

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Apr-2023
 06-Apr-2023 3:50:22 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		03/31/2023	0.00000 %	11,153,661,103.15	0.00	78,936,764.77	0.00	11,074,724,338.36	78,936,764.77	0.00
1M-1	30711XNS9	04/24/2023	5.39529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	04/24/2023	7.04529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	04/24/2023	7.04529 %	15,495,542.04	87,942.97	1,080,100.21	0.00	14,415,441.83	1,168,043.18	0.00
1M-BH		03/31/2023	0.00000 %	65,547,816.65	0.00	4,568,940.54	0.00	60,978,876.10	4,568,940.54	0.00
1M-2C	30711XNV2	04/24/2023	7.04529 %	58,556,745.94	332,331.35	0.00	0.00	58,556,745.94	332,331.35	0.00
1M-CH		03/31/2023	0.00000 %	247,702,062.06	0.00	0.00	0.00	247,702,062.06	0.00	0.00
1M-2	30711XNX8	04/24/2023	7.04529 %	74,052,287.98	420,274.32	1,080,100.21	0.00	72,972,187.77	1,500,374.53	0.00
1M-2H		03/31/2023	0.00000 %	313,249,878.71	0.00	4,568,940.54	0.00	308,680,938.16	4,568,940.54	0.00
1B-1	30711XNW0	04/24/2023	8.44529 %	207,818,000.00	1,413,817.08	0.00	0.00	207,818,000.00	1,413,817.08	0.00
1B-1H		03/31/2023	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		03/31/2023	0.00000 %	216,819,494.13	0.00	0.00	609,071.88	216,210,422.25	0.00	2,545,868.75
1A-I1	30711XNY6	04/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	04/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	04/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	04/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	04/24/2023	1.80000 %	0.00	22,468.54	0.00	0.00	0.00	22,468.54	0.00
1B-I2	30711XPJ7	04/24/2023	1.40000 %	0.00	17,475.53	0.00	0.00	0.00	17,475.53	0.00
1B-I3	30711XPL2	04/24/2023	1.00000 %	0.00	12,482.52	0.00	0.00	0.00	12,482.52	0.00
1B-I4	30711XPN8	04/24/2023	0.60000 %	0.00	7,489.51	0.00	0.00	0.00	7,489.51	0.00
1C-I1	30711XPQ1	04/24/2023	1.80000 %	0.00	84,907.28	0.00	0.00	0.00	84,907.28	0.00
1C-I2	30711XPS7	04/24/2023	1.40000 %	0.00	66,039.00	0.00	0.00	0.00	66,039.00	0.00
1C-I3	30711XPU2	04/24/2023	1.00000 %	0.00	47,170.71	0.00	0.00	0.00	47,170.71	0.00
1C-I4	30711XPW8	04/24/2023	0.60000 %	0.00	28,302.43	0.00	0.00	0.00	28,302.43	0.00
1E-A1	30711XNZ3	04/24/2023	5.24529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	04/24/2023	5.64529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	04/24/2023	6.04529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	04/24/2023	6.44529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	04/24/2023	5.24529 %	15,495,542.04	65,474.44	1,080,100.21	0.00	14,415,441.83	1,145,574.65	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Apr-2023
06-Apr-2023 3:50:23 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPK4	04/24/2023	5.64529 %	15,495,542.04	70,467.45	1,080,100.21	0.00	14,415,441.83	1,150,567.66	0.00
1E-B3	30711XPM0	04/24/2023	6.04529 %	15,495,542.04	75,460.45	1,080,100.21	0.00	14,415,441.83	1,155,560.66	0.00
1E-B4	30711XPP3	04/24/2023	6.44529 %	15,495,542.04	80,453.46	1,080,100.21	0.00	14,415,441.83	1,160,553.67	0.00
1E-C1	30711XPR9	04/24/2023	5.24529 %	58,556,745.94	247,424.06	0.00	0.00	58,556,745.94	247,424.06	0.00
1E-C2	30711XPT5	04/24/2023	5.64529 %	58,556,745.94	266,292.35	0.00	0.00	58,556,745.94	266,292.35	0.00
1E-C3	30711XPV0	04/24/2023	6.04529 %	58,556,745.94	285,160.63	0.00	0.00	58,556,745.94	285,160.63	0.00
1E-C4	30711XPX6	04/24/2023	6.44529 %	58,556,745.94	304,028.92	0.00	0.00	58,556,745.94	304,028.92	0.00
1E-D1	30711XPY4	04/24/2023	5.24529 %	15,495,542.04	65,474.44	1,080,100.21	0.00	14,415,441.83	1,145,574.65	0.00
1E-D2	30711XPZ1	04/24/2023	5.64529 %	15,495,542.04	70,467.45	1,080,100.21	0.00	14,415,441.83	1,150,567.66	0.00
1E-D3	30711XQA5	04/24/2023	6.04529 %	15,495,542.04	75,460.45	1,080,100.21	0.00	14,415,441.83	1,155,560.66	0.00
1E-D4	30711XQB3	04/24/2023	6.44529 %	15,495,542.04	80,453.46	1,080,100.21	0.00	14,415,441.83	1,160,553.67	0.00
1E-D5	30711XQC1	04/24/2023	7.04529 %	15,495,542.04	87,942.97	1,080,100.21	0.00	14,415,441.83	1,168,043.18	0.00
1E-F1	30711XQD9	04/24/2023	5.24529 %	74,052,287.98	312,898.50	1,080,100.21	0.00	72,972,187.77	1,392,998.71	0.00
1E-F2	30711XQE7	04/24/2023	5.64529 %	74,052,287.98	336,759.79	1,080,100.21	0.00	72,972,187.77	1,416,860.00	0.00
1E-F3	30711XQF4	04/24/2023	6.04529 %	74,052,287.98	360,621.09	1,080,100.21	0.00	72,972,187.77	1,440,721.30	0.00
1E-F4	30711XQG2	04/24/2023	6.44529 %	74,052,287.98	384,482.38	1,080,100.21	0.00	72,972,187.77	1,464,582.59	0.00
1E-F5	30711XQH0	04/24/2023	7.04529 %	74,052,287.98	420,274.32	1,080,100.21	0.00	72,972,187.77	1,500,374.53	0.00
1-X1	30711XQJ6	04/24/2023	1.80000 %	0.00	22,468.54	0.00	0.00	0.00	22,468.54	0.00
1-X2	30711XQK3	04/24/2023	1.40000 %	0.00	17,475.53	0.00	0.00	0.00	17,475.53	0.00
1-X3	30711XQL1	04/24/2023	1.00000 %	0.00	12,482.52	0.00	0.00	0.00	12,482.52	0.00
1-X4	30711XQM9	04/24/2023	0.60000 %	0.00	7,489.51	0.00	0.00	0.00	7,489.51	0.00
1-Y1	30711XQN7	04/24/2023	1.80000 %	0.00	107,375.82	0.00	0.00	0.00	107,375.82	0.00
1-Y2	30711XQP2	04/24/2023	1.40000 %	0.00	83,514.52	0.00	0.00	0.00	83,514.52	0.00
1-Y3	30711XQQ0	04/24/2023	1.00000 %	0.00	59,653.23	0.00	0.00	0.00	59,653.23	0.00
1-Y4	30711XQR8	04/24/2023	0.60000 %	0.00	35,791.94	0.00	0.00	0.00	35,791.94	0.00
Totals				13,107,789,523.68	6,476,549.46	105,356,249.21	609,071.88	13,001,824,202.55	111,832,798.67	2,545,868.75

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Apr-2023
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All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Apr-2023
 06-Apr-2023 3:50:23 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	11,153,661,103.15	25,465,625.79	53,471,138.98	0.00	0.00	78,936,764.77	11,074,724,338.36	0.26299146	78,936,764.77
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	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.28720819	1,080,100.21
1M-BH	212,315,938.47	65,547,816.65	1,519,543.49	3,049,397.06	0.00	0.00	4,568,940.54	60,978,876.10	0.28720819	4,568,940.54
1M-2C	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1M-CH	247,702,062.06	247,702,062.06	0.00	0.00	0.00	0.00	0.00	247,702,062.06	1.00000000	0.00
1M-2	158,939,969.00	74,052,287.98	359,220.97	720,879.24	0.00	0.00	1,080,100.21	72,972,187.77	0.45911792	1,080,100.21
1M-2H	672,333,939.00	313,249,878.71	1,519,543.49	3,049,397.06	0.00	0.00	4,568,940.54	308,680,938.16	0.45911848	4,568,940.54
1B-1	207,818,000.00	207,818,000.00	0.00	0.00	0.00	0.00	0.00	207,818,000.00	1.00000000	0.00
1B-1H	10,938,291.00	10,938,291.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00	1.00000000	0.00
1B-2H	218,756,291.00	216,819,494.13	0.00	0.00	0.00	609,071.88	609,071.88	216,210,422.25	0.98836208	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	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.28720819	1,080,100.21
1E-B2	50,191,611.53	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.28720819	1,080,100.21
1E-B3	50,191,611.53	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.28720819	1,080,100.21

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Distribution Date: 25-Apr-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.28720819	1,080,100.21
1E-C1	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C2	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C3	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-C4	58,556,745.94	58,556,745.94	0.00	0.00	0.00	0.00	0.00	58,556,745.94	1.00000000	0.00
1E-D1	100,383,223.06	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.14360409	1,080,100.21
1E-D2	100,383,223.06	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.14360409	1,080,100.21
1E-D3	100,383,223.06	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.14360409	1,080,100.21
1E-D4	100,383,223.06	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.14360409	1,080,100.21
1E-D5	100,383,223.06	15,495,542.04	359,220.97	720,879.24	0.00	0.00	1,080,100.21	14,415,441.83	0.14360409	1,080,100.21
1E-F1	108,748,357.47	74,052,287.98	359,220.97	720,879.24	0.00	0.00	1,080,100.21	72,972,187.77	0.67101876	1,080,100.21
1E-F2	108,748,357.47	74,052,287.98	359,220.97	720,879.24	0.00	0.00	1,080,100.21	72,972,187.77	0.67101876	1,080,100.21
1E-F3	108,748,357.47	74,052,287.98	359,220.97	720,879.24	0.00	0.00	1,080,100.21	72,972,187.77	0.67101876	1,080,100.21
1E-F4	108,748,357.47	74,052,287.98	359,220.97	720,879.24	0.00	0.00	1,080,100.21	72,972,187.77	0.67101876	1,080,100.21
1E-F5	108,748,357.47	74,052,287.98	359,220.97	720,879.24	0.00	0.00	1,080,100.21	72,972,187.77	0.67101876	1,080,100.21
1-X1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-X4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1-Y4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,263,950,042.65	13,107,789,523.68	34,252,248.29	71,104,000.94	0.00	609,071.88	105,965,321.09	13,001,824,202.55	0.28103576	105,356,249.21

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	264.86596644	0.60473216	1.26977902	0.00000000	0.00000000	1.87451118	262.99145525	0.26299146	1.87451118
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	308.72772497	7.15699216	14.36254422	0.00000000	0.00000000	21.51953637	287.20818859	0.28720819	21.51953637
1M-BH	212,315,938.47	308.72772493	7.15699208	14.36254424	0.00000000	0.00000000	21.51953628	287.20818861	0.28720819	21.51953628
1M-2C	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	247,702,062.06	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	158,939,969.00	465.91356753	2.26010469	4.53554411	0.00000000	0.00000000	6.79564880	459.11791873	0.45911792	6.79564880
1M-2H	672,333,939.00	465.91412472	2.26010231	4.53553938	0.00000000	0.00000000	6.79564168	459.11848303	0.45911848	6.79564168
1B-1	207,818,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,938,291.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,756,291.00	991.14632607	0.00000000	0.00000000	0.00000000	2.78424852	2.78424852	988.36207755	0.98836208	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	308.72772497	7.15699216	14.36254422	0.00000000	0.00000000	21.51953637	287.20818859	0.28720819	21.51953637
1E-B2	50,191,611.53	308.72772497	7.15699216	14.36254422	0.00000000	0.00000000	21.51953637	287.20818859	0.28720819	21.51953637
1E-B3	50,191,611.53	308.72772497	7.15699216	14.36254422	0.00000000	0.00000000	21.51953637	287.20818859	0.28720819	21.51953637

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Apr-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,191,611.53	308.72772497	7.15699216	14.36254422	0.00000000	0.00000000	21.51953637	287.20818859	0.28720819	21.51953637
1E-C1	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	58,556,745.94	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,383,223.06	154.36386248	3.57849608	7.18127211	0.00000000	0.00000000	10.75976819	143.60409430	0.14360409	10.75976819
1E-D2	100,383,223.06	154.36386248	3.57849608	7.18127211	0.00000000	0.00000000	10.75976819	143.60409430	0.14360409	10.75976819
1E-D3	100,383,223.06	154.36386248	3.57849608	7.18127211	0.00000000	0.00000000	10.75976819	143.60409430	0.14360409	10.75976819
1E-D4	100,383,223.06	154.36386248	3.57849608	7.18127211	0.00000000	0.00000000	10.75976819	143.60409430	0.14360409	10.75976819
1E-D5	100,383,223.06	154.36386248	3.57849608	7.18127211	0.00000000	0.00000000	10.75976819	143.60409430	0.14360409	10.75976819
1E-F1	108,748,357.47	680.95086402	3.30323122	6.62887474	0.00000000	0.00000000	9.93210597	671.01875805	0.67101876	9.93210597
1E-F2	108,748,357.47	680.95086402	3.30323122	6.62887474	0.00000000	0.00000000	9.93210597	671.01875805	0.67101876	9.93210597
1E-F3	108,748,357.47	680.95086402	3.30323122	6.62887474	0.00000000	0.00000000	9.93210597	671.01875805	0.67101876	9.93210597
1E-F4	108,748,357.47	680.95086402	3.30323122	6.62887474	0.00000000	0.00000000	9.93210597	671.01875805	0.67101876	9.93210597
1E-F5	108,748,357.47	680.95086402	3.30323122	6.62887474	0.00000000	0.00000000	9.93210597	671.01875805	0.67101876	9.93210597
1-X1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-X4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1-Y4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Apr-2023
 06-Apr-2023 3:50:23 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	11,153,661,103.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,074,724,338.36
1M-1	N/A	N/A	5.39529 %	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	7.04529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	03/27/23 - 04/24/23	29	7.04529 %	15,495,542.04	87,942.97	0.00	0.00	0.00	0.00	87,942.97	0.00	14,415,441.83
1M-BH	N/A	N/A	0.00000 %	65,547,816.65	0.00	0.00	0.00	0.00	0.00	0.00	0.00	60,978,876.10
1M-2C	03/27/23 - 04/24/23	29	7.04529 %	58,556,745.94	332,331.35	0.00	0.00	0.00	0.00	332,331.35	0.00	58,556,745.94
1M-CH	N/A	N/A	0.00000 %	247,702,062.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	247,702,062.06
1M-2	03/27/23 - 04/24/23	29	7.04529 %	74,052,287.98	420,274.32	0.00	0.00	0.00	0.00	420,274.32	0.00	72,972,187.77
1M-2H	N/A	N/A	0.00000 %	313,249,878.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	308,680,938.16
1B-1	03/27/23 - 04/24/23	29	8.44529 %	207,818,000.00	1,413,817.08	0.00	0.00	0.00	0.00	1,413,817.08	0.00	207,818,000.00
1B-1H	N/A	N/A	0.00000 %	10,938,291.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,938,291.00
1B-2H	N/A	N/A	0.00000 %	216,819,494.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,210,422.25
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	03/27/23 - 04/24/23	29	1.80000 %	15,495,542.04	22,468.54	0.00	0.00	0.00	0.00	22,468.54	0.00	14,415,441.83
1B-I2	03/27/23 - 04/24/23	29	1.40000 %	15,495,542.04	17,475.53	0.00	0.00	0.00	0.00	17,475.53	0.00	14,415,441.83
1B-I3	03/27/23 - 04/24/23	29	1.00000 %	15,495,542.04	12,482.52	0.00	0.00	0.00	0.00	12,482.52	0.00	14,415,441.83
1B-I4	03/27/23 - 04/24/23	29	0.60000 %	15,495,542.04	7,489.51	0.00	0.00	0.00	0.00	7,489.51	0.00	14,415,441.83
1C-I1	03/27/23 - 04/24/23	29	1.80000 %	58,556,745.94	84,907.28	0.00	0.00	0.00	0.00	84,907.28	0.00	58,556,745.94
1C-I2	03/27/23 - 04/24/23	29	1.40000 %	58,556,745.94	66,039.00	0.00	0.00	0.00	0.00	66,039.00	0.00	58,556,745.94
1C-I3	03/27/23 - 04/24/23	29	1.00000 %	58,556,745.94	47,170.71	0.00	0.00	0.00	0.00	47,170.71	0.00	58,556,745.94
1C-I4	03/27/23 - 04/24/23	29	0.60000 %	58,556,745.94	28,302.43	0.00	0.00	0.00	0.00	28,302.43	0.00	58,556,745.94
1E-A1	N/A	N/A	5.24529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.64529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.04529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.44529 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	03/27/23 - 04/24/23	29	5.24529 %	15,495,542.04	65,474.44	0.00	0.00	0.00	0.00	65,474.44	0.00	14,415,441.83
1E-B2	03/27/23 - 04/24/23	29	5.64529 %	15,495,542.04	70,467.45	0.00	0.00	0.00	0.00	70,467.45	0.00	14,415,441.83

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Apr-2023
 06-Apr-2023 3:50:23 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	03/27/23 - 04/24/23	29	6.04529 %	15,495,542.04	75,460.45	0.00	0.00	0.00	0.00	75,460.45	0.00	14,415,441.83
1E-B4	03/27/23 - 04/24/23	29	6.44529 %	15,495,542.04	80,453.46	0.00	0.00	0.00	0.00	80,453.46	0.00	14,415,441.83
1E-C1	03/27/23 - 04/24/23	29	5.24529 %	58,556,745.94	247,424.06	0.00	0.00	0.00	0.00	247,424.06	0.00	58,556,745.94
1E-C2	03/27/23 - 04/24/23	29	5.64529 %	58,556,745.94	266,292.35	0.00	0.00	0.00	0.00	266,292.35	0.00	58,556,745.94
1E-C3	03/27/23 - 04/24/23	29	6.04529 %	58,556,745.94	285,160.63	0.00	0.00	0.00	0.00	285,160.63	0.00	58,556,745.94
1E-C4	03/27/23 - 04/24/23	29	6.44529 %	58,556,745.94	304,028.92	0.00	0.00	0.00	0.00	304,028.92	0.00	58,556,745.94
1E-D1	03/27/23 - 04/24/23	29	5.24529 %	15,495,542.04	65,474.44	0.00	0.00	0.00	0.00	65,474.44	0.00	14,415,441.83
1E-D2	03/27/23 - 04/24/23	29	5.64529 %	15,495,542.04	70,467.45	0.00	0.00	0.00	0.00	70,467.45	0.00	14,415,441.83
1E-D3	03/27/23 - 04/24/23	29	6.04529 %	15,495,542.04	75,460.45	0.00	0.00	0.00	0.00	75,460.45	0.00	14,415,441.83
1E-D4	03/27/23 - 04/24/23	29	6.44529 %	15,495,542.04	80,453.46	0.00	0.00	0.00	0.00	80,453.46	0.00	14,415,441.83
1E-D5	03/27/23 - 04/24/23	29	7.04529 %	15,495,542.04	87,942.97	0.00	0.00	0.00	0.00	87,942.97	0.00	14,415,441.83
1E-F1	03/27/23 - 04/24/23	29	5.24529 %	74,052,287.98	312,898.50	0.00	0.00	0.00	0.00	312,898.50	0.00	72,972,187.77
1E-F2	03/27/23 - 04/24/23	29	5.64529 %	74,052,287.98	336,759.79	0.00	0.00	0.00	0.00	336,759.79	0.00	72,972,187.77
1E-F3	03/27/23 - 04/24/23	29	6.04529 %	74,052,287.98	360,621.09	0.00	0.00	0.00	0.00	360,621.09	0.00	72,972,187.77
1E-F4	03/27/23 - 04/24/23	29	6.44529 %	74,052,287.98	384,482.38	0.00	0.00	0.00	0.00	384,482.38	0.00	72,972,187.77
1E-F5	03/27/23 - 04/24/23	29	7.04529 %	74,052,287.98	420,274.32	0.00	0.00	0.00	0.00	420,274.32	0.00	72,972,187.77
1-X1	03/27/23 - 04/24/23	29	1.80000 %	15,495,542.04	22,468.54	0.00	0.00	0.00	0.00	22,468.54	0.00	14,415,441.83
1-X2	03/27/23 - 04/24/23	29	1.40000 %	15,495,542.04	17,475.53	0.00	0.00	0.00	0.00	17,475.53	0.00	14,415,441.83
1-X3	03/27/23 - 04/24/23	29	1.00000 %	15,495,542.04	12,482.52	0.00	0.00	0.00	0.00	12,482.52	0.00	14,415,441.83
1-X4	03/27/23 - 04/24/23	29	0.60000 %	15,495,542.04	7,489.51	0.00	0.00	0.00	0.00	7,489.51	0.00	14,415,441.83
1-Y1	03/27/23 - 04/24/23	29	1.80000 %	74,052,287.98	107,375.82	0.00	0.00	0.00	0.00	107,375.82	0.00	72,972,187.77
1-Y2	03/27/23 - 04/24/23	29	1.40000 %	74,052,287.98	83,514.52	0.00	0.00	0.00	0.00	83,514.52	0.00	72,972,187.77
1-Y3	03/27/23 - 04/24/23	29	1.00000 %	74,052,287.98	59,653.23	0.00	0.00	0.00	0.00	59,653.23	0.00	72,972,187.77
1-Y4	03/27/23 - 04/24/23	29	0.60000 %	74,052,287.98	35,791.94	0.00	0.00	0.00	0.00	35,791.94	0.00	72,972,187.77
Totals					6,476,549.46	0.00	0.00	0.00	0.00	6,476,549.46	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-Apr-2023
06-Apr-2023 3:50:23 PM

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 %	264.86596644	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	262.99145525
1M-1	353,291,000.00	5.39529 %	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	7.04529 %	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	7.04529 %	308.72772497	1.75214478	0.00000000	0.00000000	0.00000000	0.00000000	1.75214478	0.00000000	287.20818859
1M-BH	212,315,938.47	0.00000 %	308.72772493	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	287.20818861
1M-2C	58,556,745.94	7.04529 %	1000.00000000	5.67537258	0.00000000	0.00000000	0.00000000	0.00000000	5.67537258	0.00000000	1000.00000000
1M-CH	247,702,062.06	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	158,939,969.00	7.04529 %	465.91356753	2.64423306	0.00000000	0.00000000	0.00000000	0.00000000	2.64423306	0.00000000	459.11791873
1M-2H	672,333,939.00	0.00000 %	465.91412472	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	459.11848303
1B-1	207,818,000.00	8.44529 %	1000.00000000	6.80315026	0.00000000	0.00000000	0.00000000	0.00000000	6.80315026	0.00000000	1000.00000000
1B-1H	10,938,291.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,756,291.00	0.00000 %	991.14632607	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.36207755
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 %	308.72772497	0.44765528	0.00000000	0.00000000	0.00000000	0.00000000	0.44765528	0.00000000	287.20818859
1B-I2	0.00	1.40000 %	308.72772497	0.34817631	0.00000000	0.00000000	0.00000000	0.00000000	0.34817631	0.00000000	287.20818859
1B-I3	0.00	1.00000 %	308.72772497	0.24869733	0.00000000	0.00000000	0.00000000	0.00000000	0.24869733	0.00000000	287.20818859
1B-I4	0.00	0.60000 %	308.72772497	0.14921836	0.00000000	0.00000000	0.00000000	0.00000000	0.14921836	0.00000000	287.20818859
1C-I1	0.00	1.80000 %	1000.00000000	1.44999997	0.00000000	0.00000000	0.00000000	0.00000000	1.44999997	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777783	0.00000000	0.00000000	0.00000000	0.00000000	1.12777783	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555552	0.00000000	0.00000000	0.00000000	0.00000000	0.80555552	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333338	0.00000000	0.00000000	0.00000000	0.00000000	0.48333338	0.00000000	1000.00000000
1E-A1	50,191,611.53	5.24529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,191,611.53	5.64529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,191,611.53	6.04529 %	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	6.44529 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,191,611.53	5.24529 %	308.72772497	1.30448969	0.00000000	0.00000000	0.00000000	0.00000000	1.30448969	0.00000000	287.20818859
1E-B2	50,191,611.53	5.64529 %	308.72772497	1.40396867	0.00000000	0.00000000	0.00000000	0.00000000	1.40396867	0.00000000	287.20818859
1E-B3	50,191,611.53	6.04529 %	308.72772497	1.50344744	0.00000000	0.00000000	0.00000000	0.00000000	1.50344744	0.00000000	287.20818859
1E-B4	50,191,611.53	6.44529 %	308.72772497	1.60292642	0.00000000	0.00000000	0.00000000	0.00000000	1.60292642	0.00000000	287.20818859
1E-C1	58,556,745.94	5.24529 %	1000.00000000	4.22537243	0.00000000	0.00000000	0.00000000	0.00000000	4.22537243	0.00000000	1000.00000000
1E-C2	58,556,745.94	5.64529 %	1000.00000000	4.54759474	0.00000000	0.00000000	0.00000000	0.00000000	4.54759474	0.00000000	1000.00000000
1E-C3	58,556,745.94	6.04529 %	1000.00000000	4.86981688	0.00000000	0.00000000	0.00000000	0.00000000	4.86981688	0.00000000	1000.00000000
1E-C4	58,556,745.94	6.44529 %	1000.00000000	5.19203919	0.00000000	0.00000000	0.00000000	0.00000000	5.19203919	0.00000000	1000.00000000
1E-D1	100,383,223.06	5.24529 %	154.36386248	0.65224485	0.00000000	0.00000000	0.00000000	0.00000000	0.65224485	0.00000000	143.60409430
1E-D2	100,383,223.06	5.64529 %	154.36386248	0.70198433	0.00000000	0.00000000	0.00000000	0.00000000	0.70198433	0.00000000	143.60409430
1E-D3	100,383,223.06	6.04529 %	154.36386248	0.75172372	0.00000000	0.00000000	0.00000000	0.00000000	0.75172372	0.00000000	143.60409430
1E-D4	100,383,223.06	6.44529 %	154.36386248	0.80146321	0.00000000	0.00000000	0.00000000	0.00000000	0.80146321	0.00000000	143.60409430
1E-D5	100,383,223.06	7.04529 %	154.36386248	0.87607239	0.00000000	0.00000000	0.00000000	0.00000000	0.87607239	0.00000000	143.60409430
1E-F1	108,748,357.47	5.24529 %	680.95086402	2.87727104	0.00000000	0.00000000	0.00000000	0.00000000	2.87727104	0.00000000	671.01875805
1E-F2	108,748,357.47	5.64529 %	680.95086402	3.09668852	0.00000000	0.00000000	0.00000000	0.00000000	3.09668852	0.00000000	671.01875805
1E-F3	108,748,357.47	6.04529 %	680.95086402	3.31610609	0.00000000	0.00000000	0.00000000	0.00000000	3.31610609	0.00000000	671.01875805
1E-F4	108,748,357.47	6.44529 %	680.95086402	3.53552356	0.00000000	0.00000000	0.00000000	0.00000000	3.53552356	0.00000000	671.01875805
1E-F5	108,748,357.47	7.04529 %	680.95086402	3.86464982	0.00000000	0.00000000	0.00000000	0.00000000	3.86464982	0.00000000	671.01875805
1-X1	0.00	1.80000 %	154.36386165	0.22382764	0.00000000	0.00000000	0.00000000	0.00000000	0.22382764	0.00000000	143.60409352
1-X2	0.00	1.40000 %	154.36386165	0.17408815	0.00000000	0.00000000	0.00000000	0.00000000	0.17408815	0.00000000	143.60409352
1-X3	0.00	1.00000 %	154.36386165	0.12434867	0.00000000	0.00000000	0.00000000	0.00000000	0.12434867	0.00000000	143.60409352
1-X4	0.00	0.60000 %	154.36386165	0.07460918	0.00000000	0.00000000	0.00000000	0.00000000	0.07460918	0.00000000	143.60409352
1-Y1	0.00	1.80000 %	680.95086402	0.98737878	0.00000000	0.00000000	0.00000000	0.00000000	0.98737878	0.00000000	671.01875805
1-Y2	0.00	1.40000 %	680.95086402	0.76796121	0.00000000	0.00000000	0.00000000	0.00000000	0.76796121	0.00000000	671.01875805
1-Y3	0.00	1.00000 %	680.95086402	0.54854373	0.00000000	0.00000000	0.00000000	0.00000000	0.54854373	0.00000000	671.01875805
1-Y4	0.00	0.60000 %	680.95086402	0.32912626	0.00000000	0.00000000	0.00000000	0.00000000	0.32912626	0.00000000	671.01875805

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,542,430.15
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(609,071.88)
Total Deposits	2,933,358.27
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,914,191.61
Total Withdrawals (Pool Distribution Amount)	2,933,358.27
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	85,194,877.40
Total Principal Reduction Cumulative	31,859,914,181.84
Scheduled Principal Current	27,344,390.24
Scheduled Principal Cumulative	3,527,426,541.86
Unscheduled Principal Current	57,241,415.28
Unscheduled Principal Cumulative	28,329,941,767.73
Senior Reduction Amount	78,936,764.77
Subordinate Reduction Amount	5,649,040.75
Calculated Tranche Write-down Amount	609,071.88
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	74,817.66
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	6,652.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	62230
Period Reference Pool Removal Loan Count	295
Period Ending Loan Count	61935
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	11,891,344,177.60
Period PIF Loan Count Current	279
PIF Loan Count Cumulative	112464
Period PIF Loan UPB Current	46,871,188.85
PIF Loan UPB Cumulative	27,285,524,327.09
Period Partial Prepayment Amount	8,162,105.15
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	179
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	32,120,620.38
Credit Event Amount Current	2,976,175.36
Credit Event Amount Cumulative	14,964,212.71
Total Active Modified Loan Count	840
Total Active Modified Loan UPB	208,867,365.13
Libor Rate	4.845290%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.129251%
Subordinate Percentage	6.870749%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	3.750000 %	6.870000 %	6.870000 %
1M-1	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-1H	0.00	0.00	2.900000 %	6.870000 %	6.870000 %
1M-2A	0.00	0.00	2.300000 %	6.870000 %	6.870000 %
1M-2B	0.00	0.00	1.700000 %	6.190000 %	6.230000 %
1M-2C	0.00	0.00	1.000000 %	3.640000 %	3.660000 %
1M-2	0.00	0.00	1.000000 %	3.640000 %	3.660000 %
1M-2H	0.00	0.00	1.000000 %	3.640000 %	3.660000 %
1B-1	0.00	0.00	0.500000 %	1.810000 %	1.820000 %
1B-1H	0.00	0.00	0.500000 %	1.810000 %	1.820000 %
1B-2H	609,071.88	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	574	108,562,117.78	0.926778 %	0.912951 %
60 Days	120	23,712,001.63	0.193752 %	0.199406 %
90 Days	55	11,180,707.99	0.088803 %	0.094024 %
120 Days	40	8,961,437.81	0.064584 %	0.075361 %
150 Days	35	6,956,207.00	0.056511 %	0.058498 %
180+ Days	234	53,523,050.95	0.377815 %	0.450101 %
Totals	1058	212,895,523.16	1.708243 %	1.790340 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	351	95,426,599.45	74,817.66	0.078403

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988715	229,531.36	167.37	0.072918
Summary	0042989071	171,357.86	89.25	0.052084
Summary	0042990161	85,505.86	53.44	0.062499
Summary	0042990689	270,039.22	140.65	0.052085
Summary	0042991392	99,631.42	0.31	0.000311
Summary	0042992047	164,410.12	102.76	0.062502
Summary	0042992616	316,708.71	626.82	0.197917
Summary	0042994080	208,237.71	151.84	0.072917
Summary	0042994959	439,232.92	210.33	0.047886
Summary	0042996327	254,182.99	185.34	0.072916
Summary	0042996693	211,048.32	0.88	0.000417
Summary	0042997000	91,098.40	9.49	0.010417
Summary	0042999210	283,539.56	236.28	0.083332
Summary	0043000107	248,435.82	232.91	0.093751
Summary	0043000139	326,044.33	305.67	0.093751
Summary	0043001231	384,032.12	320.03	0.083334
Summary	0043002121	373,704.83	191.52	0.051249
Summary	0043002721	267,369.14	83.55	0.031249
Summary	0043004734	478,041.92	298.78	0.062501
Summary	0043004745	583,205.89	541.90	0.092917
Summary	0043004835	350,398.86	134.36	0.038345
Summary	0043004978	145,718.98	112.08	0.076915
Summary	0043005227	286,110.57	224.30	0.078396
Summary	0043005454	215,017.90	89.59	0.041666
Summary	0043005463	156,019.22	227.53	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043005541	188,676.40	58.96	0.031249
Summary	0043007027	315,532.75	197.21	0.062501
Summary	0043007084	180,607.84	301.01	0.166665
Summary	0043007924	263,945.58	82.48	0.031249
Summary	0043007942	399,087.62	370.82	0.092917
Summary	0043008142	198,328.05	165.27	0.083332
Summary	0043008349	296,320.15	185.20	0.062500
Summary	0043008605	258,946.13	215.79	0.083334
Summary	0043008729	162,842.44	125.52	0.077081
Summary	0043009223	121,778.16	154.30	0.126706
Summary	0043009895	171,968.40	250.79	0.145835
Summary	0043010779	368,508.58	460.64	0.125001
Summary	0043010911	102,741.95	107.02	0.104164
Summary	0043011345	447,717.60	416.00	0.092916
Summary	0043011387	114,160.88	130.81	0.114584
Summary	0043011482	224,474.37	161.81	0.072084
Summary	0043012772	156,000.61	97.50	0.062500
Summary	0043013742	105,502.72	87.92	0.083334
Summary	0043013785	555,948.05	405.38	0.072917
Summary	0043014727	369,024.73	153.76	0.041667
Summary	0043014979	360,589.45	413.18	0.114585
Summary	0043015619	288,572.07	266.78	0.092448
Summary	0043016247	574,372.10	179.49	0.031250
Summary	0043016526	526,906.78	219.54	0.041666
Summary	0043017262	111,499.00	11.61	0.010413
Summary	0043017323	198,350.75	144.63	0.072916
Summary	0043017542	188,615.14	137.53	0.072916
Summary	0043018058	294,508.72	2.51	0.000852
Summary	0043018610	390,731.35	529.12	0.135418
Summary	0043018804	397,558.77	289.89	0.072918
Summary	0043018931	185,999.63	70.52	0.037914
Summary	0043019573	354,896.43	362.28	0.102080
Summary	0043020086	143,008.18	59.59	0.041669
Summary	0043020147	68,750.98	21.48	0.031243

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043020563	305,919.23	254.93	0.083332
Summary	0043021188	201,213.03	20.96	0.010417
Summary	0043021543	101,690.18	52.96	0.052080
Summary	0043021629	147,059.34	153.19	0.104169
Summary	0043021923	570,217.35	593.98	0.104167
Summary	0043022057	310,869.26	259.06	0.083334
Summary	0043022079	300,909.60	156.72	0.052082
Summary	0043022819	102,000.88	9.78	0.009588
Summary	0043023286	350,217.25	36.48	0.010416
Summary	0043024114	53,149.20	44.29	0.083331
Summary	0043024193	126,734.35	118.81	0.093747
Summary	0043024826	159,147.85	66.31	0.041666
Summary	0043025610	587,757.26	489.80	0.083334
Summary	0043025624	372,991.38	271.97	0.072916
Summary	0043026268	410,550.84	213.83	0.052084
Summary	0043026610	355,631.01	185.22	0.052082
Summary	0043027378	418,409.20	305.09	0.072917
Summary	0043028411	359,202.53	112.25	0.031250
Summary	0043029082	355,722.02	296.44	0.083335
Summary	0043029746	408,036.84	340.03	0.083333
Summary	0043029765	266,291.23	194.17	0.072916
Summary	0043030314	606,799.51	568.87	0.093749
Summary	0043030910	202,211.63	189.57	0.093748
Summary	0043031916	239,254.80	249.22	0.104165
Summary	0043031968	557,914.79	755.51	0.135417
Summary	0043032203	163,562.98	51.11	0.031248
Summary	0043032700	81,630.96	110.54	0.135414
Summary	0043033397	187,501.26	195.31	0.104165
Summary	0043033428	147,029.86	179.65	0.122186
Summary	0043034369	204,512.13	213.03	0.104165
Summary	0043034643	125,155.94	13.04	0.010419
Summary	0043034961	291,941.07	60.82	0.020833
Summary	0043035160	104,864.42	90.05	0.085873
Summary	0043035796	293,925.00	183.70	0.062499

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Distribution Date: 25-Apr-2023
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043035970	244,687.18	178.42	0.072918
Summary	0043036420	309,297.49	386.62	0.124999
Summary	0043036460	333,580.38	31.97	0.009584
Summary	0043038606	100,878.61	93.73	0.092914
Summary	0043038991	122,123.60	203.54	0.166667
Summary	0043039420	206,906.87	431.06	0.208335
Summary	0043039466	421,014.41	39.83	0.009460
Summary	0043039642	226,892.17	267.54	0.117915
Summary	0043040508	123,761.09	114.99	0.092913
Summary	0043041335	81,686.43	136.14	0.166662
Summary	0043041344	359,260.62	449.08	0.125001
Summary	0043041782	82,994.09	121.03	0.145830
Summary	0043041783	70,285.56	102.50	0.145834
Summary	0043042239	243,817.14	228.58	0.093751
Summary	0043042445	167,076.90	34.81	0.020835
Summary	0043042501	196,021.85	143.60	0.073257
Summary	0043043033	483,529.11	251.84	0.052084
Summary	0043044023	290,486.50	90.78	0.031251
Summary	0043044078	400,161.96	166.73	0.041666
Summary	0043045670	248,173.45	155.11	0.062501
Summary	0043046513	185,999.48	290.62	0.156248
Summary	0043047008	423,776.99	220.72	0.052084
Summary	0043047450	193,923.16	101.00	0.052082
Summary	0043047618	103,797.49	129.75	0.125003
Summary	0043047907	162,470.48	33.85	0.020835
Summary	0043048569	614,965.44	448.41	0.072916
Summary	0043049357	142,815.88	104.14	0.072919
Summary	0043049816	256,384.74	160.24	0.062500
Summary	0043050296	215,342.36	269.18	0.125001
Summary	0043050510	363,966.24	265.39	0.072916
Summary	0043051737	335,636.53	139.85	0.041667
Summary	0043052038	236,858.81	74.02	0.031251
Summary	0043052177	355,433.02	18.03	0.005073
Summary	0043052196	209,632.63	131.02	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052353	492,295.67	425.28	0.086387
Summary	0043052368	154,911.63	43.89	0.028332
Summary	0043052554	411,013.46	299.70	0.072917
Summary	0043052557	151,971.94	174.13	0.114580
Summary	0043053268	273,343.92	261.65	0.095722
Summary	0043054381	108,316.25	28.99	0.026764
Summary	0043054701	235,952.24	196.63	0.083335
Summary	0043054857	425,116.77	590.39	0.138877
Summary	0043055485	375,087.41	156.29	0.041668
Summary	0043056714	156,673.64	81.60	0.052083
Summary	0043057136	254,311.61	271.33	0.106692
Summary	0043058838	273,390.25	170.87	0.062500
Summary	0043059118	268,233.70	251.47	0.093750
Summary	0043059200	470,011.82	293.76	0.062501
Summary	0043059790	176,848.51	18.42	0.010416
Summary	0043059994	487,098.93	558.13	0.114582
Summary	0043060003	86,329.52	62.95	0.072918
Summary	0043060406	245,968.22	76.87	0.031252
Summary	0043060764	608,247.66	1,013.75	0.166667
Summary	0043060946	378,793.23	276.20	0.072916
Summary	0043061462	449,891.55	609.23	0.135417
Summary	0043061504	345,475.49	395.86	0.114584
Summary	0043061685	199,020.80	207.31	0.104165
Summary	0043062246	129,730.09	214.45	0.165305
Summary	0043062272	152,717.61	103.52	0.067785
Summary	0043062442	106,329.46	110.76	0.104167
Summary	0043062466	243,919.44	279.49	0.114583
Summary	0043062635	143,291.75	58.51	0.040833
Summary	0043062966	203,803.99	106.15	0.052084
Summary	0043063242	183,891.65	153.24	0.083332
Summary	0043063278	209,593.82	240.16	0.114584
Summary	0043063552	301,202.37	219.63	0.072918
Summary	0043064325	346,533.42	202.97	0.058572
Summary	0043066774	241,517.23	150.95	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043068369	181,746.78	102.27	0.056271
Summary	0043068552	151,302.88	78.80	0.052081
Summary	0043068794	282,744.94	294.53	0.104168
Summary	0043069527	209,897.12	174.91	0.083331
Summary	0043069711	252,955.31	210.80	0.083335
Summary	0043070667	234,538.27	195.45	0.083334
Summary	0043070700	355,273.02	256.09	0.072083
Summary	0043070855	222,753.74	255.24	0.114584
Summary	0043070905	436,910.22	450.19	0.103039
Summary	0043070918	324,444.36	301.46	0.092916
Summary	0043070950	533,829.56	667.29	0.125001
Summary	0043070960	417,045.06	217.21	0.052083
Summary	0043071178	262,129.95	191.14	0.072918
Summary	0043071444	433,256.46	402.57	0.092917
Summary	0043071579	259,861.15	216.55	0.083333
Summary	0043071608	677,731.35	894.67	0.132010
Summary	0043071676	209,835.56	194.97	0.092916
Summary	0043073151	354,093.33	107.70	0.030416
Summary	0043074482	181,353.60	226.69	0.124999
Summary	0043075885	483,147.48	397.88	0.082352
Summary	0043076172	241,683.36	100.70	0.041666
Summary	0043076277	121,675.67	38.02	0.031247
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	386,615.40	184.69	0.047771
Summary	0043077854	380,622.32	277.54	0.072917
Summary	0043078227	338,698.72	40.60	0.011987
Summary	0043078318	201,503.43	62.97	0.031250
Summary	0043078379	95,591.69	109.53	0.114581
Summary	0043078608	142,150.91	103.65	0.072915
Summary	0043079276	230,485.32	139.25	0.060416
Summary	0043079331	323,189.42	67.33	0.020833
Summary	0043079612	167,012.79	139.18	0.083335
Summary	0043079623	172,922.70	162.12	0.093753
Summary	0043079628	161,182.51	100.74	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043079677	399,756.09	624.62	0.156250
Summary	0043079745	231,961.96	169.14	0.072917
Summary	0043079811	303,173.65	189.48	0.062499
Summary	0043080065	321,911.89	402.39	0.125000
Summary	0043080372	173,096.72	108.19	0.062503
Summary	0043080435	146,872.20	122.39	0.083331
Summary	0043080750	212,804.33	221.67	0.104166
Summary	0043081009	484,710.84	454.42	0.093751
Summary	0043081348	203,362.70	275.39	0.135418
Summary	0043081492	322,256.10	167.84	0.052083
Summary	0043081522	234,554.01	219.89	0.093748
Summary	0043081856	254,675.90	291.82	0.114585
Summary	0043082289	421,246.15	351.04	0.083334
Summary	0043082426	132,765.08	138.30	0.104169
Summary	0043082671	224,284.70	93.45	0.041666
Summary	0043082928	564,647.12	588.17	0.104166
Summary	0043083196	357,749.78	447.19	0.125001
Summary	0043083275	240,190.54	250.20	0.104167
Summary	0043083515	145,890.89	106.38	0.072918
Summary	0043083559	283,432.29	206.67	0.072917
Summary	0043083724	251,900.00	9.69	0.003847
Summary	0043083911	141,949.27	57.96	0.040831
Summary	0043084083	114,092.70	162.76	0.142656
Summary	0043084150	104,813.12	120.10	0.114585
Summary	0043084236	338,253.88	211.41	0.062500
Summary	0043084262	219,040.09	296.62	0.135418
Summary	0043084926	198,886.36	186.46	0.093752
Summary	0043085195	421,482.84	263.43	0.062501
Summary	0043085210	105,976.82	88.31	0.083330
Summary	0043085287	100,475.58	18.29	0.018203
Summary	0043085295	353,042.72	205.94	0.058333
Summary	0043085405	533,807.58	278.02	0.052082
Summary	0043085994	310,875.66	32.38	0.010416
Summary	0043086036	263,471.12	137.22	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043089192	231,275.78	120.46	0.052085
Summary	0043089487	381,480.07	354.46	0.092917
Summary	0043090825	342,365.52	213.98	0.062500
Summary	0043092160	116,649.27	24.30	0.020832
Summary	0043092343	91,100.46	66.43	0.072920
Summary	0043092896	387,789.64	121.18	0.031249
Summary	0043092921	351,442.68	329.48	0.093751
Summary	0043093410	210,423.90	131.51	0.062498
Summary	0043095135	117,496.46	110.15	0.093748
Summary	0043095536	238,855.75	172.18	0.072085
Summary	0043096266	228,098.36	47.52	0.020833
Summary	0043096812	204,413.80	149.05	0.072916
Summary	0043096828	187,727.86	136.88	0.072914
Summary	0043096857	112,678.83	58.69	0.052086
Summary	0043097646	602,344.35	313.72	0.052083
Summary	0043099839	103,840.68	86.53	0.083330
Summary	0043100214	388,927.26	526.67	0.135416
Summary	0043101332	539,608.48	449.67	0.083333
Summary	0043102995	476,280.09	446.51	0.093749
Summary	0043103114	214,538.31	201.13	0.093750
Summary	0043103396	170,130.25	159.50	0.093752
Summary	0043103875	369,858.77	231.16	0.062500
Summary	0043104805	240,779.05	125.41	0.052085
Summary	0043105244	490,191.80	408.49	0.083333
Summary	0043105873	141,344.06	88.34	0.062500
Summary	0043107168	446,019.29	325.22	0.072916
Summary	0043107177	429,544.66	127.72	0.029734
Summary	0043107624	292,177.85	91.31	0.031252
Summary	0043108059	194,911.13	203.03	0.104165
Summary	0043108581	218,076.77	227.16	0.104165
Summary	0043109588	234,684.98	146.68	0.062501
Summary	0043109733	135,010.13	14.06	0.010414
Summary	0043109915	428,382.95	293.48	0.068509
Summary	0043110438	260,377.66	135.61	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043111439	173,465.44	18.07	0.010417
Summary	0043112501	464,664.96	387.22	0.083333
Summary	0043112848	244,494.43	127.34	0.052083
Summary	0043113013	201,026.56	83.76	0.041666
Summary	0043113549	135,772.65	141.43	0.104167
Summary	0043113712	599,521.94	936.75	0.156249
Summary	0043114421	118,059.94	110.68	0.093749
Summary	0043115246	325,223.58	322.66	0.099212
Summary	0043115561	180,450.85	112.78	0.062499
Summary	0043115750	209,625.03	48.54	0.023156
Summary	0043116297	414,518.24	436.52	0.105308
Summary	0043116336	112,631.77	11.73	0.010414
Summary	0043118021	301,456.91	94.21	0.031252
Summary	0043118861	648,097.11	1,215.18	0.187500
Summary	0043119079	220,995.46	253.22	0.114582
Summary	0043120136	389,494.92	405.72	0.104166
Summary	0043120263	238,246.07	173.72	0.072916
Summary	0043120786	402,413.79	586.85	0.145832
Summary	0043121547	151,746.68	158.07	0.104167
Summary	0043122022	135,258.66	70.45	0.052085
Summary	0043122217	303,932.04	348.26	0.114585
Summary	0043122760	156,318.12	260.53	0.166667
Summary	0043124215	375,804.16	156.59	0.041668
Summary	0043124236	79,157.59	90.70	0.114582
Summary	0043125984	302,547.89	126.06	0.041666
Summary	0043126783	183,447.07	229.31	0.125001
Summary	0043127853	374,215.02	146.02	0.039020
Summary	0043127907	234,554.01	219.89	0.093748
Summary	0043129058	122,770.04	115.10	0.093753
Summary	0043129146	499,343.34	780.22	0.156249
Summary	0043130756	323,788.10	134.91	0.041666
Summary	0043131495	138,854.76	173.57	0.125001
Summary	0043132081	598,185.01	498.49	0.083334
Summary	0043132568	309,121.05	128.80	0.041667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043132952	129,362.98	54.63	0.042230
Summary	0043133194	341,082.82	142.12	0.041667
Summary	0043133704	124,212.96	103.51	0.083333
Summary	0043133878	543,012.13	339.38	0.062500
Summary	0043134464	176,107.62	152.54	0.086617
Summary	0043136619	371,899.68	271.18	0.072918
Summary	0043136848	99,468.88	62.17	0.062502
Summary	0043137024	121,431.05	101.19	0.083331
Summary	0043137245	431,501.46	359.58	0.083332
Summary	0043138886	381,764.36	278.37	0.072917
Summary	0043139417	325,337.52	67.78	0.020834
Summary	0043140083	245,897.97	76.84	0.031249
Summary	0043143098	137,524.17	171.91	0.125003
Summary	0043144094	280,956.58	117.07	0.041668
Summary	0043144135	174,758.23	163.59	0.093609
Summary	0043144838	112,064.74	46.69	0.041663
Summary	0043144944	280,448.03	146.07	0.052085
Summary	0043145622	161,664.90	168.40	0.104166
Summary	0043146073	364,727.33	417.92	0.114584
Summary	0043146210	301,769.55	87.54	0.029009
Summary	0043146228	425,513.66	620.54	0.145833
Summary	0043146898	382,969.29	438.82	0.114584
Summary	0043146960	116,855.36	133.90	0.114586
Summary	0043147108	135,650.44	28.26	0.020833
Summary	0043147249	369,737.31	500.69	0.135418
Summary	0043147338	246,815.68	359.94	0.145834
Summary	0043147523	200,576.23	41.79	0.020835
Summary	0043147538	284,252.35	177.66	0.062501
Summary	0043147822	141,110.36	88.19	0.062497
Summary	0043148396	400,447.92	166.85	0.041666
Summary	0043148665	161,402.86	196.34	0.121646
Summary	0043148700	247,564.14	180.52	0.072918
Summary	0043149184	314,537.71	294.88	0.093750
Summary	0043151264	266,098.17	83.16	0.031252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043152166	215,767.84	276.46	0.128128
Summary	0043152386	181,614.22	56.75	0.031248
Summary	0043154047	108,489.53	2.33	0.002148
Summary	0043154084	316,256.81	164.72	0.052084
Summary	0043154986	219,991.26	160.41	0.072917
Summary	0043156064	543,840.02	226.60	0.041667
Summary	0043156689	369,775.05	115.55	0.031249
Summary	0043157379	417,354.40	260.85	0.062501
Summary	0043157728	222,485.76	254.93	0.114583
Summary	0043157732	464,925.55	726.45	0.156251
Summary	0043158175	386,857.25	201.49	0.052084
Summary	0043158516	234,398.20	91.67	0.039109
Summary	0043158559	164,238.07	102.65	0.062501
Summary	0043159431	158,574.86	115.63	0.072918
Summary	0043160396	630,664.56	722.64	0.114584
Summary	0043161245	526,506.78	548.44	0.104166
Summary	0043161925	156,370.36	211.75	0.135416
Summary	0043162097	85,665.18	116.00	0.135411
Summary	0043162263	106,157.49	153.18	0.144295
Summary	0043162907	143,018.25	15.91	0.011124

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
16	2,976,175.36	598,211.60	20.100

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042991587	318,095.30	78,360.63	24.634
0042991761	446,801.62	94,276.12	21.100
0042996033	126,827.78	14,211.14	11.205
0043020155	36,616.25	67,426.36	184.143
0043020294	154,034.29	774.82	0.503
0043040479	129,568.74	14,073.66	10.862
0043050682	170,632.07	49,272.83	28.877
0043057122	346,525.46	79,348.65	22.898
0043059786	151,380.32	31,259.05	20.649
0043060535	227,342.59	11,195.16	4.924
0043062311	120,293.78	34,955.87	29.059
0043065891	247,877.35	2,945.91	1.188
0043067803	87,987.73	28,365.14	32.238
0043080027	214,545.91	55,167.40	25.714
0043122917	71,222.79	8,420.59	11.823
0043152959	126,423.38	28,158.27	22.273

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	259,345.57	10,860.28	36,325.81	14.007

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043082746	259,345.57	10,860.28	36,325.81	14.007

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
94	14,964,212.71	2,545,872.25	17.013

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042988482	87,871.13	96,352.85	109.652
0042989765	104,358.15	35,669.82	34.180
0042991587	318,095.30	78,360.63	24.634
0042991761	446,801.62	94,276.12	21.100
0042996033	126,827.78	14,211.14	11.205
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043001836	134,412.35	4,893.53	3.641
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
0043020155	36,616.25	67,426.36	184.143
0043020294	154,034.29	774.82	0.503
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	55,684.04	50.078
0043023894	115,369.13	3,121.66	2.706
0043025275	38,760.66	26,407.67	68.130
0043026773	232,478.32	5,337.60	2.296
0043033165	171,425.35	3,304.47	1.928
0043033183	182,691.78	(3,825.33)	(2.094)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043033439	47,611.26	28,502.92	59.866
0043033838	135,743.74	(2,963.45)	(2.183)
0043035844	321,215.70	(88,135.90)	(27.438)
0043036819	133,800.05	52,065.10	38.913
0043039459	70,920.54	23,110.61	32.587
0043040405	137,741.28	3,746.53	2.720
0043040479	129,568.74	14,073.66	10.862
0043041037	144,895.69	23,688.67	16.349
0043042394	161,617.32	5,411.71	3.348
0043042700	208,550.95	(28,175.12)	(13.510)
0043044680	159,157.57	39,751.34	24.976
0043044740	110,129.82	879.84	0.799
0043045871	122,830.98	4,488.89	3.655
0043046920	94,705.72	11,290.80	11.922
0043050682	170,632.07	49,272.83	28.877
0043051362	407,993.03	30,438.98	7.461
0043051781	122,657.23	72,144.73	58.818
0043057122	346,525.46	79,348.65	22.898
0043057436	241,152.72	119,142.88	49.406
0043057785	150,430.73	(1,960.34)	(1.303)
0043059527	71,104.67	7,214.98	10.147
0043059786	151,380.32	31,259.05	20.649
0043060535	227,342.59	11,195.16	4.924
0043061837	197,559.51	25,322.87	12.818
0043062311	120,293.78	34,955.87	29.059
0043062659	57,953.12	61,437.74	106.013
0043065891	247,877.35	2,945.91	1.188
0043067803	87,987.73	28,365.14	32.238
0043068667	206,698.30	59.53	0.029

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043070606	193,942.18	(1,627.86)	(0.839)
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043077310	121,600.93	3,894.76	3.203
0043079788	237,995.92	(9,985.48)	(4.196)
0043080027	214,545.91	55,167.40	25.714
0043082746	259,345.57	36,325.81	14.007
0043084725	62,342.03	(4,810.18)	(7.716)
0043086905	223,045.61	4,523.76	2.028
0043087179	70,088.71	1,149.54	1.640
0043089159	538,912.43	11,207.66	2.080
0043089478	58,081.04	64,228.38	110.584
0043090488	120,037.23	36,646.43	30.529
0043091462	53,741.25	14,009.93	26.069
0043091760	64,121.75	34,521.98	53.838
0043093053	85,292.84	2,322.97	2.724
0043093194	436,201.97	110,389.48	25.307
0043095020	158,324.99	72,273.74	45.649
0043106926	87,447.93	23,317.09	26.664
0043108983	314,254.74	83,441.12	26.552
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536
0043122917	71,222.79	8,420.59	11.823
0043128952	221,411.86	(3,432.24)	(1.550)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043143639	41,423.01	3,707.90	8.951
0043148988	163,915.78	24,127.07	14.719
0043152959	126,423.38	28,158.27	22.273
0043153142	205,778.87	4,809.89	2.337
0043153173	319,256.19	(2,681.75)	(0.840)
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534
0043156891	40,407.30	8,923.29	22.083
0043157853	212,430.50	2,549.30	1.200
0043160044	89,783.16	23,907.99	26.629
0043161191	180,922.30	77,291.13	42.721
0043161256	104,582.22	61,387.48	58.698
0043161504	65,499.84	38,618.73	58.960
0043162309	203,731.71	26,752.20	13.131

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	17	3,235,520.93	609,071.88	0.005 %	0	0.00	0.00	0.000 %	17	3,235,520.93	609,071.88	0.005 %

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	0042991587	336,000.00	4.875 %	NY	70.00	360	318,095.30	03/31/2023	78,360.63	78,360.63
Summary	0042991761	417,000.00	4.625 %	CA	76.00	360	446,801.62	03/31/2023	94,276.12	94,276.12
Summary	0042996033	135,000.00	4.125 %	TX	80.00	360	126,827.78	03/31/2023	14,211.14	14,211.14
Summary	0043020155	37,000.00	4.250 %	MN	71.00	360	36,616.25	03/31/2023	67,426.36	67,426.36
Summary	0043020294	168,000.00	4.500 %	NJ	80.00	360	154,034.29	03/31/2023	774.82	774.82
Summary	0043040479	133,000.00	4.750 %	CA	65.00	360	129,568.74	03/31/2023	14,073.66	14,073.66
Summary	0043050682	184,000.00	3.750 %	TX	80.00	360	170,632.07	03/31/2023	49,272.83	49,272.83
Summary	0043057122	356,000.00	4.500 %	NY	75.00	360	346,525.46	03/31/2023	79,348.65	79,348.65
Summary	0043059786	156,000.00	4.375 %	OH	75.00	360	151,380.32	03/31/2023	31,259.05	31,259.05
Summary	0043060535	238,000.00	4.500 %	CA	67.00	360	227,342.59	03/31/2023	11,195.16	11,195.16
Summary	0043062311	135,000.00	4.375 %	NJ	75.00	360	120,293.78	03/31/2023	34,955.87	34,955.87
Summary	0043065891	252,000.00	3.375 %	GA	80.00	360	247,877.35	03/31/2023	2,945.91	2,945.91
Summary	0043067803	93,000.00	4.125 %	PA	66.00	360	87,987.73	03/31/2023	28,365.14	28,365.14
Summary	0043080027	231,000.00	3.875 %	CA	65.00	360	214,545.91	03/31/2023	55,167.40	55,167.40
Summary	0043082746	254,000.00	4.375 %	CA	68.00	360	259,345.57	11/30/2022	10,860.28	36,325.81
Summary	0043122917	70,000.00	4.875 %	OH	80.00	360	71,222.79	03/31/2023	8,420.59	8,420.59
Summary	0043152959	135,000.00	4.000 %	MO	80.00	360	126,423.38	03/31/2023	28,158.27	28,158.27

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

* This data is currently not provided for reporting.

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

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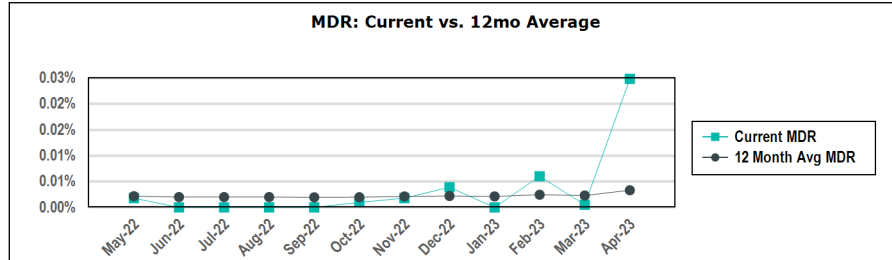
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Realized Loss Report - Collateral

Summary

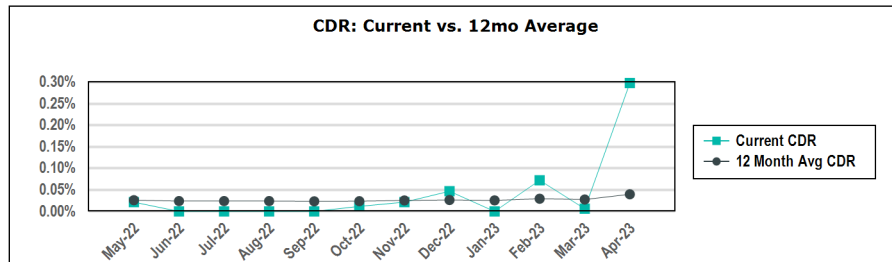
MDR

Current Month 0.025 %
3 Month Average 0.010 %
12 Month Average 0.003 %



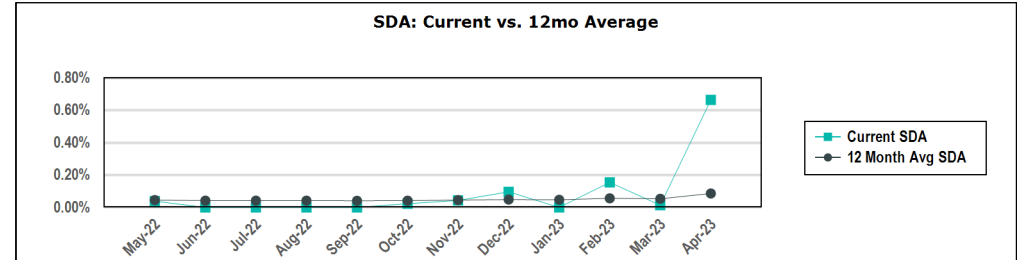
CDR

Current Month 0.298 %
3 Month Average 0.125 %
12 Month Average 0.040 %



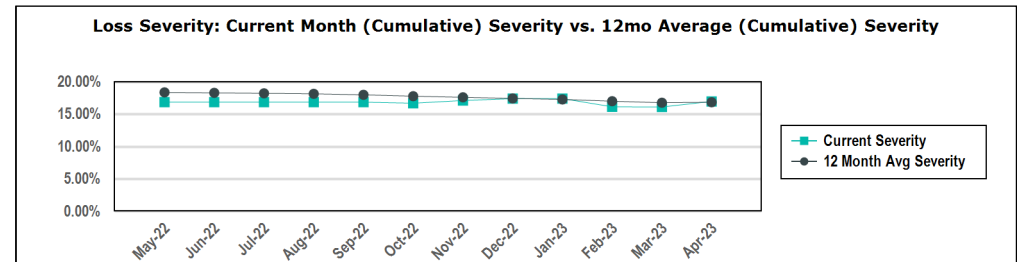
SDA

Current Month 0.665 %
3 Month Average 0.278 %
12 Month Average 0.086 %



Loss Severity

Current Month (Cumulative) 17.013 %
3 Month Average (Cumulative) 16.452 %
12 Month Average (Cumulative) 16.890 %



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	0.484 %
3 Month Average	0.444 %
12 Month Average	0.814 %

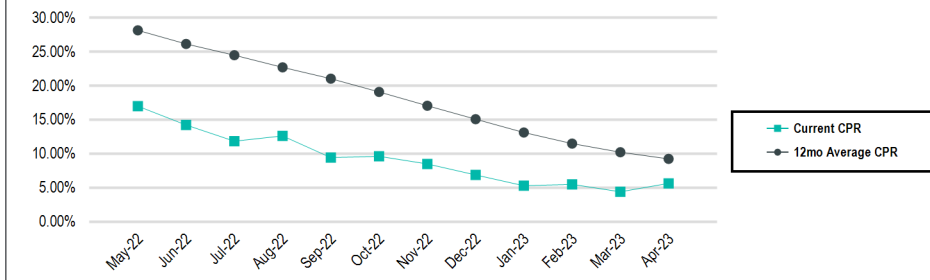
CPR

Current Month	5.657 %
3 Month Average	5.195 %
12 Month Average	9.263 %

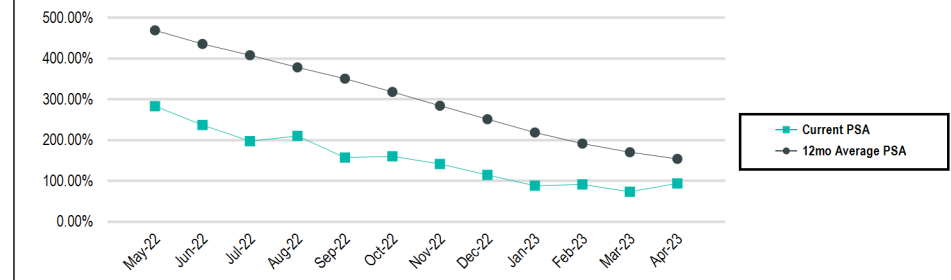
PSA

Current Month	94.290 %
3 Month Average	86.584 %
12 Month Average	154.382 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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				