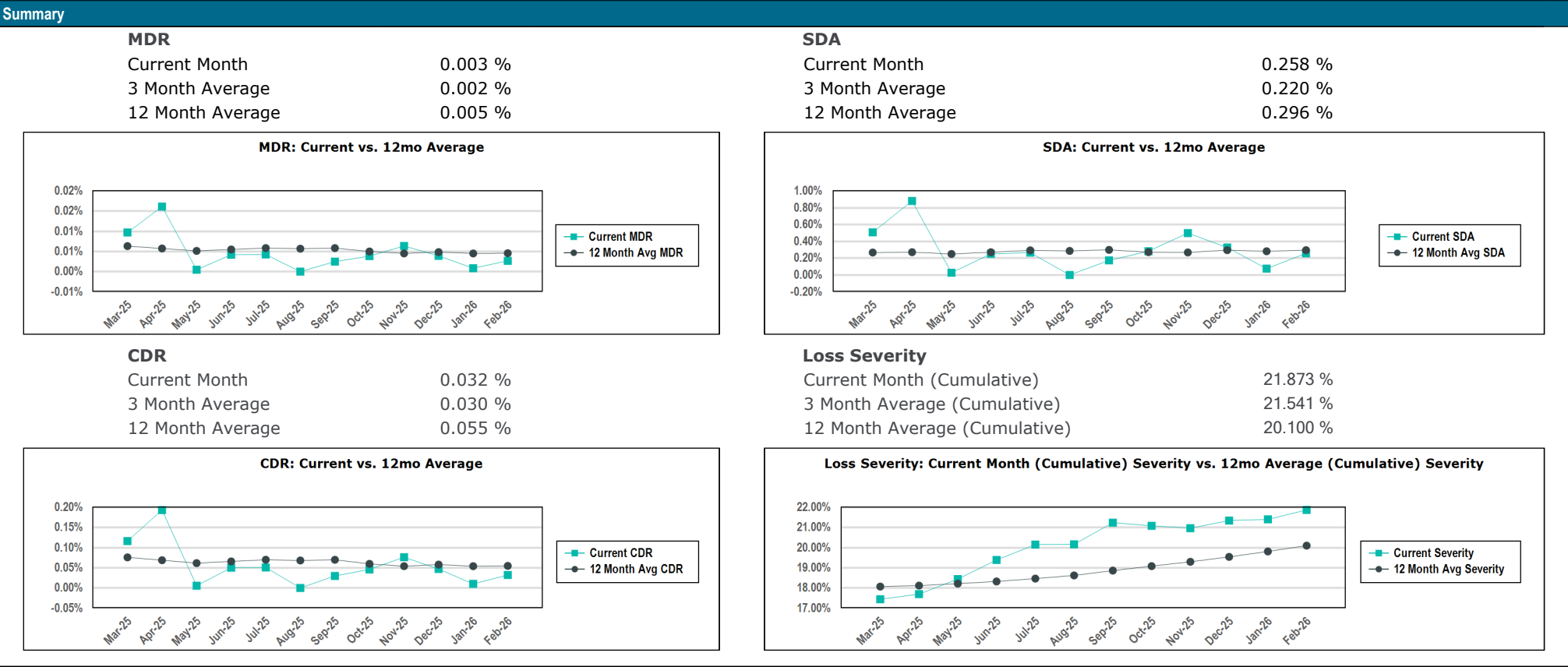
** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities
Credit-Linked Notes
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Realized Loss Report - Collateral



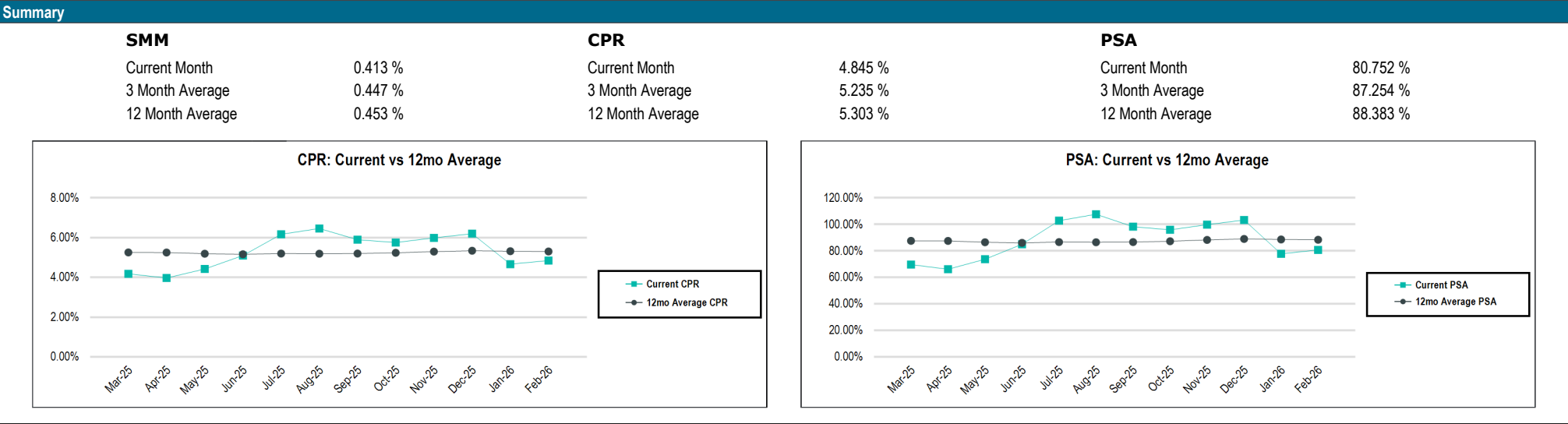
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C05



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Prepayment Rates



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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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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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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Series 2017-C05



Distribution Date: 25-Feb-2026
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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>

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.

Bond Retirement Detail – Effective May 2025

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XNX8	158,939,969	141,205,661	17,734,308
1M-2H	N/A	672,333,939	(141,205,661)	673,408,939
1B-1	30711XNW0	51,530,558	1,075,000	50,455,558
1B-1H	N/A	167,225,733	(1,075,000)	308,431,394

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes-may-2025>