

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2022
08-Feb-2022 9:12:52 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		01/31/2022	0.00000 %	13,386,913,209.70	0.00	346,399,361.88	0.00	13,040,513,847.82	346,399,361.88	0.00
1M-1	30711XNS9	02/24/2022	0.65771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	02/24/2022	2.30771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	02/24/2022	2.30771 %	233,264,943.10	463,542.86	24,266,297.16	0.00	208,998,645.93	24,729,840.02	0.00
1M-BH		01/31/2022	0.00000 %	12,277,272.11	0.00	1,277,191.20	0.00	11,000,080.91	1,277,191.20	0.00
1M-2C	30711XNV2	02/24/2022	2.30771 %	290,945,000.00	578,164.37	0.00	0.00	290,945,000.00	578,164.37	0.00
1M-CH		01/31/2022	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	02/24/2022	2.30771 %	524,209,943.10	1,041,707.23	24,266,297.16	0.00	499,943,645.93	25,308,004.39	0.00
1M-2H		01/31/2022	0.00000 %	27,591,080.11	0.00	1,277,191.20	0.00	26,313,888.91	1,277,191.20	0.00
1B-1	30711XNW0	02/24/2022	3.70771 %	207,818,000.00	663,510.98	0.00	0.00	207,818,000.00	663,510.98	0.00
1B-1H		01/31/2022	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		01/31/2022	0.00000 %	217,263,724.49	0.00	0.00	79,277.35	217,184,447.14	0.00	1,571,843.86
1A-I1	30711XNY6	02/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	02/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	02/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	02/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	02/24/2022	1.80000 %	0.00	361,560.66	0.00	0.00	0.00	361,560.66	0.00
1B-I2	30711XPJ7	02/24/2022	1.40000 %	0.00	281,213.85	0.00	0.00	0.00	281,213.85	0.00
1B-I3	30711XPL2	02/24/2022	1.00000 %	0.00	200,867.03	0.00	0.00	0.00	200,867.03	0.00
1B-I4	30711XPN8	02/24/2022	0.60000 %	0.00	120,520.22	0.00	0.00	0.00	120,520.22	0.00
1C-I1	30711XPQ1	02/24/2022	1.80000 %	0.00	450,964.75	0.00	0.00	0.00	450,964.75	0.00
1C-I2	30711XPS7	02/24/2022	1.40000 %	0.00	350,750.36	0.00	0.00	0.00	350,750.36	0.00
1C-I3	30711XPU2	02/24/2022	1.00000 %	0.00	250,535.97	0.00	0.00	0.00	250,535.97	0.00
1C-I4	30711XPW8	02/24/2022	0.60000 %	0.00	150,321.58	0.00	0.00	0.00	150,321.58	0.00
1E-A1	30711XNZ3	02/24/2022	0.50771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	02/24/2022	0.90771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	02/24/2022	1.30771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	02/24/2022	1.70771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	02/24/2022	0.50771 %	233,264,943.10	101,982.20	24,266,297.16	0.00	208,998,645.93	24,368,279.36	0.00

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPB4	02/24/2022	0.90771 %	233,264,943.10	182,329.02	24,266,297.16	0.00	208,998,645.93	24,448,626.18	0.00
1E-B3	30711XPM0	02/24/2022	1.30771 %	233,264,943.10	262,675.83	24,266,297.16	0.00	208,998,645.93	24,528,972.99	0.00
1E-B4	30711XPP3	02/24/2022	1.70771 %	233,264,943.10	343,022.64	24,266,297.16	0.00	208,998,645.93	24,609,319.80	0.00
1E-C1	30711XPR9	02/24/2022	0.50771 %	290,945,000.00	127,199.62	0.00	0.00	290,945,000.00	127,199.62	0.00
1E-C2	30711XPT5	02/24/2022	0.90771 %	290,945,000.00	227,414.01	0.00	0.00	290,945,000.00	227,414.01	0.00
1E-C3	30711XPV0	02/24/2022	1.30771 %	290,945,000.00	327,628.40	0.00	0.00	290,945,000.00	327,628.40	0.00
1E-C4	30711XPX6	02/24/2022	1.70771 %	290,945,000.00	427,842.79	0.00	0.00	290,945,000.00	427,842.79	0.00
1E-D1	30711XPY4	02/24/2022	0.50771 %	233,264,943.10	101,982.20	24,266,297.16	0.00	208,998,645.93	24,368,279.36	0.00
1E-D2	30711XPZ1	02/24/2022	0.90771 %	233,264,943.10	182,329.02	24,266,297.16	0.00	208,998,645.93	24,448,626.18	0.00
1E-D3	30711XQA5	02/24/2022	1.30771 %	233,264,943.10	262,675.83	24,266,297.16	0.00	208,998,645.93	24,528,972.99	0.00
1E-D4	30711XQB3	02/24/2022	1.70771 %	233,264,943.10	343,022.64	24,266,297.16	0.00	208,998,645.93	24,609,319.80	0.00
1E-D5	30711XQC1	02/24/2022	2.30771 %	233,264,943.10	463,542.86	24,266,297.16	0.00	208,998,645.93	24,729,840.02	0.00
1E-F1	30711XQD9	02/24/2022	0.50771 %	524,209,943.10	229,181.82	24,266,297.16	0.00	499,943,645.93	24,495,478.98	0.00
1E-F2	30711XQE7	02/24/2022	0.90771 %	524,209,943.10	409,743.02	24,266,297.16	0.00	499,943,645.93	24,676,040.18	0.00
1E-F3	30711XQF4	02/24/2022	1.30771 %	524,209,943.10	590,304.23	24,266,297.16	0.00	499,943,645.93	24,856,601.39	0.00
1E-F4	30711XQG2	02/24/2022	1.70771 %	524,209,943.10	770,865.43	24,266,297.16	0.00	499,943,645.93	25,037,162.59	0.00
1E-F5	30711XQH0	02/24/2022	2.30771 %	524,209,943.10	1,041,707.23	24,266,297.16	0.00	499,943,645.93	25,308,004.39	0.00
1-X1	30711XQJ6	02/24/2022	1.80000 %	0.00	361,560.66	0.00	0.00	0.00	361,560.66	0.00
1-X2	30711XQK3	02/24/2022	1.40000 %	0.00	281,213.85	0.00	0.00	0.00	281,213.85	0.00
1-X3	30711XQL1	02/24/2022	1.00000 %	0.00	200,867.03	0.00	0.00	0.00	200,867.03	0.00
1-X4	30711XQM9	02/24/2022	0.60000 %	0.00	120,520.22	0.00	0.00	0.00	120,520.22	0.00
1-Y1	30711XQN7	02/24/2022	1.80000 %	0.00	812,525.41	0.00	0.00	0.00	812,525.41	0.00
1-Y2	30711XQP2	02/24/2022	1.40000 %	0.00	631,964.21	0.00	0.00	0.00	631,964.21	0.00
1-Y3	30711XQQ0	02/24/2022	1.00000 %	0.00	451,403.01	0.00	0.00	0.00	451,403.01	0.00
1-Y4	30711XQR8	02/24/2022	0.60000 %	0.00	270,841.80	0.00	0.00	0.00	270,841.80	0.00
Totals				20,810,749,475.01	14,440,004.84	737,214,498.84	79,277.35	20,073,455,698.66	751,654,503.68	1,571,843.86

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

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Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	13,386,913,209.70	28,856,111.04	317,543,250.84	0.00	0.00	346,399,361.88	13,040,513,847.82	0.30967305	346,399,361.88
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	249,382,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	13,125,550.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	249,382,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.83806628	24,266,297.16
1M-BH	13,125,550.00	12,277,272.11	106,466.10	1,170,725.11	0.00	0.00	1,277,191.20	11,000,080.91	0.83806628	1,277,191.20
1M-2C	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1M-CH	15,313,808.00	15,313,808.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00	1.00000000	0.00
1M-2	789,709,000.00	524,209,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	499,943,645.93	0.63307325	24,266,297.16
1M-2H	41,564,908.00	27,591,080.11	106,466.10	1,170,725.11	0.00	0.00	1,277,191.20	26,313,888.91	0.63307945	1,277,191.20
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	217,263,724.49	0.00	0.00	0.00	79,277.35	79,277.35	217,184,447.14	0.99281463	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	249,382,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	249,382,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	249,382,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	249,382,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	249,382,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.83806628	24,266,297.16
1E-B2	249,382,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.83806628	24,266,297.16
1E-B3	249,382,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.83806628	24,266,297.16

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Series 2017-C05



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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	249,382,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.83806628	24,266,297.16
1E-C1	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C2	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C3	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-C4	290,945,000.00	290,945,000.00	0.00	0.00	0.00	0.00	0.00	290,945,000.00	1.00000000	0.00
1E-D1	498,764,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.41903314	24,266,297.16
1E-D2	498,764,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.41903314	24,266,297.16
1E-D3	498,764,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.41903314	24,266,297.16
1E-D4	498,764,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.41903314	24,266,297.16
1E-D5	498,764,000.00	233,264,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	208,998,645.93	0.41903314	24,266,297.16
1E-F1	540,327,000.00	524,209,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	499,943,645.93	0.92526127	24,266,297.16
1E-F2	540,327,000.00	524,209,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	499,943,645.93	0.92526127	24,266,297.16
1E-F3	540,327,000.00	524,209,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	499,943,645.93	0.92526127	24,266,297.16
1E-F4	540,327,000.00	524,209,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	499,943,645.93	0.92526127	24,266,297.16
1E-F5	540,327,000.00	524,209,943.10	2,022,827.87	22,243,469.29	0.00	0.00	24,266,297.16	499,943,645.93	0.92526127	24,266,297.16
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	52,936,823,264.00	20,810,749,475.01	61,434,289.16	675,780,209.70	0.00	79,277.35	737,293,776.19	20,073,455,698.66	0.37919645	737,214,498.84

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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	317.89899945	0.68524601	7.54069890	0.00000000	0.00000000	8.22594491	309.67305454	0.30967305	8.22594491
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	249,382,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	13,125,550.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	249,382,000.00	935.37201201	8.11136277	89.19436563	0.00000000	0.00000000	97.30572840	838.06628357	0.83806628	97.30572840
1M-BH	13,125,550.00	935.37201184	8.11136295	89.19436595	0.00000000	0.00000000	97.30572814	838.06628370	0.83806628	97.30572814
1M-2C	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	15,313,808.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	789,709,000.00	663.80140419	2.56148514	28.16666556	0.00000000	0.00000000	30.72815070	633.07325348	0.63307325	30.72815070
1M-2H	41,564,908.00	663.80707760	2.56144197	28.16619034	0.00000000	0.00000000	30.72763207	633.07944553	0.63307945	30.72763207
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	993.17703503	0.00000000	0.00000000	0.00000000	0.36240032	0.36240032	992.81463471	0.99281463	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	249,382,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	249,382,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	249,382,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	249,382,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	249,382,000.00	935.37201201	8.11136277	89.19436563	0.00000000	0.00000000	97.30572840	838.06628357	0.83806628	97.30572840
1E-B2	249,382,000.00	935.37201201	8.11136277	89.19436563	0.00000000	0.00000000	97.30572840	838.06628357	0.83806628	97.30572840
1E-B3	249,382,000.00	935.37201201	8.11136277	89.19436563	0.00000000	0.00000000	97.30572840	838.06628357	0.83806628	97.30572840

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2022
08-Feb-2022 9:12:52 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	249,382,000.00	935.37201201	8.11136277	89.19436563	0.00000000	0.00000000	97.30572840	838.06628357	0.83806628	97.30572840
1E-C1	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	290,945,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	498,764,000.00	467.68600601	4.05568138	44.59718282	0.00000000	0.00000000	48.65286420	419.03314179	0.41903314	48.65286420
1E-D2	498,764,000.00	467.68600601	4.05568138	44.59718282	0.00000000	0.00000000	48.65286420	419.03314179	0.41903314	48.65286420
1E-D3	498,764,000.00	467.68600601	4.05568138	44.59718282	0.00000000	0.00000000	48.65286420	419.03314179	0.41903314	48.65286420
1E-D4	498,764,000.00	467.68600601	4.05568138	44.59718282	0.00000000	0.00000000	48.65286420	419.03314179	0.41903314	48.65286420
1E-D5	498,764,000.00	467.68600601	4.05568138	44.59718282	0.00000000	0.00000000	48.65286420	419.03314179	0.41903314	48.65286420
1E-F1	540,327,000.00	970.17166105	3.74371051	41.16668108	0.00000000	0.00000000	44.91039160	925.26126943	0.92526127	44.91039160
1E-F2	540,327,000.00	970.17166105	3.74371051	41.16668108	0.00000000	0.00000000	44.91039160	925.26126943	0.92526127	44.91039160
1E-F3	540,327,000.00	970.17166105	3.74371051	41.16668108	0.00000000	0.00000000	44.91039160	925.26126943	0.92526127	44.91039160
1E-F4	540,327,000.00	970.17166105	3.74371051	41.16668108	0.00000000	0.00000000	44.91039160	925.26126943	0.92526127	44.91039160
1E-F5	540,327,000.00	970.17166105	3.74371051	41.16668108	0.00000000	0.00000000	44.91039160	925.26126943	0.92526127	44.91039160
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-Feb-2022
 08-Feb-2022 9:12:52 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 %	13,386,913,209.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,040,513,847.82
1M-1	N/A	N/A	0.65771 %	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	2.30771 %	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	01/25/22 - 02/24/22	31	2.30771 %	233,264,943.10	463,542.86	0.00	0.00	0.00	0.00	463,542.86	0.00	208,998,645.93
1M-BH	N/A	N/A	0.00000 %	12,277,272.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,000,080.91
1M-2C	01/25/22 - 02/24/22	31	2.30771 %	290,945,000.00	578,164.37	0.00	0.00	0.00	0.00	578,164.37	0.00	290,945,000.00
1M-CH	N/A	N/A	0.00000 %	15,313,808.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,313,808.00
1M-2	01/25/22 - 02/24/22	31	2.30771 %	524,209,943.10	1,041,707.23	0.00	0.00	0.00	0.00	1,041,707.23	0.00	499,943,645.93
1M-2H	N/A	N/A	0.00000 %	27,591,080.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	26,313,888.91
1B-1	01/25/22 - 02/24/22	31	3.70771 %	207,818,000.00	663,510.98	0.00	0.00	0.00	0.00	663,510.98	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 %	217,263,724.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,184,447.14
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	01/25/22 - 02/24/22	31	1.80000 %	233,264,943.10	361,560.66	0.00	0.00	0.00	0.00	361,560.66	0.00	208,998,645.93
1B-I2	01/25/22 - 02/24/22	31	1.40000 %	233,264,943.10	281,213.85	0.00	0.00	0.00	0.00	281,213.85	0.00	208,998,645.93
1B-I3	01/25/22 - 02/24/22	31	1.00000 %	233,264,943.10	200,867.03	0.00	0.00	0.00	0.00	200,867.03	0.00	208,998,645.93
1B-I4	01/25/22 - 02/24/22	31	0.60000 %	233,264,943.10	120,520.22	0.00	0.00	0.00	0.00	120,520.22	0.00	208,998,645.93
1C-I1	01/25/22 - 02/24/22	31	1.80000 %	290,945,000.00	450,964.75	0.00	0.00	0.00	0.00	450,964.75	0.00	290,945,000.00
1C-I2	01/25/22 - 02/24/22	31	1.40000 %	290,945,000.00	350,750.36	0.00	0.00	0.00	0.00	350,750.36	0.00	290,945,000.00
1C-I3	01/25/22 - 02/24/22	31	1.00000 %	290,945,000.00	250,535.97	0.00	0.00	0.00	0.00	250,535.97	0.00	290,945,000.00
1C-I4	01/25/22 - 02/24/22	31	0.60000 %	290,945,000.00	150,321.58	0.00	0.00	0.00	0.00	150,321.58	0.00	290,945,000.00
1E-A1	N/A	N/A	0.50771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	0.90771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	1.30771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	1.70771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	01/25/22 - 02/24/22	31	0.50771 %	233,264,943.10	101,982.20	0.00	0.00	0.00	0.00	101,982.20	0.00	208,998,645.93
1E-B2	01/25/22 - 02/24/22	31	0.90771 %	233,264,943.10	182,329.02	0.00	0.00	0.00	0.00	182,329.02	0.00	208,998,645.93

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:12:53 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	01/25/22 - 02/24/22	31	1.30771 %	233,264,943.10	262,675.83	0.00	0.00	0.00	0.00	262,675.83	0.00	208,998,645.93
1E-B4	01/25/22 - 02/24/22	31	1.70771 %	233,264,943.10	343,022.64	0.00	0.00	0.00	0.00	343,022.64	0.00	208,998,645.93
1E-C1	01/25/22 - 02/24/22	31	0.50771 %	290,945,000.00	127,199.62	0.00	0.00	0.00	0.00	127,199.62	0.00	290,945,000.00
1E-C2	01/25/22 - 02/24/22	31	0.90771 %	290,945,000.00	227,414.01	0.00	0.00	0.00	0.00	227,414.01	0.00	290,945,000.00
1E-C3	01/25/22 - 02/24/22	31	1.30771 %	290,945,000.00	327,628.40	0.00	0.00	0.00	0.00	327,628.40	0.00	290,945,000.00
1E-C4	01/25/22 - 02/24/22	31	1.70771 %	290,945,000.00	427,842.79	0.00	0.00	0.00	0.00	427,842.79	0.00	290,945,000.00
1E-D1	01/25/22 - 02/24/22	31	0.50771 %	233,264,943.10	101,982.20	0.00	0.00	0.00	0.00	101,982.20	0.00	208,998,645.93
1E-D2	01/25/22 - 02/24/22	31	0.90771 %	233,264,943.10	182,329.02	0.00	0.00	0.00	0.00	182,329.02	0.00	208,998,645.93
1E-D3	01/25/22 - 02/24/22	31	1.30771 %	233,264,943.10	262,675.83	0.00	0.00	0.00	0.00	262,675.83	0.00	208,998,645.93
1E-D4	01/25/22 - 02/24/22	31	1.70771 %	233,264,943.10	343,022.64	0.00	0.00	0.00	0.00	343,022.64	0.00	208,998,645.93
1E-D5	01/25/22 - 02/24/22	31	2.30771 %	233,264,943.10	463,542.86	0.00	0.00	0.00	0.00	463,542.86	0.00	208,998,645.93
1E-F1	01/25/22 - 02/24/22	31	0.50771 %	524,209,943.10	229,181.82	0.00	0.00	0.00	0.00	229,181.82	0.00	499,943,645.93
1E-F2	01/25/22 - 02/24/22	31	0.90771 %	524,209,943.10	409,743.02	0.00	0.00	0.00	0.00	409,743.02	0.00	499,943,645.93
1E-F3	01/25/22 - 02/24/22	31	1.30771 %	524,209,943.10	590,304.23	0.00	0.00	0.00	0.00	590,304.23	0.00	499,943,645.93
1E-F4	01/25/22 - 02/24/22	31	1.70771 %	524,209,943.10	770,865.43	0.00	0.00	0.00	0.00	770,865.43	0.00	499,943,645.93
1E-F5	01/25/22 - 02/24/22	31	2.30771 %	524,209,943.10	1,041,707.23	0.00	0.00	0.00	0.00	1,041,707.23	0.00	499,943,645.93
1-X1	01/25/22 - 02/24/22	31	1.80000 %	233,264,943.10	361,560.66	0.00	0.00	0.00	0.00	361,560.66	0.00	208,998,645.93
1-X2	01/25/22 - 02/24/22	31	1.40000 %	233,264,943.10	281,213.85	0.00	0.00	0.00	0.00	281,213.85	0.00	208,998,645.93
1-X3	01/25/22 - 02/24/22	31	1.00000 %	233,264,943.10	200,867.03	0.00	0.00	0.00	0.00	200,867.03	0.00	208,998,645.93
1-X4	01/25/22 - 02/24/22	31	0.60000 %	233,264,943.10	120,520.22	0.00	0.00	0.00	0.00	120,520.22	0.00	208,998,645.93
1-Y1	01/25/22 - 02/24/22	31	1.80000 %	524,209,943.10	812,525.41	0.00	0.00	0.00	0.00	812,525.41	0.00	499,943,645.93
1-Y2	01/25/22 - 02/24/22	31	1.40000 %	524,209,943.10	631,964.21	0.00	0.00	0.00	0.00	631,964.21	0.00	499,943,645.93
1-Y3	01/25/22 - 02/24/22	31	1.00000 %	524,209,943.10	451,403.01	0.00	0.00	0.00	0.00	451,403.01	0.00	499,943,645.93
1-Y4	01/25/22 - 02/24/22	31	0.60000 %	524,209,943.10	270,841.80	0.00	0.00	0.00	0.00	270,841.80	0.00	499,943,645.93
Totals					14,440,004.84	0.00	0.00	0.00	0.00	14,440,004.84	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-Feb-2022
08-Feb-2022 9:12:53 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 %	317.89899945	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	309.67305454
1M-1	353,291,000.00	0.65771 %	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	249,382,000.00	2.30771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	13,125,550.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	249,382,000.00	2.30771 %	935.37201201	1.85876631	0.00000000	0.00000000	0.00000000	0.00000000	1.85876631	0.00000000	838.06628357
1M-BH	13,125,550.00	0.00000 %	935.37201184	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	838.06628370
1M-2C	290,945,000.00	2.30771 %	1000.00000000	1.98719473	0.00000000	0.00000000	0.00000000	0.00000000	1.98719473	0.00000000	1000.00000000
1M-CH	15,313,808.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	789,709,000.00	2.30771 %	663.80140419	1.31910264	0.00000000	0.00000000	0.00000000	0.00000000	1.31910264	0.00000000	633.07325348
1M-2H	41,564,908.00	0.00000 %	663.80707760	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	633.07944553
1B-1	207,818,000.00	3.70771 %	1000.00000000	3.19275029	0.00000000	0.00000000	0.00000000	0.00000000	3.19275029	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 %	993.17703503	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.81463471
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 %	935.37201201	1.44982661	0.00000000	0.00000000	0.00000000	0.00000000	1.44982661	0.00000000	838.06628357
1B-I2	0.00	1.40000 %	935.37201201	1.12764293	0.00000000	0.00000000	0.00000000	0.00000000	1.12764293	0.00000000	838.06628357
1B-I3	0.00	1.00000 %	935.37201201	0.80545922	0.00000000	0.00000000	0.00000000	0.00000000	0.80545922	0.00000000	838.06628357
1B-I4	0.00	0.60000 %	935.37201201	0.48327554	0.00000000	0.00000000	0.00000000	0.00000000	0.48327554	0.00000000	838.06628357
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666666	0.00000000	0.00000000	0.00000000	0.00000000	0.51666666	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.50771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	249,382,000.00	0.90771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	249,382,000.00	1.30771 %	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	249,382,000.00	1.70771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	249,382,000.00	0.50771 %	935.37201201	0.40893970	0.00000000	0.00000000	0.00000000	0.00000000	0.40893970	0.00000000	838.06628357
1E-B2	249,382,000.00	0.90771 %	935.37201201	0.73112342	0.00000000	0.00000000	0.00000000	0.00000000	0.73112342	0.00000000	838.06628357
1E-B3	249,382,000.00	1.30771 %	935.37201201	1.05330710	0.00000000	0.00000000	0.00000000	0.00000000	1.05330710	0.00000000	838.06628357
1E-B4	249,382,000.00	1.70771 %	935.37201201	1.37549077	0.00000000	0.00000000	0.00000000	0.00000000	1.37549077	0.00000000	838.06628357
1E-C1	290,945,000.00	0.50771 %	1000.00000000	0.43719473	0.00000000	0.00000000	0.00000000	0.00000000	0.43719473	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.90771 %	1000.00000000	0.78163918	0.00000000	0.00000000	0.00000000	0.00000000	0.78163918	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.30771 %	1000.00000000	1.12608362	0.00000000	0.00000000	0.00000000	0.00000000	1.12608362	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.70771 %	1000.00000000	1.47052807	0.00000000	0.00000000	0.00000000	0.00000000	1.47052807	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.50771 %	467.68600601	0.20446985	0.00000000	0.00000000	0.00000000	0.00000000	0.20446985	0.00000000	419.03314179
1E-D2	498,764,000.00	0.90771 %	467.68600601	0.36556171	0.00000000	0.00000000	0.00000000	0.00000000	0.36556171	0.00000000	419.03314179
1E-D3	498,764,000.00	1.30771 %	467.68600601	0.52665355	0.00000000	0.00000000	0.00000000	0.00000000	0.52665355	0.00000000	419.03314179
1E-D4	498,764,000.00	1.70771 %	467.68600601	0.68774539	0.00000000	0.00000000	0.00000000	0.00000000	0.68774539	0.00000000	419.03314179
1E-D5	498,764,000.00	2.30771 %	467.68600601	0.92938316	0.00000000	0.00000000	0.00000000	0.00000000	0.92938316	0.00000000	419.03314179
1E-F1	540,327,000.00	0.50771 %	970.17166105	0.42415393	0.00000000	0.00000000	0.00000000	0.00000000	0.42415393	0.00000000	925.26126943
1E-F2	540,327,000.00	0.90771 %	970.17166105	0.75832416	0.00000000	0.00000000	0.00000000	0.00000000	0.75832416	0.00000000	925.26126943
1E-F3	540,327,000.00	1.30771 %	970.17166105	1.09249442	0.00000000	0.00000000	0.00000000	0.00000000	1.09249442	0.00000000	925.26126943
1E-F4	540,327,000.00	1.70771 %	970.17166105	1.42666465	0.00000000	0.00000000	0.00000000	0.00000000	1.42666465	0.00000000	925.26126943
1E-F5	540,327,000.00	2.30771 %	970.17166105	1.92792000	0.00000000	0.00000000	0.00000000	0.00000000	1.92792000	0.00000000	925.26126943
1-X1	0.00	1.80000 %	467.68600601	0.72491331	0.00000000	0.00000000	0.00000000	0.00000000	0.72491331	0.00000000	419.03314179
1-X2	0.00	1.40000 %	467.68600601	0.56382147	0.00000000	0.00000000	0.00000000	0.00000000	0.56382147	0.00000000	419.03314179
1-X3	0.00	1.00000 %	467.68600601	0.40272961	0.00000000	0.00000000	0.00000000	0.00000000	0.40272961	0.00000000	419.03314179
1-X4	0.00	0.60000 %	467.68600601	0.24163777	0.00000000	0.00000000	0.00000000	0.00000000	0.24163777	0.00000000	419.03314179
1-Y1	0.00	1.80000 %	970.17166105	1.50376607	0.00000000	0.00000000	0.00000000	0.00000000	1.50376607	0.00000000	925.26126943
1-Y2	0.00	1.40000 %	970.17166105	1.16959584	0.00000000	0.00000000	0.00000000	0.00000000	1.16959584	0.00000000	925.26126943
1-Y3	0.00	1.00000 %	970.17166105	0.83542560	0.00000000	0.00000000	0.00000000	0.00000000	0.83542560	0.00000000	925.26126943
1-Y4	0.00	0.60000 %	970.17166105	0.50125535	0.00000000	0.00000000	0.00000000	0.00000000	0.50125535	0.00000000	925.26126943

(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	26,069,959.38
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(79,277.35)
Total Deposits	25,990,682.03
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	25,971,515.37
Total Withdrawals (Pool Distribution Amount)	25,990,682.03
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	372,022,127.60
Total Principal Reduction Cumulative	29,748,546,238.62
Scheduled Principal Current	30,985,405.01
Scheduled Principal Cumulative	3,130,636,148.51
Unscheduled Principal Current	340,957,445.24
Unscheduled Principal Cumulative	26,616,338,242.75
Senior Reduction Amount	346,399,361.88
Subordinate Reduction Amount	25,543,488.37
Calculated Tranche Write-down Amount	79,277.35
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	7,306.25
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,885.86
Informational Reporting	
At Issuance Loan Count	174672
Period Beginning Loan Count	72086
Period Reference Pool Removal Loan Count	1610
Period Ending Loan Count	70476
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	14,002,712,120.82
Period PIF Loan Count Current	1609
PIF Loan Count Cumulative	103967
Period PIF Loan UPB Current	329,807,894.07
PIF Loan UPB Cumulative	25,702,611,557.71
Period Partial Prepayment Amount	11,995,306.84
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	171
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	30,573,965.67
Credit Event Amount Current	314,254.74
Credit Event Amount Cumulative	8,062,413.26
Total Active Modified Loan Count	607
Total Active Modified Loan UPB	141,144,599.50
Libor Rate	0.107710%

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Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.128074%
Subordinate Percentage	6.871926%
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 %	5.160000 %	5.300000 %
1M-2C	0.00	0.00	1.000000 %	3.030000 %	3.110000 %
1M-2	0.00	0.00	1.000000 %	3.030000 %	3.110000 %
1M-2H	0.00	0.00	1.000000 %	3.030000 %	3.110000 %
1B-1	0.00	0.00	0.500000 %	1.510000 %	1.550000 %
1B-1H	0.00	0.00	0.500000 %	1.510000 %	1.550000 %
1B-2H	79,277.35	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	520	106,870,548.82	0.737840 %	0.763213 %
60 Days	137	27,801,071.23	0.194392 %	0.198541 %
90 Days	73	16,120,553.86	0.103581 %	0.115125 %
120 Days	70	14,114,123.56	0.099325 %	0.100796 %
150 Days	53	12,791,081.14	0.075203 %	0.091347 %
180+ Days	891	212,559,603.31	1.264260 %	1.517989 %
Totals	1744	390,256,981.92	2.474601 %	2.787010 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	60	15,407,457.85	7,306.25	0.047420

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988003	179,706.93	37.44	0.020834
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	169,187.53	105.74	0.062499
Summary	0042996693	213,605.48	0.89	0.000417
Summary	0042997797	487,937.05	290.23	0.059481
Summary	0042999210	285,579.23	237.98	0.083332
Summary	0043004835	355,016.52	134.36	0.037846
Summary	0043004978	146,191.45	112.08	0.076667
Summary	0043005227	278,011.78	224.30	0.080680
Summary	0043007027	320,828.14	200.52	0.062501
Summary	0043012772	160,880.90	100.55	0.062500
Summary	0043013073	145,565.11	3.72	0.002556
Summary	0043013788	430,136.02	89.61	0.020833
Summary	0043016037	197,762.59	206.00	0.104165
Summary	0043018058	273,384.18	2.51	0.000918
Summary	0043018804	367,489.55	267.96	0.072916
Summary	0043021447	353,769.64	353.61	0.099955
Summary	0043022301	119,988.88	62.49	0.052080
Summary	0043030352	426,472.42	99.40	0.023307
Summary	0043033428	148,015.50	179.85	0.121508
Summary	0043035160	105,828.40	90.05	0.085091
Summary	0043039466	426,360.10	39.83	0.009342
Summary	0043042445	169,324.62	35.28	0.020836
Summary	0043052038	239,903.44	74.97	0.031250
Summary	0043052177	361,000.15	18.03	0.004994

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043052368	157,062.06	43.89	0.027944
Summary	0043054381	109,696.68	28.99	0.026427
Summary	0043054857	431,476.74	599.00	0.138826
Summary	0043062614	119,520.70	1.81	0.001514
Summary	0043066369	270,622.35	75.02	0.027721
Summary	0043069109	151,607.84	21.08	0.013904
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	391,937.09	186.36	0.047548
Summary	0043078227	343,636.12	40.60	0.011815
Summary	0043078318	204,835.27	64.01	0.031250
Summary	0043080117	366,353.82	136.02	0.037128
Summary	0043083724	255,685.53	9.69	0.003790
Summary	0043085287	101,574.60	18.29	0.018006
Summary	0043087513	366,281.84	33.21	0.009067
Summary	0043095135	119,304.86	111.85	0.093751
Summary	0043104805	244,619.82	127.41	0.052085
Summary	0043107177	435,720.37	127.72	0.029312
Summary	0043109915	433,970.34	293.48	0.067627
Summary	0043115750	195,478.40	48.54	0.024831
Summary	0043116297	420,459.51	442.71	0.105292
Summary	0043120136	395,584.34	412.07	0.104167
Summary	0043121547	158,099.35	164.69	0.104169
Summary	0043126752	115,886.99	72.43	0.062501
Summary	0043127853	379,404.11	147.64	0.038914
Summary	0043129146	454,542.21	110.77	0.024370
Summary	0043132952	131,077.05	54.99	0.041952
Summary	0043146210	305,520.83	87.54	0.028653
Summary	0043146960	118,572.34	135.86	0.114580
Summary	0043153824	541,105.22	238.07	0.043997
Summary	0043154047	111,620.10	2.33	0.002087
Summary	0043157728	211,293.45	44.02	0.020834
Summary	0043158516	234,751.46	91.67	0.039050
Summary	0043160353	234,401.35	73.25	0.031250
Summary	0043162263	107,316.25	154.03	0.143529

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043162907	144,812.55	15.91	0.010987

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Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	314,254.74	79,270.27	25.225

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043108983	314,254.74	79,270.27	25.225

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	137,741.28	7.08	3,746.53	2.720

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043040405	137,741.28	7.08	3,746.53	2.720

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 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Distribution Date: 25-Feb-2022
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
58	8,062,413.26	1,571,847.36	19.496

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0042989765	104,358.15	35,669.82	34.180
0042996776	74,478.35	28,042.19	37.651
0042997201	126,518.35	20,077.27	15.869
0043001717	131,940.32	75,848.23	57.487
0043004375	39,047.39	614.27	1.573
0043009240	78,923.64	49,147.39	62.272
0043011204	99,287.58	81,081.89	81.664
0043020093	130,106.50	2,959.79	2.275
0043022063	324,410.38	25,221.18	7.774
0043023833	111,194.70	56,844.20	51.121
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
0043033439	47,611.26	28,502.92	59.866
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
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

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Series 2017-C05



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043044740	110,129.82	879.84	0.799
0043046920	94,705.72	11,290.80	11.922
0043051781	122,657.23	72,144.73	58.818
0043059527	71,104.67	7,214.98	10.147
0043061837	197,559.51	25,322.87	12.818
0043068667	206,698.30	59.53	0.029
0043070606	193,942.18	(1,627.86)	(0.839)
0043073785	122,577.60	31,912.56	26.035
0043076660	34,339.70	(3,722.44)	(10.840)
0043087179	70,088.71	1,149.54	1.640
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
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	79,270.27	25.225
0043114904	131,379.35	64,687.76	49.237
0043116867	94,423.60	8,398.47	8.894
0043122768	127,911.96	78,711.66	61.536
0043134054	155,168.67	7,164.41	4.617
0043137560	80,357.73	49,283.26	61.330
0043140016	430,695.95	5,746.02	1.334
0043142120	205,555.34	5,180.53	2.520
0043143639	41,423.01	3,707.90	8.951
0043153142	205,778.87	4,809.89	2.337
0043155113	129,557.68	11,291.01	8.715
0043155657	54,405.90	43,815.46	80.534

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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

Connecticut Avenue Securities

Credit-Linked Notes

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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	2	451,996.02	79,277.35	0.001 %	0	0.00	0.00	0.000 %	2	451,996.02	79,277.35	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	0043040405	145,000.00	3.875 %	AZ	66.00	360	137,741.28	12/31/2021	7.08	3,746.53
Summary	0043108983	329,000.00	3.750 %	AL	80.00	360	314,254.74	01/31/2022	79,270.27	79,270.27

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.

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05

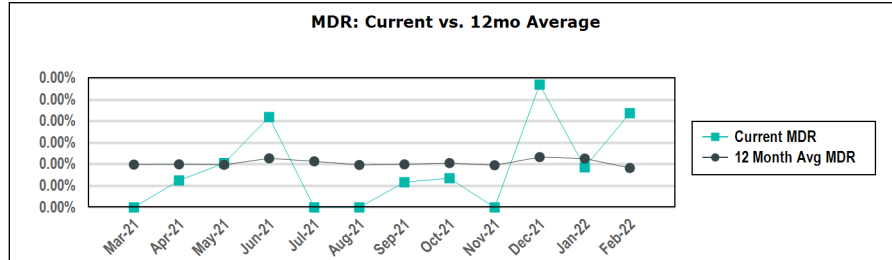
Distribution Date: 25-Feb-2022
08-Feb-2022 9:12:54 AM

Realized Loss Report - Collateral

Summary

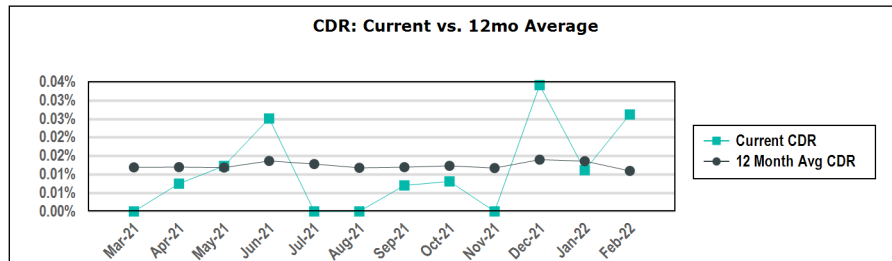
MDR

Current Month 0.002 %
3 Month Average 0.002 %
12 Month Average 0.001 %



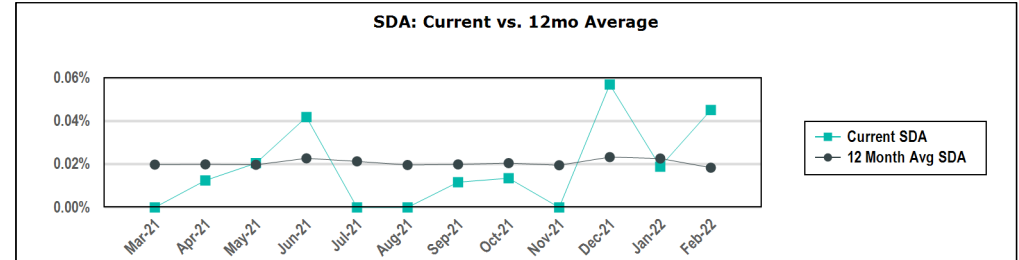
CDR

Current Month 0.026 %
3 Month Average 0.024 %
12 Month Average 0.011 %



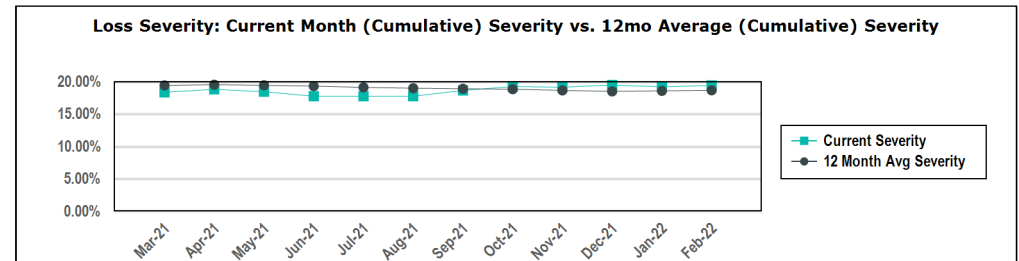
SDA

Current Month 0.045 %
3 Month Average 0.040 %
12 Month Average 0.018 %



Loss Severity

Current Month (Cumulative) 19.496 %
3 Month Average (Cumulative) 19.441 %
12 Month Average (Cumulative) 18.738 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month	2.378 %
3 Month Average	2.725 %
12 Month Average	3.472 %

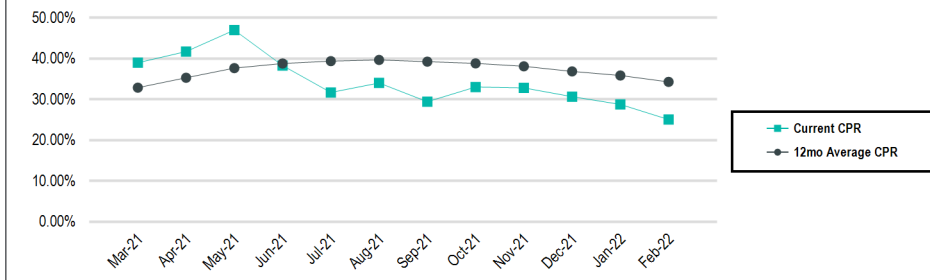
CPR

Current Month	25.081 %
3 Month Average	28.187 %
12 Month Average	34.310 %

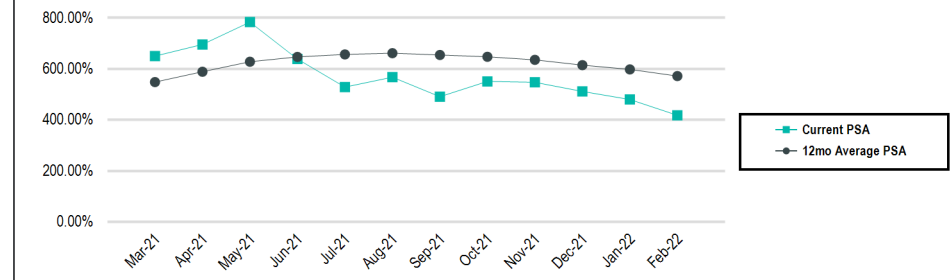
PSA

Current Month	418.011 %
3 Month Average	469.780 %
12 Month Average	571.839 %

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
171	30,573,965.67

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05



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.