

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-Mar-2022
 08-Mar-2022 9:34:44 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		02/28/2022	0.00000 %	13,040,513,847.82	0.00	261,801,764.63	0.00	12,778,712,083.21	261,801,764.63	0.00
1M-1	30711XNS9	03/24/2022	0.73686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XNT7	03/24/2022	2.38686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		02/28/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XNU4	03/24/2022	2.38686 %	208,998,645.93	387,994.84	18,330,087.94	0.00	190,668,558.00	18,718,082.78	0.00
1M-BH		02/28/2022	0.00000 %	11,000,080.91	0.00	964,754.82	0.00	10,035,326.09	964,754.82	0.00
1M-2C	30711XNV2	03/24/2022	2.38686 %	290,945,000.00	540,123.88	0.00	0.00	290,945,000.00	540,123.88	0.00
1M-CH		02/28/2022	0.00000 %	15,313,808.00	0.00	0.00	0.00	15,313,808.00	0.00	0.00
1M-2	30711XNX8	03/24/2022	2.38686 %	499,943,645.93	928,118.72	18,330,087.94	0.00	481,613,558.00	19,258,206.66	0.00
1M-2H		02/28/2022	0.00000 %	26,313,888.91	0.00	964,754.82	0.00	25,349,134.09	964,754.82	0.00
1B-1	30711XNW0	03/24/2022	3.78686 %	207,818,000.00	612,093.74	0.00	0.00	207,818,000.00	612,093.74	0.00
1B-1H		02/28/2022	0.00000 %	10,938,291.00	0.00	0.00	0.00	10,938,291.00	0.00	0.00
1B-2H		02/28/2022	0.00000 %	217,184,447.14	0.00	0.00	17,300.03	217,167,147.11	0.00	1,589,143.89
1A-I1	30711XNY6	03/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XPA6	03/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XPC2	03/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XPE8	03/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XPG3	03/24/2022	1.80000 %	0.00	292,598.10	0.00	0.00	0.00	292,598.10	0.00
1B-I2	30711XPJ7	03/24/2022	1.40000 %	0.00	227,576.30	0.00	0.00	0.00	227,576.30	0.00
1B-I3	30711XPL2	03/24/2022	1.00000 %	0.00	162,554.50	0.00	0.00	0.00	162,554.50	0.00
1B-I4	30711XPN8	03/24/2022	0.60000 %	0.00	97,532.70	0.00	0.00	0.00	97,532.70	0.00
1C-I1	30711XPQ1	03/24/2022	1.80000 %	0.00	407,323.00	0.00	0.00	0.00	407,323.00	0.00
1C-I2	30711XPS7	03/24/2022	1.40000 %	0.00	316,806.78	0.00	0.00	0.00	316,806.78	0.00
1C-I3	30711XPU2	03/24/2022	1.00000 %	0.00	226,290.56	0.00	0.00	0.00	226,290.56	0.00
1C-I4	30711XPW8	03/24/2022	0.60000 %	0.00	135,774.33	0.00	0.00	0.00	135,774.33	0.00
1E-A1	30711XNZ3	03/24/2022	0.58686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XPB4	03/24/2022	0.98686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XPD0	03/24/2022	1.38686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XPF5	03/24/2022	1.78686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XPH1	03/24/2022	0.58686 %	208,998,645.93	95,396.74	18,330,087.94	0.00	190,668,558.00	18,425,484.68	0.00

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-Mar-2022
 08-Mar-2022 9:34:44 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XPB4	03/24/2022	0.98686 %	208,998,645.93	160,418.54	18,330,087.94	0.00	190,668,558.00	18,490,506.48	0.00
1E-B3	30711XPM0	03/24/2022	1.38686 %	208,998,645.93	225,440.34	18,330,087.94	0.00	190,668,558.00	18,555,528.28	0.00
1E-B4	30711XPP3	03/24/2022	1.78686 %	208,998,645.93	290,462.14	18,330,087.94	0.00	190,668,558.00	18,620,550.08	0.00
1E-C1	30711XPR9	03/24/2022	0.58686 %	290,945,000.00	132,800.88	0.00	0.00	290,945,000.00	132,800.88	0.00
1E-C2	30711XPT5	03/24/2022	0.98686 %	290,945,000.00	223,317.10	0.00	0.00	290,945,000.00	223,317.10	0.00
1E-C3	30711XPV0	03/24/2022	1.38686 %	290,945,000.00	313,833.32	0.00	0.00	290,945,000.00	313,833.32	0.00
1E-C4	30711XPX6	03/24/2022	1.78686 %	290,945,000.00	404,349.54	0.00	0.00	290,945,000.00	404,349.54	0.00
1E-D1	30711XPY4	03/24/2022	0.58686 %	208,998,645.93	95,396.74	18,330,087.94	0.00	190,668,558.00	18,425,484.68	0.00
1E-D2	30711XPZ1	03/24/2022	0.98686 %	208,998,645.93	160,418.54	18,330,087.94	0.00	190,668,558.00	18,490,506.48	0.00
1E-D3	30711XQA5	03/24/2022	1.38686 %	208,998,645.93	225,440.34	18,330,087.94	0.00	190,668,558.00	18,555,528.28	0.00
1E-D4	30711XQB3	03/24/2022	1.78686 %	208,998,645.93	290,462.14	18,330,087.94	0.00	190,668,558.00	18,620,550.08	0.00
1E-D5	30711XQC1	03/24/2022	2.38686 %	208,998,645.93	387,994.84	18,330,087.94	0.00	190,668,558.00	18,718,082.78	0.00
1E-F1	30711XQD9	03/24/2022	0.58686 %	499,943,645.93	228,197.61	18,330,087.94	0.00	481,613,558.00	18,558,285.55	0.00
1E-F2	30711XQE7	03/24/2022	0.98686 %	499,943,645.93	383,735.63	18,330,087.94	0.00	481,613,558.00	18,713,823.57	0.00
1E-F3	30711XQF4	03/24/2022	1.38686 %	499,943,645.93	539,273.66	18,330,087.94	0.00	481,613,558.00	18,869,361.60	0.00
1E-F4	30711XQG2	03/24/2022	1.78686 %	499,943,645.93	694,811.68	18,330,087.94	0.00	481,613,558.00	19,024,899.62	0.00
1E-F5	30711XQH0	03/24/2022	2.38686 %	499,943,645.93	928,118.72	18,330,087.94	0.00	481,613,558.00	19,258,206.66	0.00
1-X1	30711XQJ6	03/24/2022	1.80000 %	0.00	292,598.10	0.00	0.00	0.00	292,598.10	0.00
1-X2	30711XQK3	03/24/2022	1.40000 %	0.00	227,576.30	0.00	0.00	0.00	227,576.30	0.00
1-X3	30711XQL1	03/24/2022	1.00000 %	0.00	162,554.50	0.00	0.00	0.00	162,554.50	0.00
1-X4	30711XQM9	03/24/2022	0.60000 %	0.00	97,532.70	0.00	0.00	0.00	97,532.70	0.00
1-Y1	30711XQN7	03/24/2022	1.80000 %	0.00	699,921.10	0.00	0.00	0.00	699,921.10	0.00
1-Y2	30711XQP2	03/24/2022	1.40000 %	0.00	544,383.08	0.00	0.00	0.00	544,383.08	0.00
1-Y3	30711XQQ0	03/24/2022	1.00000 %	0.00	388,845.06	0.00	0.00	0.00	388,845.06	0.00
1-Y4	30711XQR8	03/24/2022	0.60000 %	0.00	233,307.03	0.00	0.00	0.00	233,307.03	0.00
Totals				20,073,455,698.66	12,761,373.82	557,012,681.31	17,300.03	19,516,425,717.50	569,774,055.13	1,589,143.89

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. 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.

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-Mar-2022
 08-Mar-2022 9:34:44 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,110,586,170.00	13,040,513,847.82	26,285,808.77	235,515,955.86	0.00	0.00	261,801,764.63	12,778,712,083.21	0.30345605	261,801,764.63
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	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.76456423	18,330,087.94
1M-BH	13,125,550.00	11,000,080.91	96,976.59	867,778.22	0.00	0.00	964,754.82	10,035,326.09	0.76456423	964,754.82
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	499,943,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	481,613,558.00	0.60986206	18,330,087.94
1M-2H	41,564,908.00	26,313,888.91	96,976.59	867,778.22	0.00	0.00	964,754.82	25,349,134.09	0.60986864	964,754.82
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	217,184,447.14	0.00	0.00	0.00	17,300.03	17,300.03	217,167,147.11	0.99273555	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	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.76456423	18,330,087.94
1E-B2	249,382,000.00	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.76456423	18,330,087.94
1E-B3	249,382,000.00	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.76456423	18,330,087.94

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-Mar-2022
 08-Mar-2022 9:34:44 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	249,382,000.00	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.76456423	18,330,087.94
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	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.38228212	18,330,087.94
1E-D2	498,764,000.00	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.38228212	18,330,087.94
1E-D3	498,764,000.00	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.38228212	18,330,087.94
1E-D4	498,764,000.00	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.38228212	18,330,087.94
1E-D5	498,764,000.00	208,998,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	190,668,558.00	0.38228212	18,330,087.94
1E-F1	540,327,000.00	499,943,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	481,613,558.00	0.89133721	18,330,087.94
1E-F2	540,327,000.00	499,943,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	481,613,558.00	0.89133721	18,330,087.94
1E-F3	540,327,000.00	499,943,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	481,613,558.00	0.89133721	18,330,087.94
1E-F4	540,327,000.00	499,943,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	481,613,558.00	0.89133721	18,330,087.94
1E-F5	540,327,000.00	499,943,645.93	1,842,529.79	16,487,558.15	0.00	0.00	18,330,087.94	481,613,558.00	0.89133721	18,330,087.94
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	20,073,455,698.66	55,960,238.59	501,052,442.70	0.00	17,300.03	557,029,981.34	19,516,425,717.50	0.36867391	557,012,681.31

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-Mar-2022
08-Mar-2022 9:34:44 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
1A-H	42,110,586,170.00	309.67305454	0.62420904	5.59279690	0.00000000	0.00000000	6.21700595	303.45604860	0.30345605	6.21700595
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	838.06628357	7.38838324	66.11366558	0.00000000	0.00000000	73.50204882	764.56423479	0.76456423	73.50204882
1M-BH	13,125,550.00	838.06628370	7.38838296	66.11366533	0.00000000	0.00000000	73.50204906	764.56423464	0.76456423	73.50204906
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	633.07325348	2.33317563	20.87801728	0.00000000	0.00000000	23.21119291	609.86206058	0.60986206	23.21119291
1M-2H	41,564,908.00	633.07944553	2.33313616	20.87766488	0.00000000	0.00000000	23.21080128	609.86864424	0.60986864	23.21080128
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	992.81463471	0.00000000	0.00000000	0.00000000	0.07908358	0.07908358	992.73555113	0.99273555	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	838.06628357	7.38838324	66.11366558	0.00000000	0.00000000	73.50204882	764.56423479	0.76456423	73.50204882
1E-B2	249,382,000.00	838.06628357	7.38838324	66.11366558	0.00000000	0.00000000	73.50204882	764.56423479	0.76456423	73.50204882
1E-B3	249,382,000.00	838.06628357	7.38838324	66.11366558	0.00000000	0.00000000	73.50204882	764.56423479	0.76456423	73.50204882

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-Mar-2022
08-Mar-2022 9:34:44 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	838.06628357	7.38838324	66.11366558	0.00000000	0.00000000	73.50204882	764.56423479	0.76456423	73.50204882
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	419.03314179	3.69419162	33.05683279	0.00000000	0.00000000	36.75102441	382.28211739	0.38228212	36.75102441
1E-D2	498,764,000.00	419.03314179	3.69419162	33.05683279	0.00000000	0.00000000	36.75102441	382.28211739	0.38228212	36.75102441
1E-D3	498,764,000.00	419.03314179	3.69419162	33.05683279	0.00000000	0.00000000	36.75102441	382.28211739	0.38228212	36.75102441
1E-D4	498,764,000.00	419.03314179	3.69419162	33.05683279	0.00000000	0.00000000	36.75102441	382.28211739	0.38228212	36.75102441
1E-D5	498,764,000.00	419.03314179	3.69419162	33.05683279	0.00000000	0.00000000	36.75102441	382.28211739	0.38228212	36.75102441
1E-F1	540,327,000.00	925.26126943	3.41002724	30.51403715	0.00000000	0.00000000	33.92406439	891.33720506	0.89133721	33.92406439
1E-F2	540,327,000.00	925.26126943	3.41002724	30.51403715	0.00000000	0.00000000	33.92406439	891.33720506	0.89133721	33.92406439
1E-F3	540,327,000.00	925.26126943	3.41002724	30.51403715	0.00000000	0.00000000	33.92406439	891.33720506	0.89133721	33.92406439
1E-F4	540,327,000.00	925.26126943	3.41002724	30.51403715	0.00000000	0.00000000	33.92406439	891.33720506	0.89133721	33.92406439
1E-F5	540,327,000.00	925.26126943	3.41002724	30.51403715	0.00000000	0.00000000	33.92406439	891.33720506	0.89133721	33.92406439
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.

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-Mar-2022
08-Mar-2022 9:34:45 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 %	13,040,513,847.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,778,712,083.21
1M-1	N/A	N/A	0.73686 %	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	2.38686 %	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	02/25/22 - 03/24/22	28	2.38686 %	208,998,645.93	387,994.84	0.00	0.00	0.00	0.00	387,994.84	0.00	190,668,558.00
1M-BH	N/A	N/A	0.00000 %	11,000,080.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,035,326.09
1M-2C	02/25/22 - 03/24/22	28	2.38686 %	290,945,000.00	540,123.88	0.00	0.00	0.00	0.00	540,123.88	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	02/25/22 - 03/24/22	28	2.38686 %	499,943,645.93	928,118.72	0.00	0.00	0.00	0.00	928,118.72	0.00	481,613,558.00
1M-2H	N/A	N/A	0.00000 %	26,313,888.91	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25,349,134.09
1B-1	02/25/22 - 03/24/22	28	3.78686 %	207,818,000.00	612,093.74	0.00	0.00	0.00	0.00	612,093.74	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 %	217,184,447.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	217,167,147.11
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	02/25/22 - 03/24/22	28	1.80000 %	208,998,645.93	292,598.10	0.00	0.00	0.00	0.00	292,598.10	0.00	190,668,558.00
1B-I2	02/25/22 - 03/24/22	28	1.40000 %	208,998,645.93	227,576.30	0.00	0.00	0.00	0.00	227,576.30	0.00	190,668,558.00
1B-I3	02/25/22 - 03/24/22	28	1.00000 %	208,998,645.93	162,554.50	0.00	0.00	0.00	0.00	162,554.50	0.00	190,668,558.00
1B-I4	02/25/22 - 03/24/22	28	0.60000 %	208,998,645.93	97,532.70	0.00	0.00	0.00	0.00	97,532.70	0.00	190,668,558.00
1C-I1	02/25/22 - 03/24/22	28	1.80000 %	290,945,000.00	407,323.00	0.00	0.00	0.00	0.00	407,323.00	0.00	290,945,000.00
1C-I2	02/25/22 - 03/24/22	28	1.40000 %	290,945,000.00	316,806.78	0.00	0.00	0.00	0.00	316,806.78	0.00	290,945,000.00
1C-I3	02/25/22 - 03/24/22	28	1.00000 %	290,945,000.00	226,290.56	0.00	0.00	0.00	0.00	226,290.56	0.00	290,945,000.00
1C-I4	02/25/22 - 03/24/22	28	0.60000 %	290,945,000.00	135,774.33	0.00	0.00	0.00	0.00	135,774.33	0.00	290,945,000.00
1E-A1	N/A	N/A	0.58686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	0.98686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	1.38686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	1.78686 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	02/25/22 - 03/24/22	28	0.58686 %	208,998,645.93	95,396.74	0.00	0.00	0.00	0.00	95,396.74	0.00	190,668,558.00
1E-B2	02/25/22 - 03/24/22	28	0.98686 %	208,998,645.93	160,418.54	0.00	0.00	0.00	0.00	160,418.54	0.00	190,668,558.00

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-Mar-2022
 08-Mar-2022 9:34:45 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	02/25/22 - 03/24/22	28	1.38686 %	208,998,645.93	225,440.34	0.00	0.00	0.00	0.00	225,440.34	0.00	190,668,558.00
1E-B4	02/25/22 - 03/24/22	28	1.78686 %	208,998,645.93	290,462.14	0.00	0.00	0.00	0.00	290,462.14	0.00	190,668,558.00
1E-C1	02/25/22 - 03/24/22	28	0.58686 %	290,945,000.00	132,800.88	0.00	0.00	0.00	0.00	132,800.88	0.00	290,945,000.00
1E-C2	02/25/22 - 03/24/22	28	0.98686 %	290,945,000.00	223,317.10	0.00	0.00	0.00	0.00	223,317.10	0.00	290,945,000.00
1E-C3	02/25/22 - 03/24/22	28	1.38686 %	290,945,000.00	313,833.32	0.00	0.00	0.00	0.00	313,833.32	0.00	290,945,000.00
1E-C4	02/25/22 - 03/24/22	28	1.78686 %	290,945,000.00	404,349.54	0.00	0.00	0.00	0.00	404,349.54	0.00	290,945,000.00
1E-D1	02/25/22 - 03/24/22	28	0.58686 %	208,998,645.93	95,396.74	0.00	0.00	0.00	0.00	95,396.74	0.00	190,668,558.00
1E-D2	02/25/22 - 03/24/22	28	0.98686 %	208,998,645.93	160,418.54	0.00	0.00	0.00	0.00	160,418.54	0.00	190,668,558.00
1E-D3	02/25/22 - 03/24/22	28	1.38686 %	208,998,645.93	225,440.34	0.00	0.00	0.00	0.00	225,440.34	0.00	190,668,558.00
1E-D4	02/25/22 - 03/24/22	28	1.78686 %	208,998,645.93	290,462.14	0.00	0.00	0.00	0.00	290,462.14	0.00	190,668,558.00
1E-D5	02/25/22 - 03/24/22	28	2.38686 %	208,998,645.93	387,994.84	0.00	0.00	0.00	0.00	387,994.84	0.00	190,668,558.00
1E-F1	02/25/22 - 03/24/22	28	0.58686 %	499,943,645.93	228,197.61	0.00	0.00	0.00	0.00	228,197.61	0.00	481,613,558.00
1E-F2	02/25/22 - 03/24/22	28	0.98686 %	499,943,645.93	383,735.63	0.00	0.00	0.00	0.00	383,735.63	0.00	481,613,558.00
1E-F3	02/25/22 - 03/24/22	28	1.38686 %	499,943,645.93	539,273.66	0.00	0.00	0.00	0.00	539,273.66	0.00	481,613,558.00
1E-F4	02/25/22 - 03/24/22	28	1.78686 %	499,943,645.93	694,811.68	0.00	0.00	0.00	0.00	694,811.68	0.00	481,613,558.00
1E-F5	02/25/22 - 03/24/22	28	2.38686 %	499,943,645.93	928,118.72	0.00	0.00	0.00	0.00	928,118.72	0.00	481,613,558.00
1-X1	02/25/22 - 03/24/22	28	1.80000 %	208,998,645.93	292,598.10	0.00	0.00	0.00	0.00	292,598.10	0.00	190,668,558.00
1-X2	02/25/22 - 03/24/22	28	1.40000 %	208,998,645.93	227,576.30	0.00	0.00	0.00	0.00	227,576.30	0.00	190,668,558.00
1-X3	02/25/22 - 03/24/22	28	1.00000 %	208,998,645.93	162,554.50	0.00	0.00	0.00	0.00	162,554.50	0.00	190,668,558.00
1-X4	02/25/22 - 03/24/22	28	0.60000 %	208,998,645.93	97,532.70	0.00	0.00	0.00	0.00	97,532.70	0.00	190,668,558.00
1-Y1	02/25/22 - 03/24/22	28	1.80000 %	499,943,645.93	699,921.10	0.00	0.00	0.00	0.00	699,921.10	0.00	481,613,558.00
1-Y2	02/25/22 - 03/24/22	28	1.40000 %	499,943,645.93	544,383.08	0.00	0.00	0.00	0.00	544,383.08	0.00	481,613,558.00
1-Y3	02/25/22 - 03/24/22	28	1.00000 %	499,943,645.93	388,845.06	0.00	0.00	0.00	0.00	388,845.06	0.00	481,613,558.00
1-Y4	02/25/22 - 03/24/22	28	0.60000 %	499,943,645.93	233,307.03	0.00	0.00	0.00	0.00	233,307.03	0.00	481,613,558.00
Totals					12,761,373.82	0.00	0.00	0.00	0.00	12,761,373.82	0.00	

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

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-Mar-2022
08-Mar-2022 9:34:45 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 %	309.67305454	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	303.45604860
1M-1	353,291,000.00	0.73686 %	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	2.38686 %	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	2.38686 %	838.06628357	1.55582536	0.00000000	0.00000000	0.00000000	0.00000000	1.55582536	0.00000000	764.56423479
1M-BH	13,125,550.00	0.00000 %	838.06628370	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	764.56423464
1M-2C	290,945,000.00	2.38686 %	1000.00000000	1.85644668	0.00000000	0.00000000	0.00000000	0.00000000	1.85644668	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	2.38686 %	633.07325348	1.17526674	0.00000000	0.00000000	0.00000000	0.00000000	1.17526674	0.00000000	609.86206058
1M-2H	41,564,908.00	0.00000 %	633.07944553	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	609.86864424
1B-1	207,818,000.00	3.78686 %	1000.00000000	2.94533553	0.00000000	0.00000000	0.00000000	0.00000000	2.94533553	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 %	992.81463471	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.73555113
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 %	838.06628357	1.17329278	0.00000000	0.00000000	0.00000000	0.00000000	1.17329278	0.00000000	764.56423479
1B-I2	0.00	1.40000 %	838.06628357	0.91256105	0.00000000	0.00000000	0.00000000	0.00000000	0.91256105	0.00000000	764.56423479
1B-I3	0.00	1.00000 %	838.06628357	0.65182932	0.00000000	0.00000000	0.00000000	0.00000000	0.65182932	0.00000000	764.56423479
1B-I4	0.00	0.60000 %	838.06628357	0.39109759	0.00000000	0.00000000	0.00000000	0.00000000	0.39109759	0.00000000	764.56423479
1C-I1	0.00	1.80000 %	1000.00000000	1.40000000	0.00000000	0.00000000	0.00000000	0.00000000	1.40000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.08888890	0.00000000	0.00000000	0.00000000	0.00000000	1.08888890	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.77777779	0.00000000	0.00000000	0.00000000	0.00000000	0.77777779	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.46666666	0.00000000	0.00000000	0.00000000	0.00000000	0.46666666	0.00000000	1000.00000000
1E-A1	249,382,000.00	0.58686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	249,382,000.00	0.98686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	249,382,000.00	1.38686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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-Mar-2022
08-Mar-2022 9:34:45 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
1E-A4	249,382,000.00	1.78686 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	249,382,000.00	0.58686 %	838.06628357	0.38253258	0.00000000	0.00000000	0.00000000	0.00000000	0.38253258	0.00000000	764.56423479
1E-B2	249,382,000.00	0.98686 %	838.06628357	0.64326431	0.00000000	0.00000000	0.00000000	0.00000000	0.64326431	0.00000000	764.56423479
1E-B3	249,382,000.00	1.38686 %	838.06628357	0.90399604	0.00000000	0.00000000	0.00000000	0.00000000	0.90399604	0.00000000	764.56423479
1E-B4	249,382,000.00	1.78686 %	838.06628357	1.16472777	0.00000000	0.00000000	0.00000000	0.00000000	1.16472777	0.00000000	764.56423479
1E-C1	290,945,000.00	0.58686 %	1000.00000000	0.45644668	0.00000000	0.00000000	0.00000000	0.00000000	0.45644668	0.00000000	1000.00000000
1E-C2	290,945,000.00	0.98686 %	1000.00000000	0.76755779	0.00000000	0.00000000	0.00000000	0.00000000	0.76755779	0.00000000	1000.00000000
1E-C3	290,945,000.00	1.38686 %	1000.00000000	1.07866889	0.00000000	0.00000000	0.00000000	0.00000000	1.07866889	0.00000000	1000.00000000
1E-C4	290,945,000.00	1.78686 %	1000.00000000	1.38977999	0.00000000	0.00000000	0.00000000	0.00000000	1.38977999	0.00000000	1000.00000000
1E-D1	498,764,000.00	0.58686 %	419.03314179	0.19126629	0.00000000	0.00000000	0.00000000	0.00000000	0.19126629	0.00000000	382.28211739
1E-D2	498,764,000.00	0.98686 %	419.03314179	0.32163215	0.00000000	0.00000000	0.00000000	0.00000000	0.32163215	0.00000000	382.28211739
1E-D3	498,764,000.00	1.38686 %	419.03314179	0.45199802	0.00000000	0.00000000	0.00000000	0.00000000	0.45199802	0.00000000	382.28211739
1E-D4	498,764,000.00	1.78686 %	419.03314179	0.58236388	0.00000000	0.00000000	0.00000000	0.00000000	0.58236388	0.00000000	382.28211739
1E-D5	498,764,000.00	2.38686 %	419.03314179	0.77791268	0.00000000	0.00000000	0.00000000	0.00000000	0.77791268	0.00000000	382.28211739
1E-F1	540,327,000.00	0.58686 %	925.26126943	0.42233242	0.00000000	0.00000000	0.00000000	0.00000000	0.42233242	0.00000000	891.33720506
1E-F2	540,327,000.00	0.98686 %	925.26126943	0.71019148	0.00000000	0.00000000	0.00000000	0.00000000	0.71019148	0.00000000	891.33720506
1E-F3	540,327,000.00	1.38686 %	925.26126943	0.99805055	0.00000000	0.00000000	0.00000000	0.00000000	0.99805055	0.00000000	891.33720506
1E-F4	540,327,000.00	1.78686 %	925.26126943	1.28590961	0.00000000	0.00000000	0.00000000	0.00000000	1.28590961	0.00000000	891.33720506
1E-F5	540,327,000.00	2.38686 %	925.26126943	1.71769821	0.00000000	0.00000000	0.00000000	0.00000000	1.71769821	0.00000000	891.33720506
1-X1	0.00	1.80000 %	419.03314179	0.58664639	0.00000000	0.00000000	0.00000000	0.00000000	0.58664639	0.00000000	382.28211739
1-X2	0.00	1.40000 %	419.03314179	0.45628053	0.00000000	0.00000000	0.00000000	0.00000000	0.45628053	0.00000000	382.28211739
1-X3	0.00	1.00000 %	419.03314179	0.32591466	0.00000000	0.00000000	0.00000000	0.00000000	0.32591466	0.00000000	382.28211739
1-X4	0.00	0.60000 %	419.03314179	0.19554880	0.00000000	0.00000000	0.00000000	0.00000000	0.19554880	0.00000000	382.28211739
1-Y1	0.00	1.80000 %	925.26126943	1.29536577	0.00000000	0.00000000	0.00000000	0.00000000	1.29536577	0.00000000	891.33720506
1-Y2	0.00	1.40000 %	925.26126943	1.00750671	0.00000000	0.00000000	0.00000000	0.00000000	1.00750671	0.00000000	891.33720506
1-Y3	0.00	1.00000 %	925.26126943	0.71964766	0.00000000	0.00000000	0.00000000	0.00000000	0.71964766	0.00000000	891.33720506
1-Y4	0.00	0.60000 %	925.26126943	0.43178858	0.00000000	0.00000000	0.00000000	0.00000000	0.43178858	0.00000000	891.33720506

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

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

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-Mar-2022
 08-Mar-2022 9:34:45 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	19,906,767.09
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(17,300.03)
Total Deposits	19,889,467.06
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	19,870,300.40
Total Withdrawals (Pool Distribution Amount)	19,889,467.06
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

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-Mar-2022
 08-Mar-2022 9:34:45 AM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	281,113,907.41
Total Principal Reduction Cumulative	30,029,660,146.03
Scheduled Principal Current	28,225,315.15
Scheduled Principal Cumulative	3,158,861,463.66
Unscheduled Principal Current	252,871,292.23
Unscheduled Principal Cumulative	26,869,209,534.98
Senior Reduction Amount	261,801,764.63
Subordinate Reduction Amount	19,294,842.75
Calculated Tranche Write-down Amount	17,300.03
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	11,404.55
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	70476
Period Reference Pool Removal Loan Count	1188
Period Ending Loan Count	69288
UPB at Origination	44,384,164,000.00
UPB at Issuance	43,751,258,359.44
UPB Actual Current	13,721,598,213.41
Period PIF Loan Count Current	1187
PIF Loan Count Cumulative	105154
Period PIF Loan UPB Current	242,113,608.71
PIF Loan UPB Cumulative	25,944,725,166.42
Period Partial Prepayment Amount	11,250,705.02
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	319,256.19
Credit Event Amount Cumulative	8,381,669.45
Total Active Modified Loan Count	629
Total Active Modified Loan UPB	148,124,040.47
Libor Rate	0.186860%

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

Distribution Date: 25-Mar-2022
08-Mar-2022 9:34:45 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	93.128486%
Subordinate Percentage	6.871514%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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-Mar-2022
 08-Mar-2022 9:34:45 AM

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 %	5.300000 %	5.410000 %
1M-2C	0.00	0.00	1.000000 %	3.110000 %	3.180000 %
1M-2	0.00	0.00	1.000000 %	3.110000 %	3.180000 %
1M-2H	0.00	0.00	1.000000 %	3.110000 %	3.180000 %
1B-1	0.00	0.00	0.500000 %	1.550000 %	1.580000 %
1B-1H	0.00	0.00	0.500000 %	1.550000 %	1.580000 %
1B-2H	17,300.03	0.00	0.000000 %	0.000000 %	0.000000 %

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

Distribution Date: 25-Mar-2022
08-Mar-2022 9:34:45 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C05



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

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-Mar-2022
 08-Mar-2022 9:34:45 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	543	106,233,989.93	0.783685 %	0.774210 %
60 Days	119	23,168,846.59	0.171747 %	0.168849 %
90 Days	84	17,974,652.38	0.121233 %	0.130995 %
120 Days	62	14,816,149.87	0.089482 %	0.107977 %
150 Days	53	9,712,598.60	0.076492 %	0.070783 %
180+ Days	822	196,942,020.20	1.186353 %	1.435270 %
Totals	1683	368,848,257.57	2.428992 %	2.688085 %

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-Mar-2022
 08-Mar-2022 9:34:45 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	73	19,628,433.58	11,404.55	0.058102

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0042988003	205,798.66	42.87	0.020831
Summary	0042991392	99,776.56	0.31	0.000311
Summary	0042992047	168,853.74	105.53	0.062498
Summary	0042996693	213,428.26	0.89	0.000417
Summary	0042997797	487,583.14	290.23	0.059524
Summary	0042999210	285,579.23	237.98	0.083332
Summary	0043004835	355,016.52	134.36	0.037846
Summary	0043004978	146,097.58	112.08	0.076716
Summary	0043005227	277,801.06	224.30	0.080741
Summary	0043007027	320,455.50	200.28	0.062499
Summary	0043012772	160,540.03	100.34	0.062502
Summary	0043013073	145,423.66	3.72	0.002558
Summary	0043013788	429,250.93	89.43	0.020834
Summary	0043016037	197,581.22	205.81	0.104165
Summary	0043018058	273,384.18	2.51	0.000918
Summary	0043018804	367,489.55	267.96	0.072916
Summary	0043021447	353,451.27	353.41	0.099988
Summary	0043022301	119,873.21	62.43	0.052080
Summary	0043027378	424,683.26	309.66	0.072916
Summary	0043029082	360,635.48	300.53	0.083333
Summary	0043030352	426,085.61	99.40	0.023329
Summary	0043033428	147,935.00	179.84	0.121567
Summary	0043035160	105,760.93	90.05	0.085145
Summary	0043039466	425,986.21	39.83	0.009350
Summary	0043041782	84,214.85	122.81	0.145829

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-Mar-2022
 08-Mar-2022 9:34:45 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043041783	71,316.45	104.00	0.145829
Summary	0043042445	169,167.73	35.24	0.020831
Summary	0043042501	189,667.29	79.03	0.041668
Summary	0043052038	239,690.64	74.90	0.031249
Summary	0043052177	360,609.45	18.03	0.005000
Summary	0043052368	156,911.66	43.89	0.027971
Summary	0043054381	109,600.33	28.99	0.026451
Summary	0043054857	430,994.81	598.35	0.138830
Summary	0043062614	128,824.71	1.81	0.001405
Summary	0043066369	270,386.25	75.02	0.027745
Summary	0043069109	151,456.39	21.08	0.013918
Summary	0043070905	443,055.66	454.67	0.102621
Summary	0043071178	266,046.64	193.99	0.072916
Summary	0043076309	181,904.14	123.59	0.067942
Summary	0043076726	391,565.14	186.24	0.047563
Summary	0043078227	343,289.85	40.60	0.011827
Summary	0043078318	204,655.07	63.95	0.031248
Summary	0043079743	297,076.16	247.56	0.083332
Summary	0043080117	366,098.75	136.02	0.037154
Summary	0043081009	491,953.22	461.21	0.093751
Summary	0043083724	255,420.77	9.69	0.003794
Summary	0043085287	101,491.89	18.29	0.018021
Summary	0043087513	366,281.84	33.21	0.009067
Summary	0043095135	119,177.95	111.73	0.093751
Summary	0043104805	244,349.91	127.27	0.052085
Summary	0043105244	500,259.56	416.88	0.083333
Summary	0043107177	435,720.37	127.72	0.029312
Summary	0043109915	433,643.52	293.48	0.067678
Summary	0043113712	608,532.40	950.83	0.156250
Summary	0043115750	195,478.40	48.54	0.024831
Summary	0043116297	420,009.59	442.24	0.105293
Summary	0043120136	395,157.48	411.62	0.104166
Summary	0043120263	241,805.83	176.32	0.072918
Summary	0043121547	157,655.34	164.22	0.104164

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-Mar-2022
 08-Mar-2022 9:34:45 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0043126752	115,628.88	72.27	0.062502
Summary	0043127853	379,041.67	147.53	0.038922
Summary	0043129146	454,222.45	110.77	0.024387
Summary	0043132952	130,957.33	54.97	0.041976
Summary	0043146210	305,259.00	87.54	0.028677
Summary	0043146960	118,452.01	135.73	0.114586
Summary	0043152166	218,706.40	279.83	0.127948
Summary	0043153824	541,105.22	238.07	0.043997
Summary	0043154047	111,425.10	2.33	0.002091
Summary	0043157728	211,293.45	44.02	0.020834
Summary	0043158516	234,575.18	91.67	0.039079
Summary	0043160353	233,947.83	73.11	0.031251
Summary	0043162263	107,316.25	154.03	0.143529
Summary	0043162907	144,561.98	15.91	0.011006

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-Mar-2022
08-Mar-2022 9:34:45 AM

Realized Loss Summary
Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	319,256.19	17,275.03	5.411

Realized Loss Detail
Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0043153173	319,256.19	17,275.03	5.411

Realized Loss Summary
Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	111,194.70	25.00	56,869.20	51.144

Realized Loss Detail
Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0043023833	111,194.70	25.00	56,869.20	51.144

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-Mar-2022
 08-Mar-2022 9:34:45 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
59	8,381,669.45	1,589,147.39	18.960

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	56,869.20	51.144
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

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-Mar-2022
 08-Mar-2022 9:34:45 AM

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
0043153173	319,256.19	17,275.03	5.411
0043155113	129,557.68	11,291.01	8.715

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-Mar-2022
08-Mar-2022 9:34:45 AM

Cumulative Realized Loss Detail

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C05

Distribution Date: 25-Mar-2022
08-Mar-2022 9:34:45 AM

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	430,450.89	17,300.03	0.000 %	0	0.00	0.00	0.000 %	2	430,450.89	17,300.03	0.000 %

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	0043023833	114,000.00	3.375 %	OH	80.00	360	111,194.70	09/30/2021	25.00	56,869.20
Summary	0043153173	334,000.00	3.500 %	CA	71.00	360	319,256.19	02/28/2022	17,275.03	17,275.03

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

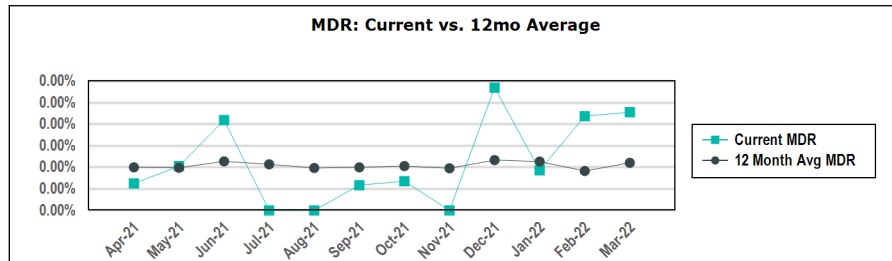
Distribution Date: 25-Mar-2022
08-Mar-2022 9:34:45 AM

Realized Loss Report - Collateral

Summary

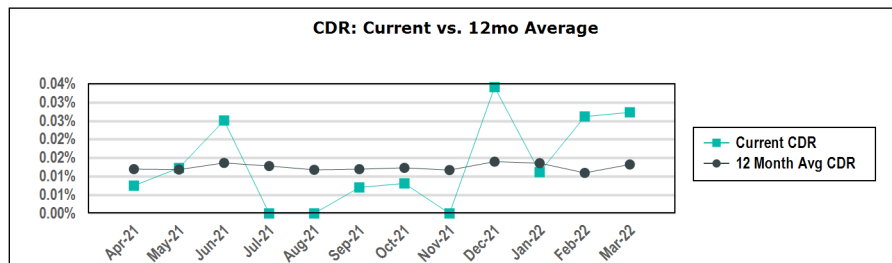
MDR

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



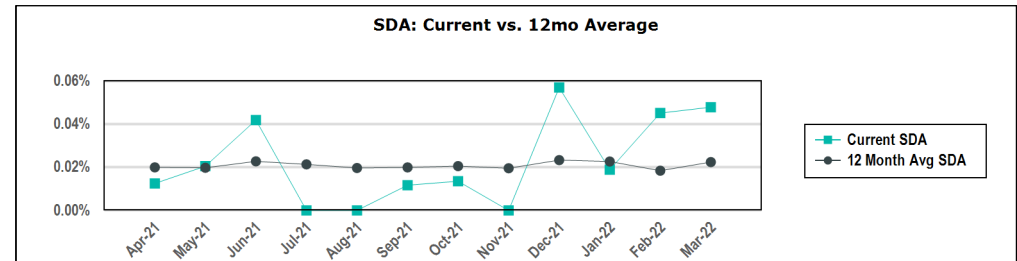
CDR

Current Month 0.027 %
3 Month Average 0.022 %
12 Month Average 0.013 %



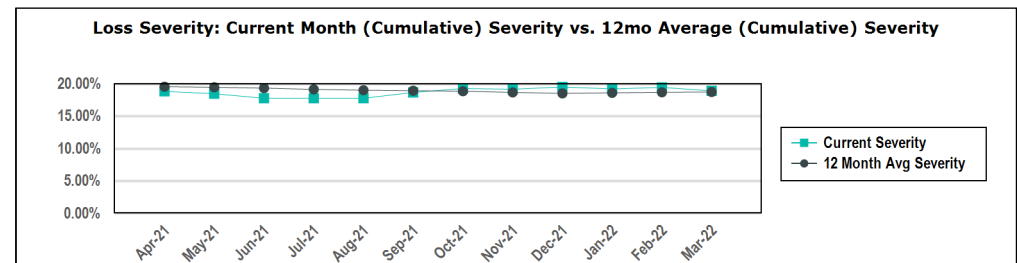
SDA

Current Month 0.048 %
3 Month Average 0.037 %
12 Month Average 0.022 %



Loss Severity

Current Month (Cumulative) 18.960 %
3 Month Average (Cumulative) 19.240 %
12 Month Average (Cumulative) 18.783 %



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.

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-Mar-2022
 08-Mar-2022 9:34:46 AM

Prepayment Rates

Summary

SMM

Current Month	1.810 %
3 Month Average	2.326 %
12 Month Average	3.287 %

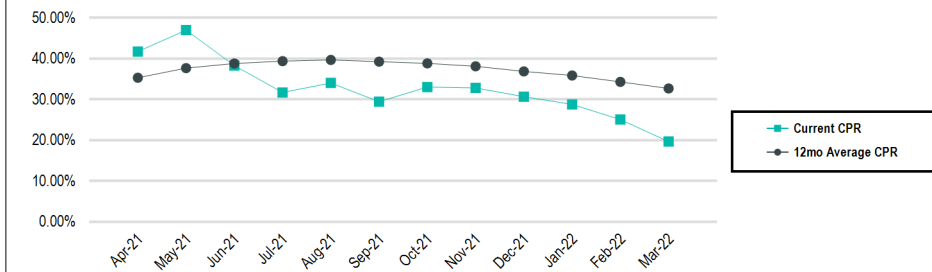
CPR

Current Month	19.680 %
3 Month Average	24.518 %
12 Month Average	32.700 %

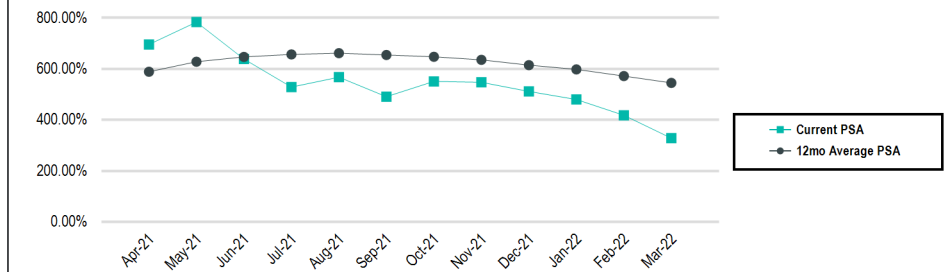
PSA

Current Month	327.993 %
3 Month Average	408.632 %
12 Month Average	545.003 %

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

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-Mar-2022
 08-Mar-2022 9:34:47 AM

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

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

Distribution Date: 25-Mar-2022
08-Mar-2022 9:34:47 AM

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	

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

Distribution Date: 25-Mar-2022
08-Mar-2022 9:34:47 AM

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.