

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-Jul-2024
 05-Jul-2024 10:56:29 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		06/28/2024	0.00000 %	10,039,950,251.73	0.00	76,056,271.41	0.00	9,963,964,312.67	76,056,271.41	0.00
1M-1	30711XNS9	07/24/2024	5.99983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	07/24/2024	7.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	07/24/2024	7.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XNV2	07/24/2024	7.64983 %	58,448,603.78	372,601.57	1,071,105.79	0.00	57,377,497.99	1,443,707.36	0.00
1M-CH		06/28/2024	0.00000 %	247,244,607.73	0.00	4,530,906.02	0.00	242,713,701.71	4,530,906.02	0.00
1M-2	30711XNX8	07/24/2024	7.64983 %	58,448,603.78	372,601.57	1,071,105.79	0.00	57,377,497.99	1,443,707.36	0.00
1M-2H		06/28/2024	0.00000 %	247,244,607.73	0.00	4,530,906.02	0.00	242,713,701.71	4,530,906.02	0.00
1B-1	30711XNW0	07/24/2024	9.04983 %	51,530,558.00	388,618.99	0.00	0.00	51,530,558.00	388,618.99	0.00
1B-1H		06/28/2024	0.00000 %	167,225,733.00	0.00	0.00	0.00	167,225,733.00	0.00	0.00
1B-2H		06/28/2024	0.00000 %	215,054,535.72	0.00	0.00	70,332.36	214,984,203.36	0.00	3,772,087.64
1A-I1	30711XNY6	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XPJ7	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XPL2	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XPN8	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XPQ1	07/24/2024	1.80000 %	0.00	87,672.91	0.00	0.00	0.00	87,672.91	0.00
1C-I2	30711XPS7	07/24/2024	1.40000 %	0.00	68,190.04	0.00	0.00	0.00	68,190.04	0.00
1C-I3	30711XPU2	07/24/2024	1.00000 %	0.00	48,707.17	0.00	0.00	0.00	48,707.17	0.00
1C-I4	30711XPW8	07/24/2024	0.60000 %	0.00	29,224.30	0.00	0.00	0.00	29,224.30	0.00
1E-A1	30711XNZ3	07/24/2024	5.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	07/24/2024	6.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	07/24/2024	6.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	07/24/2024	7.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	07/24/2024	5.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2024
 05-Jul-2024 10:56:29 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPB4	07/24/2024	6.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XPM0	07/24/2024	6.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	30711XPP3	07/24/2024	7.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XPR9	07/24/2024	5.84983 %	58,448,603.78	284,928.66	1,071,105.79	0.00	57,377,497.99	1,356,034.45	0.00
1E-C2	30711XPT5	07/24/2024	6.24983 %	58,448,603.78	304,411.53	1,071,105.79	0.00	57,377,497.99	1,375,517.32	0.00
1E-C3	30711XPV0	07/24/2024	6.64983 %	58,448,603.78	323,894.40	1,071,105.79	0.00	57,377,497.99	1,395,000.19	0.00
1E-C4	30711XPX6	07/24/2024	7.04983 %	58,448,603.78	343,377.27	1,071,105.79	0.00	57,377,497.99	1,414,483.06	0.00
1E-D1	30711XPY4	07/24/2024	5.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XPZ1	07/24/2024	6.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XQA5	07/24/2024	6.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XQB3	07/24/2024	7.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XQC1	07/24/2024	7.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XQD9	07/24/2024	5.84983 %	58,448,603.78	284,928.66	1,071,105.79	0.00	57,377,497.99	1,356,034.45	0.00
1E-F2	30711XQE7	07/24/2024	6.24983 %	58,448,603.78	304,411.53	1,071,105.79	0.00	57,377,497.99	1,375,517.32	0.00
1E-F3	30711XQF4	07/24/2024	6.64983 %	58,448,603.78	323,894.40	1,071,105.79	0.00	57,377,497.99	1,395,000.19	0.00
1E-F4	30711XQG2	07/24/2024	7.04983 %	58,448,603.78	343,377.27	1,071,105.79	0.00	57,377,497.99	1,414,483.06	0.00
1E-F5	30711XQH0	07/24/2024	7.64983 %	58,448,603.78	372,601.57	1,071,105.79	0.00	57,377,497.99	1,443,707.36	0.00
1-X1	30711XQJ6	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X2	30711XQK3	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X3	30711XQL1	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-X4	30711XQM9	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1-Y1	30711XQN7	07/24/2024	1.80000 %	0.00	87,672.91	0.00	0.00	0.00	87,672.91	0.00
1-Y2	30711XQP2	07/24/2024	1.40000 %	0.00	68,190.04	0.00	0.00	0.00	68,190.04	0.00
1-Y3	30711XQQ0	07/24/2024	1.00000 %	0.00	48,707.17	0.00	0.00	0.00	48,707.17	0.00
1-Y4	30711XQR8	07/24/2024	0.60000 %	0.00	29,224.30	0.00	0.00	0.00	29,224.30	0.00
Totals				11,611,184,935.49	4,487,236.26	96,900,247.14	70,332.36	11,514,284,688.34	101,387,483.40	3,772,087.64

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



Distribution Date: 25-Jul-2024
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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-Jul-2024
 05-Jul-2024 10:56:29 AM

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	10,039,950,251.73	26,814,847.53	49,241,423.88	0.00	0.00	76,056,271.41	9,963,964,312.67	0.23661424	76,056,271.41
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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	212,315,938.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	58,556,745.94	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.97986145	1,071,105.79
1M-CH	247,702,062.06	247,244,607.73	1,597,442.94	2,933,463.07	0.00	0.00	4,530,906.02	242,713,701.71	0.97986145	4,530,906.02
1M-2	158,939,969.00	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.36100106	1,071,105.79
1M-2H	672,333,939.00	247,244,607.73	1,597,442.94	2,933,463.07	0.00	0.00	4,530,906.02	242,713,701.71	0.36100171	4,530,906.02
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	215,054,535.72	0.00	0.00	0.00	70,332.36	70,332.36	214,984,203.36	0.98275667	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	50,191,611.53	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-Jul-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
1E-B4	50,191,611.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	58,556,745.94	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.97986145	1,071,105.79
1E-C2	58,556,745.94	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.97986145	1,071,105.79
1E-C3	58,556,745.94	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.97986145	1,071,105.79
1E-C4	58,556,745.94	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.97986145	1,071,105.79
1E-D1	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	100,383,223.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	108,748,357.47	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.52761715	1,071,105.79
1E-F2	108,748,357.47	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.52761715	1,071,105.79
1E-F3	108,748,357.47	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.52761715	1,071,105.79
1E-F4	108,748,357.47	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.52761715	1,071,105.79
1E-F5	108,748,357.47	58,448,603.78	377,635.37	693,470.42	0.00	0.00	1,071,105.79	57,377,497.99	0.52761715	1,071,105.79
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	11,611,184,935.49	34,163,722.48	62,736,524.64	0.00	70,332.36	96,970,579.50	11,514,284,688.34	0.24888244	96,900,247.14

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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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	238.41867722	0.63677213	1.16933599	0.00000000	0.00000000	1.80610812	236.61423929	0.23661424	1.80610812
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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	212,315,938.47	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	58,556,745.94	998.15320749	6.44904979	11.84270760	0.00000000	0.00000000	18.29175739	979.86145010	0.97986145	18.29175739
1M-CH	247,702,062.06	998.15320742	6.44904983	11.84270751	0.00000000	0.00000000	18.29175737	979.86145005	0.97986145	18.29175737
1M-2	158,939,969.00	367.74012319	2.37596227	4.36309648	0.00000000	0.00000000	6.73905876	361.00106443	0.36100106	6.73905876
1M-2H	672,333,939.00	367.74078087	2.37596654	4.36310425	0.00000000	0.00000000	6.73907081	361.00171006	0.36100171	6.73907081
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	983.07817680	0.00000000	0.00000000	0.00000000	0.32151011	0.32151011	982.75666669	0.98275667	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	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,191,611.53	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-Jul-2024
 05-Jul-2024 10:56:30 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	58,556,745.94	998.15320749	6.44904979	11.84270760	0.00000000	0.00000000	18.29175739	979.86145010	0.97986145	18.29175739
1E-C2	58,556,745.94	998.15320749	6.44904979	11.84270760	0.00000000	0.00000000	18.29175739	979.86145010	0.97986145	18.29175739
1E-C3	58,556,745.94	998.15320749	6.44904979	11.84270760	0.00000000	0.00000000	18.29175739	979.86145010	0.97986145	18.29175739
1E-C4	58,556,745.94	998.15320749	6.44904979	11.84270760	0.00000000	0.00000000	18.29175739	979.86145010	0.97986145	18.29175739
1E-D1	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,383,223.06	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	108,748,357.47	537.46654331	3.47256160	6.37683581	0.00000000	0.00000000	9.84939741	527.61714590	0.52761715	9.84939741
1E-F2	108,748,357.47	537.46654331	3.47256160	6.37683581	0.00000000	0.00000000	9.84939741	527.61714590	0.52761715	9.84939741
1E-F3	108,748,357.47	537.46654331	3.47256160	6.37683581	0.00000000	0.00000000	9.84939741	527.61714590	0.52761715	9.84939741
1E-F4	108,748,357.47	537.46654331	3.47256160	6.37683581	0.00000000	0.00000000	9.84939741	527.61714590	0.52761715	9.84939741
1E-F5	108,748,357.47	537.46654331	3.47256160	6.37683581	0.00000000	0.00000000	9.84939741	527.61714590	0.52761715	9.84939741
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-Jul-2024
 05-Jul-2024 10:56:30 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 %	10,039,950,251.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,963,964,312.67
1M-1	N/A	N/A	5.99983 %	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	7.64983 %	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	7.64983 %	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	06/25/24 - 07/24/24	30	7.64983 %	58,448,603.78	372,601.57	0.00	0.00	0.00	0.00	372,601.57	0.00	57,377,497.99
1M-CH	N/A	N/A	0.00000 %	247,244,607.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	242,713,701.71
1M-2	06/25/24 - 07/24/24	30	7.64983 %	58,448,603.78	372,601.57	0.00	0.00	0.00	0.00	372,601.57	0.00	57,377,497.99
1M-2H	N/A	N/A	0.00000 %	247,244,607.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	242,713,701.71
1B-1	06/25/24 - 07/24/24	30	9.04983 %	51,530,558.00	388,618.99	0.00	0.00	0.00	0.00	388,618.99	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 %	215,054,535.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	214,984,203.36
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	06/25/24 - 07/24/24	30	1.80000 %	58,448,603.78	87,672.91	0.00	0.00	0.00	0.00	87,672.91	0.00	57,377,497.99
1C-I2	06/25/24 - 07/24/24	30	1.40000 %	58,448,603.78	68,190.04	0.00	0.00	0.00	0.00	68,190.04	0.00	57,377,497.99
1C-I3	06/25/24 - 07/24/24	30	1.00000 %	58,448,603.78	48,707.17	0.00	0.00	0.00	0.00	48,707.17	0.00	57,377,497.99
1C-I4	06/25/24 - 07/24/24	30	0.60000 %	58,448,603.78	29,224.30	0.00	0.00	0.00	0.00	29,224.30	0.00	57,377,497.99
1E-A1	N/A	N/A	5.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	6.24983 %	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

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2024
 05-Jul-2024 10:56:30 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	N/A	N/A	6.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	7.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	06/25/24 - 07/24/24	30	5.84983 %	58,448,603.78	284,928.66	0.00	0.00	0.00	0.00	284,928.66	0.00	57,377,497.99
1E-C2	06/25/24 - 07/24/24	30	6.24983 %	58,448,603.78	304,411.53	0.00	0.00	0.00	0.00	304,411.53	0.00	57,377,497.99
1E-C3	06/25/24 - 07/24/24	30	6.64983 %	58,448,603.78	323,894.40	0.00	0.00	0.00	0.00	323,894.40	0.00	57,377,497.99
1E-C4	06/25/24 - 07/24/24	30	7.04983 %	58,448,603.78	343,377.27	0.00	0.00	0.00	0.00	343,377.27	0.00	57,377,497.99
1E-D1	N/A	N/A	5.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	6.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	7.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.64983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	06/25/24 - 07/24/24	30	5.84983 %	58,448,603.78	284,928.66	0.00	0.00	0.00	0.00	284,928.66	0.00	57,377,497.99
1E-F2	06/25/24 - 07/24/24	30	6.24983 %	58,448,603.78	304,411.53	0.00	0.00	0.00	0.00	304,411.53	0.00	57,377,497.99
1E-F3	06/25/24 - 07/24/24	30	6.64983 %	58,448,603.78	323,894.40	0.00	0.00	0.00	0.00	323,894.40	0.00	57,377,497.99
1E-F4	06/25/24 - 07/24/24	30	7.04983 %	58,448,603.78	343,377.27	0.00	0.00	0.00	0.00	343,377.27	0.00	57,377,497.99
1E-F5	06/25/24 - 07/24/24	30	7.64983 %	58,448,603.78	372,601.57	0.00	0.00	0.00	0.00	372,601.57	0.00	57,377,497.99
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
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	06/25/24 - 07/24/24	30	1.80000 %	58,448,603.78	87,672.91	0.00	0.00	0.00	0.00	87,672.91	0.00	57,377,497.99
1-Y2	06/25/24 - 07/24/24	30	1.40000 %	58,448,603.78	68,190.04	0.00	0.00	0.00	0.00	68,190.04	0.00	57,377,497.99
1-Y3	06/25/24 - 07/24/24	30	1.00000 %	58,448,603.78	48,707.17	0.00	0.00	0.00	0.00	48,707.17	0.00	57,377,497.99
1-Y4	06/25/24 - 07/24/24	30	0.60000 %	58,448,603.78	29,224.30	0.00	0.00	0.00	0.00	29,224.30	0.00	57,377,497.99
Totals					4,487,236.26	0.00	0.00	0.00	0.00	4,487,236.26	0.00	

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2024
 05-Jul-2024 10:56:30 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 %	238.41867722	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	236.61423929
1M-1	353,291,000.00	5.99983 %	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	7.64983 %	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	7.64983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	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-2C	58,556,745.94	7.64983 %	998.15320749	6.36308531	0.00000000	0.00000000	0.00000000	0.00000000	6.36308531	0.00000000	979.86145010
1M-CH	247,702,062.06	0.00000 %	998.15320742	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.86145005
1M-2	158,939,969.00	7.64983 %	367.74012319	2.34429120	0.00000000	0.00000000	0.00000000	0.00000000	2.34429120	0.00000000	361.00106443
1M-2H	672,333,939.00	0.00000 %	367.74078087	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	361.00171006
1B-1	51,530,558.00	9.04983 %	1000.00000000	7.54152497	0.00000000	0.00000000	0.00000000	0.00000000	7.54152497	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 %	983.07817680	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	982.75666669
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 %	998.15320749	1.49722989	0.00000000	0.00000000	0.00000000	0.00000000	1.49722989	0.00000000	979.86145010
1C-I2	0.00	1.40000 %	998.15320749	1.16451211	0.00000000	0.00000000	0.00000000	0.00000000	1.16451211	0.00000000	979.86145010
1C-I3	0.00	1.00000 %	998.15320749	0.83179434	0.00000000	0.00000000	0.00000000	0.00000000	0.83179434	0.00000000	979.86145010
1C-I4	0.00	0.60000 %	998.15320749	0.49907657	0.00000000	0.00000000	0.00000000	0.00000000	0.49907657	0.00000000	979.86145010
1E-A1	50,191,611.53	5.84983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	6.24983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.64983 %	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	7.04983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.84983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,191,611.53	6.24983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,191,611.53	6.64983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	50,191,611.53	7.04983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	58,556,745.94	5.84983 %	998.15320749	4.86585543	0.00000000	0.00000000	0.00000000	0.00000000	4.86585543	0.00000000	979.86145010
1E-C2	58,556,745.94	6.24983 %	998.15320749	5.19857320	0.00000000	0.00000000	0.00000000	0.00000000	5.19857320	0.00000000	979.86145010
1E-C3	58,556,745.94	6.64983 %	998.15320749	5.53129097	0.00000000	0.00000000	0.00000000	0.00000000	5.53129097	0.00000000	979.86145010
1E-C4	58,556,745.94	7.04983 %	998.15320749	5.86400874	0.00000000	0.00000000	0.00000000	0.00000000	5.86400874	0.00000000	979.86145010
1E-D1	100,383,223.06	5.84983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,383,223.06	6.24983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,383,223.06	6.64983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,383,223.06	7.04983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,383,223.06	7.64983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	108,748,357.47	5.84983 %	537.46654331	2.62007323	0.00000000	0.00000000	0.00000000	0.00000000	2.62007323	0.00000000	527.61714590
1E-F2	108,748,357.47	6.24983 %	537.46654331	2.79922876	0.00000000	0.00000000	0.00000000	0.00000000	2.79922876	0.00000000	527.61714590
1E-F3	108,748,357.47	6.64983 %	537.46654331	2.97838430	0.00000000	0.00000000	0.00000000	0.00000000	2.97838430	0.00000000	527.61714590
1E-F4	108,748,357.47	7.04983 %	537.46654331	3.15753983	0.00000000	0.00000000	0.00000000	0.00000000	3.15753983	0.00000000	527.61714590
1E-F5	108,748,357.47	7.64983 %	537.46654331	3.42627308	0.00000000	0.00000000	0.00000000	0.00000000	3.42627308	0.00000000	527.61714590
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
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 %	537.46654331	0.80619985	0.00000000	0.00000000	0.00000000	0.00000000	0.80619985	0.00000000	527.61714590
1-Y2	0.00	1.40000 %	537.46654331	0.62704432	0.00000000	0.00000000	0.00000000	0.00000000	0.62704432	0.00000000	527.61714590
1-Y3	0.00	1.00000 %	537.46654331	0.44788879	0.00000000	0.00000000	0.00000000	0.00000000	0.44788879	0.00000000	527.61714590
1-Y4	0.00	0.60000 %	537.46654331	0.26873325	0.00000000	0.00000000	0.00000000	0.00000000	0.26873325	0.00000000	527.61714590

(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	1,921,825.37
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(70,332.36)
Total Deposits	1,851,493.01
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,832,326.35
Total Withdrawals (Pool Distribution Amount)	1,851,493.01
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	81,658,283.22
Total Principal Reduction Cumulative	33,053,462,352.67
Scheduled Principal Current	28,789,925.85
Scheduled Principal Cumulative	3,946,774,507.72
Unscheduled Principal Current	52,798,025.01
Unscheduled Principal Cumulative	29,102,915,753.81
Senior Reduction Amount	75,985,939.05
Subordinate Reduction Amount	5,602,011.81
Calculated Tranche Write-down Amount	70,332.36
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	74,318.55
Recovery Principal on Previously Liquidated Loan Current	70,332.36
Recovery Principal on Previously Liquidated Loan Cumulative	297,256.94
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	58063
Period Reference Pool Removal Loan Count	295
Period Ending Loan Count	57768
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	10,697,796,006.77
Period PIF Loan Count Current	295
PIF Loan Count Cumulative	116605
Period PIF Loan UPB Current	45,857,707.66
PIF Loan UPB Cumulative	27,942,821,277.51
Period Partial Prepayment Amount	7,186,832.97
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	0.00
Credit Event Amount Cumulative	20,449,705.24
Total Active Modified Loan Count	882
Total Active Modified Loan UPB	215,894,028.30
Adjusted SOFR	5.449830%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.139689%
Subordinate Percentage	6.860311%
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 %	6.860000 %	6.860000 %
1M-2C	0.00	0.00	1.000000 %	4.020000 %	4.050000 %
1M-2	0.00	0.00	1.000000 %	4.020000 %	4.050000 %
1M-2H	0.00	0.00	1.000000 %	4.020000 %	4.050000 %
1B-1	0.00	0.00	0.500000 %	2.000000 %	2.010000 %
1B-1H	0.00	0.00	0.500000 %	2.000000 %	2.010000 %
1B-2H	70,332.36	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	410	78,382,511.21	0.709735 %	0.732698 %
60 Days	119	23,599,715.04	0.205996 %	0.220604 %
90 Days	46	9,231,947.44	0.079629 %	0.086298 %
120 Days	28	5,494,409.81	0.048470 %	0.051360 %
150 Days	23	4,762,648.00	0.039814 %	0.044520 %
180+ Days	141	29,459,781.43	0.244080 %	0.275382 %
Totals	767	150,931,012.93	1.327725 %	1.410861 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	345	92,975,837.84	74,318.55	0.079933

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	225,731.91	164.60	0.072918
Summary	0042989071	168,352.89	87.68	0.052081
Summary	0042990161	84,081.74	52.55	0.062499
Summary	0042991392	134,973.41	152.89	0.113274
Summary	0042994080	204,814.27	149.34	0.072915
Summary	0042996327	249,667.45	182.05	0.072917
Summary	0042997000	89,989.47	9.37	0.010412
Summary	0042999210	279,333.35	232.78	0.083334
Summary	0043000107	244,949.07	229.64	0.093750
Summary	0043000139	320,082.90	300.08	0.093751
Summary	0043002121	367,091.11	188.13	0.051249
Summary	0043002721	264,116.88	82.54	0.031251
Summary	0043004734	467,055.46	291.91	0.062500
Summary	0043004745	572,845.46	532.27	0.092917
Summary	0043004835	345,152.47	134.36	0.038928
Summary	0043004978	143,312.55	112.08	0.078207
Summary	0043005227	282,740.32	224.30	0.079331
Summary	0043005454	211,211.78	88.00	0.041664
Summary	0043005463	153,054.60	223.20	0.145830
Summary	0043005541	185,835.06	58.07	0.031248
Summary	0043005986	117,439.97	129.42	0.110201
Summary	0043007027	309,667.62	193.54	0.062499
Summary	0043007084	177,566.17	295.94	0.166665
Summary	0043007924	259,204.87	81.00	0.031249
Summary	0043007942	417,545.15	387.97	0.092917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043008142	200,717.50	167.26	0.083331
Summary	0043008349	300,441.29	187.78	0.062501
Summary	0043008605	254,050.79	211.71	0.083334
Summary	0043008729	159,342.34	122.83	0.077086
Summary	0043009223	120,134.00	152.93	0.127300
Summary	0043009895	168,857.71	246.25	0.145833
Summary	0043010779	362,008.41	452.51	0.125000
Summary	0043010911	110,895.82	115.52	0.104170
Summary	0043011345	436,545.24	405.62	0.092916
Summary	0043011387	112,140.01	128.49	0.114580
Summary	0043011482	220,773.49	159.14	0.072083
Summary	0043013742	103,619.24	86.35	0.083334
Summary	0043013785	547,221.98	399.02	0.072917
Summary	0043013870	255,032.88	231.83	0.090902
Summary	0043014498	139,537.29	133.88	0.095946
Summary	0043014727	362,466.21	151.03	0.041667
Summary	0043014979	354,183.65	405.84	0.114585
Summary	0043015619	287,027.96	266.78	0.092946
Summary	0043016247	564,685.70	176.46	0.031249
Summary	0043016526	505,269.66	210.53	0.041667
Summary	0043017262	109,921.98	11.45	0.010416
Summary	0043017323	194,822.64	142.06	0.072918
Summary	0043018058	289,796.99	2.51	0.000866
Summary	0043018610	383,743.05	519.65	0.135416
Summary	0043018931	184,818.70	70.08	0.037918
Summary	0043019573	351,625.95	361.26	0.102740
Summary	0043019839	218,798.49	188.61	0.086203
Summary	0043020086	139,822.91	58.26	0.041667
Summary	0043020147	67,128.32	20.98	0.031254
Summary	0043020563	304,225.97	253.52	0.083333
Summary	0043021188	197,871.00	20.61	0.010416
Summary	0043021543	99,873.99	52.02	0.052086
Summary	0043022057	305,694.40	254.75	0.083335
Summary	0043022819	100,690.91	9.65	0.009584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043023286	345,429.82	35.98	0.010416
Summary	0043024060	723,404.26	491.25	0.067908
Summary	0043024114	52,959.52	44.13	0.083328
Summary	0043024193	124,498.91	116.72	0.093752
Summary	0043024826	156,493.99	65.21	0.041669
Summary	0043025610	577,995.05	481.66	0.083333
Summary	0043025624	366,404.39	267.17	0.072917
Summary	0043026268	403,309.09	210.06	0.052084
Summary	0043026610	349,335.79	181.95	0.052085
Summary	0043027378	410,923.16	299.63	0.072916
Summary	0043027589	375,959.70	351.21	0.093417
Summary	0043028411	351,012.30	109.69	0.031250
Summary	0043029082	349,262.50	291.05	0.083333
Summary	0043029746	400,827.83	334.02	0.083333
Summary	0043029765	261,577.39	190.73	0.072915
Summary	0043030314	595,847.00	558.61	0.093751
Summary	0043030910	198,619.34	186.21	0.093752
Summary	0043031916	235,004.45	244.80	0.104168
Summary	0043031968	548,038.77	742.14	0.135417
Summary	0043032203	160,866.27	50.27	0.031250
Summary	0043032700	80,366.44	108.83	0.135417
Summary	0043033397	184,170.36	191.84	0.104164
Summary	0043033428	149,686.96	180.20	0.120385
Summary	0043033521	190,931.53	155.22	0.081296
Summary	0043034369	201,140.19	209.52	0.104166
Summary	0043034643	123,430.67	12.86	0.010419
Summary	0043034961	287,109.91	59.81	0.020832
Summary	0043035160	103,783.76	90.05	0.086767
Summary	0043035796	285,247.49	178.28	0.062500
Summary	0043036420	303,841.41	379.80	0.124999
Summary	0043036460	328,982.71	31.53	0.009584
Summary	0043038606	99,086.52	92.07	0.092919
Summary	0043038991	119,931.56	199.89	0.166670
Summary	0043039420	202,497.01	421.87	0.208334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043039466	415,012.69	39.83	0.009597
Summary	0043039642	222,413.94	262.41	0.117983
Summary	0043040508	121,548.01	112.94	0.092918
Summary	0043041335	80,227.80	133.71	0.166663
Summary	0043041782	81,510.47	118.87	0.145834
Summary	0043041783	69,029.27	100.67	0.145837
Summary	0043042239	239,521.71	224.55	0.093749
Summary	0043042445	164,541.91	34.28	0.020834
Summary	0043042501	192,164.52	141.19	0.073474
Summary	0043043033	474,882.94	247.33	0.052082
Summary	0043043659	299,343.61	300.95	0.100537
Summary	0043044023	284,924.70	89.04	0.031250
Summary	0043044078	393,490.99	163.95	0.041666
Summary	0043045670	243,780.43	152.36	0.062499
Summary	0043046513	182,695.16	285.46	0.156249
Summary	0043047008	417,291.25	217.34	0.052084
Summary	0043047450	190,453.42	99.19	0.052081
Summary	0043047618	102,312.78	127.89	0.124999
Summary	0043047907	160,156.86	33.37	0.020836
Summary	0043048569	606,241.28	442.05	0.072917
Summary	0043049357	140,434.52	102.40	0.072917
Summary	0043049816	251,846.23	157.40	0.062498
Summary	0043050296	211,788.80	264.74	0.125002
Summary	0043050510	357,546.23	260.71	0.072916
Summary	0043051737	329,873.66	137.45	0.041667
Summary	0043052038	234,365.06	73.24	0.031250
Summary	0043052177	256,116.79	18.03	0.007040
Summary	0043052196	205,934.93	128.71	0.062500
Summary	0043052353	487,786.28	425.28	0.087186
Summary	0043052554	403,709.95	294.37	0.072916
Summary	0043052557	149,134.04	170.88	0.114581
Summary	0043053268	270,070.93	261.65	0.096882
Summary	0043053477	367,528.06	313.20	0.085218
Summary	0043054701	231,790.31	193.16	0.083334

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Credit-Linked Notes

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043054857	424,119.86	589.04	0.138885
Summary	0043055214	159,241.44	26.37	0.016560
Summary	0043055485	365,700.37	152.38	0.041668
Summary	0043056714	156,095.35	81.30	0.052084
Summary	0043056857	217,074.64	221.52	0.102048
Summary	0043057136	249,847.99	266.68	0.106737
Summary	0043058838	268,845.04	168.03	0.062501
Summary	0043059118	263,382.94	246.92	0.093749
Summary	0043059200	462,087.70	288.80	0.062499
Summary	0043059790	174,755.42	18.20	0.010415
Summary	0043059994	470,432.96	539.04	0.114584
Summary	0043060406	242,676.43	75.84	0.031251
Summary	0043060764	597,442.20	995.74	0.166667
Summary	0043060946	372,110.91	271.33	0.072916
Summary	0043061462	441,955.95	598.48	0.135416
Summary	0043061504	341,827.37	391.68	0.114584
Summary	0043061685	195,497.85	203.64	0.104165
Summary	0043062246	127,794.28	211.63	0.165602
Summary	0043062272	161,742.60	164.65	0.101798
Summary	0043062386	121,135.50	120.60	0.099558
Summary	0043062428	113,305.14	108.90	0.096112
Summary	0043062466	239,868.21	274.85	0.114584
Summary	0043062635	145,973.77	176.67	0.121029
Summary	0043062966	200,196.38	104.27	0.052084
Summary	0043063242	180,624.87	150.52	0.083333
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	295,508.28	215.47	0.072915
Summary	0043064325	329,921.97	194.32	0.058899
Summary	0043066774	236,871.15	148.04	0.062498
Summary	0043068369	188,553.49	192.11	0.101886
Summary	0043068552	148,446.39	77.32	0.052086
Summary	0043068794	276,069.04	287.57	0.104166
Summary	0043069368	101,879.35	113.87	0.111769
Summary	0043069711	248,461.10	207.05	0.083333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043070667	230,369.36	191.97	0.083331
Summary	0043070700	349,393.86	251.85	0.072082
Summary	0043070905	430,610.89	445.60	0.103481
Summary	0043070918	318,710.83	296.14	0.092918
Summary	0043070950	518,829.90	648.54	0.125001
Summary	0043070960	409,987.07	213.53	0.052082
Summary	0043071178	257,456.66	187.73	0.072917
Summary	0043071444	425,448.60	395.31	0.092916
Summary	0043071608	667,321.09	883.82	0.132443
Summary	0043073151	348,112.91	105.88	0.030415
Summary	0043074482	178,126.90	222.66	0.125001
Summary	0043075885	475,530.88	392.33	0.082504
Summary	0043076172	237,405.22	98.92	0.041667
Summary	0043076277	119,654.77	37.39	0.031248
Summary	0043076297	330,438.13	113.50	0.034348
Summary	0043076309	181,538.13	123.59	0.068079
Summary	0043076726	380,565.14	182.80	0.048034
Summary	0043077078	593,516.42	654.03	0.110196
Summary	0043077854	371,818.92	271.12	0.072917
Summary	0043078227	331,995.66	40.60	0.012229
Summary	0043078318	198,258.10	61.96	0.031252
Summary	0043078379	93,905.52	107.60	0.114583
Summary	0043078608	146,522.32	197.75	0.134962
Summary	0043079276	226,405.03	136.79	0.060418
Summary	0043079331	317,477.23	66.14	0.020833
Summary	0043079612	164,056.45	136.71	0.083331
Summary	0043079623	169,625.24	159.02	0.093748
Summary	0043079628	158,495.46	99.06	0.062500
Summary	0043079677	390,526.30	610.20	0.156251
Summary	0043079745	228,094.97	166.32	0.072917
Summary	0043079811	298,138.12	186.34	0.062501
Summary	0043080065	316,371.75	395.46	0.124999
Summary	0043080372	170,048.56	106.28	0.062500
Summary	0043080435	144,007.67	120.01	0.083336

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043080750	209,048.79	217.76	0.104167
Summary	0043081009	476,069.45	446.32	0.093751
Summary	0043081348	199,762.91	270.51	0.135416
Summary	0043081492	316,531.36	164.86	0.052083
Summary	0043081522	230,627.15	216.21	0.093749
Summary	0043081856	250,209.71	286.70	0.114584
Summary	0043082289	421,297.47	351.08	0.083333
Summary	0043082426	132,981.00	138.52	0.104165
Summary	0043082671	220,200.60	91.75	0.041667
Summary	0043082928	552,988.67	576.03	0.104167
Summary	0043083249	190,682.89	190.26	0.099778
Summary	0043083275	236,230.50	246.07	0.104165
Summary	0043083515	143,317.51	104.50	0.072915
Summary	0043083559	277,015.07	201.99	0.072917
Summary	0043083724	247,649.93	9.69	0.003913
Summary	0043083911	139,803.24	57.09	0.040836
Summary	0043084083	114,917.91	163.36	0.142154
Summary	0043084150	103,072.22	118.10	0.114580
Summary	0043084236	333,370.17	208.36	0.062501
Summary	0043084262	215,162.66	291.37	0.135418
Summary	0043084926	195,365.68	183.16	0.093752
Summary	0043085195	414,456.40	259.04	0.062501
Summary	0043085210	106,080.82	88.40	0.083333
Summary	0043085287	99,141.14	18.29	0.018448
Summary	0043085295	347,158.14	202.51	0.058334
Summary	0043085405	525,572.10	273.74	0.052084
Summary	0043085994	297,250.14	30.96	0.010415
Summary	0043086036	262,307.63	136.62	0.052084
Summary	0043089192	227,311.88	118.39	0.052083
Summary	0043089487	372,404.57	346.03	0.092918
Summary	0043090825	336,699.98	210.44	0.062501
Summary	0043092160	114,493.20	23.85	0.020831
Summary	0043092343	91,003.57	66.36	0.072920
Summary	0043092896	380,900.68	119.03	0.031250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043092921	344,882.71	323.33	0.093751
Summary	0043095135	115,618.27	108.39	0.093748
Summary	0043095461	220,161.17	239.07	0.108589
Summary	0043095536	234,873.92	169.30	0.072081
Summary	0043096266	225,149.85	46.91	0.020835
Summary	0043096812	200,795.37	146.41	0.072915
Summary	0043096828	184,404.78	134.46	0.072916
Summary	0043097646	591,719.61	308.19	0.052084
Summary	0043099839	101,787.04	84.82	0.083331
Summary	0043100214	382,419.64	517.86	0.135417
Summary	0043101332	529,371.09	441.14	0.083333
Summary	0043102995	467,849.06	438.61	0.093750
Summary	0043103008	188,347.39	166.44	0.088369
Summary	0043103114	210,726.26	197.56	0.093752
Summary	0043103396	167,118.68	156.67	0.093748
Summary	0043103875	363,497.54	227.19	0.062501
Summary	0043104805	236,512.21	123.18	0.052082
Summary	0043105244	481,335.48	401.11	0.083333
Summary	0043105873	138,136.84	86.34	0.062503
Summary	0043107168	437,599.72	319.08	0.072916
Summary	0043107177	436,580.83	127.72	0.029255
Summary	0043107624	286,128.11	89.42	0.031252
Summary	0043108059	222,826.97	347.65	0.156018
Summary	0043108581	214,454.66	223.39	0.104167
Summary	0043109588	231,150.75	144.47	0.062500
Summary	0043109733	133,008.09	13.86	0.010420
Summary	0043109915	423,441.04	293.48	0.069308
Summary	0043110438	256,321.96	133.50	0.052083
Summary	0043111439	170,842.96	17.80	0.010419
Summary	0043112501	456,409.53	380.34	0.083333
Summary	0043112848	240,492.95	125.26	0.052085
Summary	0043113013	197,687.67	82.37	0.041667
Summary	0043113549	135,057.40	140.68	0.104163
Summary	0043113712	588,792.35	919.99	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043113768	380,467.31	15.11	0.003971
Summary	0043115246	333,118.42	323.48	0.097107
Summary	0043115561	177,497.50	110.94	0.062502
Summary	0043115750	206,652.52	48.54	0.023489
Summary	0043116297	407,408.62	429.12	0.105329
Summary	0043116336	113,632.42	11.84	0.010420
Summary	0043117562	169,837.29	157.01	0.092447
Summary	0043118861	635,888.52	1,192.29	0.187500
Summary	0043119079	217,029.65	248.68	0.114583
Summary	0043120136	382,702.42	398.65	0.104167
Summary	0043120786	395,754.63	577.14	0.145833
Summary	0043121547	144,603.68	150.63	0.104167
Summary	0043122217	298,477.44	342.01	0.114585
Summary	0043122760	150,509.97	250.85	0.166667
Summary	0043124215	370,208.40	154.25	0.041666
Summary	0043124236	77,837.98	89.19	0.114584
Summary	0043125984	297,225.01	123.84	0.041665
Summary	0043126405	267,223.34	202.72	0.075862
Summary	0043126783	180,109.09	225.14	0.125002
Summary	0043127853	368,270.17	144.16	0.039145
Summary	0043127907	230,627.15	216.21	0.093749
Summary	0043129058	120,627.63	113.09	0.093751
Summary	0043129146	509,659.25	796.34	0.156249
Summary	0043130756	318,097.08	132.54	0.041667
Summary	0043131495	127,537.76	159.42	0.124998
Summary	0043132081	587,530.31	489.61	0.083334
Summary	0043132568	303,567.81	126.49	0.041668
Summary	0043132952	127,405.46	54.23	0.042565
Summary	0043133194	346,422.27	387.53	0.111866
Summary	0043133704	121,464.03	101.22	0.083333
Summary	0043134464	173,862.15	152.54	0.087736
Summary	0043136619	365,699.83	266.66	0.072918
Summary	0043136848	96,533.18	60.33	0.062497
Summary	0043137024	124,148.81	103.46	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043137245	424,228.63	353.52	0.083332
Summary	0043138886	375,464.61	273.78	0.072918
Summary	0043139417	331,360.51	69.03	0.020832
Summary	0043140083	239,070.43	74.71	0.031250
Summary	0043143098	135,089.83	168.86	0.124998
Summary	0043144094	276,018.27	115.01	0.041668
Summary	0043144135	173,214.79	163.59	0.094443
Summary	0043144838	110,427.97	46.01	0.041665
Summary	0043144944	276,106.17	143.81	0.052085
Summary	0043145622	158,781.62	165.40	0.104168
Summary	0043146073	358,224.08	410.47	0.114585
Summary	0043146172	219,715.95	181.43	0.082575
Summary	0043146210	297,538.86	87.54	0.029421
Summary	0043146228	418,300.37	610.02	0.145833
Summary	0043146636	241,121.09	245.50	0.101816
Summary	0043146898	376,165.93	431.02	0.114582
Summary	0043146960	114,936.36	131.70	0.114585
Summary	0043147108	135,436.55	28.22	0.020836
Summary	0043147249	363,215.52	491.85	0.135415
Summary	0043147277	592,685.95	637.52	0.107565
Summary	0043147338	242,421.60	353.53	0.145833
Summary	0043147523	197,955.96	41.24	0.020833
Summary	0043147538	279,513.72	174.70	0.062501
Summary	0043147822	138,757.99	86.72	0.062497
Summary	0043148396	394,248.37	164.27	0.041667
Summary	0043148665	159,720.55	195.66	0.122501
Summary	0043148700	243,166.08	177.31	0.072917
Summary	0043149184	320,133.35	300.13	0.093752
Summary	0043149510	105,039.28	94.02	0.089509
Summary	0043151264	261,678.43	81.77	0.031248
Summary	0043152166	212,256.53	272.44	0.128354
Summary	0043152386	178,387.91	55.75	0.031252
Summary	0043154047	105,510.13	2.33	0.002208
Summary	0043154084	320,781.99	167.07	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043156064	534,873.61	222.86	0.041666
Summary	0043156689	363,872.77	113.71	0.031250
Summary	0043157379	409,966.50	256.23	0.062500
Summary	0043157728	216,531.05	248.11	0.114584
Summary	0043157732	456,695.52	713.59	0.156251
Summary	0043158175	380,024.99	197.93	0.052083
Summary	0043158559	161,183.09	100.74	0.062500
Summary	0043159431	156,156.48	113.86	0.072914
Summary	0043160396	619,500.72	709.84	0.114583
Summary	0043161040	52,697.94	50.24	0.095336
Summary	0043161245	517,176.10	538.73	0.104168
Summary	0043161386	231,461.46	247.51	0.106934
Summary	0043162097	84,347.76	114.22	0.135416
Summary	0043162263	105,598.53	152.77	0.144671

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	522,800.43	70,332.36	47,231.26	9.034

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0042992072	167,393.75	10,959.06	25,989.13	15.526
0043053124	223,929.67	70,406.84	5,400.64	2.412
0043062614	131,477.01	(11,033.54)	15,841.49	12.049

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
119	20,449,705.24	3,772,091.14	18.446

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	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	8,231.74	5.344
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
0043038358	354,630.95	91,882.85	25.909
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
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)
0043044175	189,834.72	43,272.74	22.795
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	5,400.64	2.412
0043053894	421,425.02	37,685.53	8.942
0043055221	162,309.22	2,143.42	1.321
0043056434	135,082.29	415.94	0.308

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Jul-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043057122	346,525.46	154,661.13	44.632
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
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
0043062614	131,477.01	15,841.49	12.049
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	9,173.13	3.701
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
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	5,629.29	2.361
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

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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
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
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	3	522,800.43	70,332.36	0.001 %	0	0.00	0.00	0.000 %	3	522,800.43	70,332.36	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Summary	0042992072	180,000.00	4.875 %	IA	73.00	360	167,393.75	03/31/2024	10,959.06	25,989.13
Summary	0043053124	241,000.00	4.250 %	NY	74.00	360	223,929.67	03/31/2024	70,406.84	5,400.64
Summary	0043062614	125,000.00	3.990 %	MN	72.00	360	131,477.01	04/30/2024	(11,033.54)	15,841.49

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 Series 2017-C05

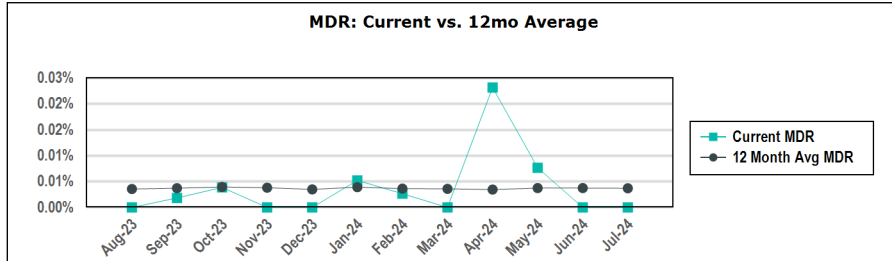
Distribution Date: 25-Jul-2024
 05-Jul-2024 10:56:30 AM

Realized Loss Report - Collateral

Summary

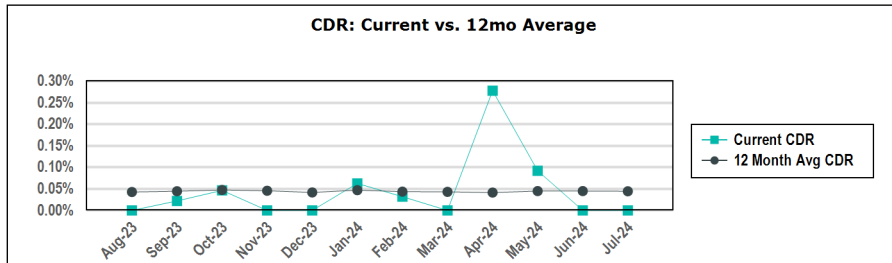
MDR

Current Month 0.000 %
 3 Month Average 0.003 %
 12 Month Average 0.004 %



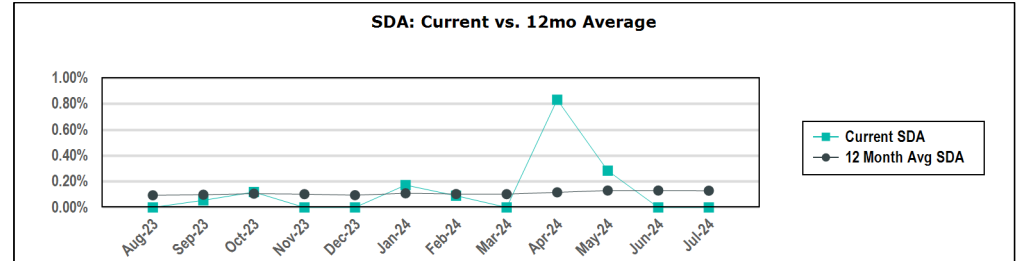
CDR

Current Month 0.000 %
 3 Month Average 0.031 %
 12 Month Average 0.044 %



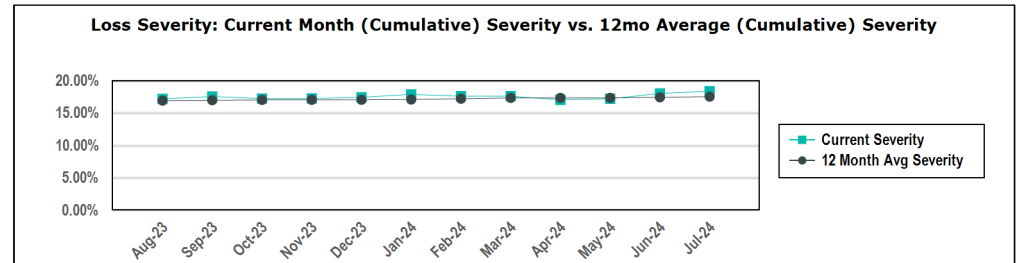
SDA

Current Month 0.000 %
 3 Month Average 0.095 %
 12 Month Average 0.130 %



Loss Severity

Current Month (Cumulative) 18.446 %
 3 Month Average (Cumulative) 17.939 %
 12 Month Average (Cumulative) 17.601 %



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	0.492 %
3 Month Average	0.465 %
12 Month Average	0.444 %

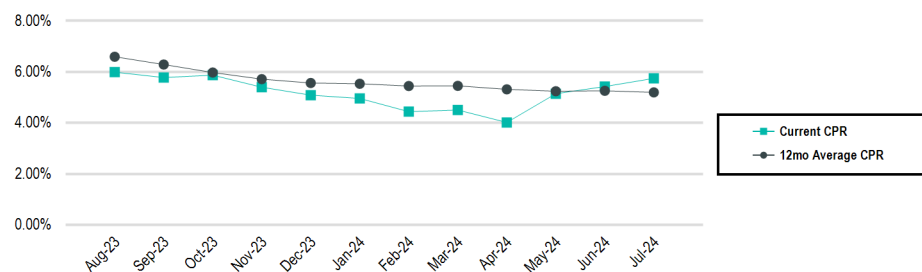
CPR

Current Month	5.744 %
3 Month Average	5.438 %
12 Month Average	5.196 %

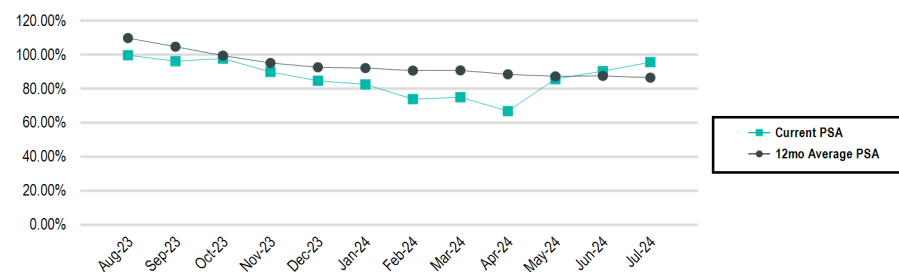
PSA

Current Month	95.737 %
3 Month Average	90.630 %
12 Month Average	86.600 %

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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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				

Exchange History		
Effective Exchange Date: 6/28/2024		
Incoming Certificate(s):		
Class	Prior Value	Issued Value
1M-2C	57,468,064.00	23,646,106.00
Outgoing Certificates(s):		
Class	Prior Value	Issued Value
1M-2	2,955,000.00	94,757,590.00