

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-C01



Distribution Date: 25-Oct-2022
07-Oct-2022 2:55:06 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		09/30/2022	0.00000 %	9,042,836,187.33	0.00	113,433,772.53	0.00	8,929,402,414.80	113,433,772.53	0.00
1M-1	30711XEK6	10/24/2022	4.38400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2	30711XEP5	10/24/2022	6.63400 %	75,104,883.91	401,364.67	2,099,011.20	0.00	73,005,872.71	2,500,375.87	0.00
1M-2H		09/30/2022	0.00000 %	275,071,079.00	0.00	7,687,612.93	0.00	267,383,466.06	7,687,612.93	0.00
1M-2A	30711XEL4	10/24/2022	6.63400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XEM2	10/24/2022	6.63400 %	23,486,790.24	125,514.71	2,099,011.20	0.00	21,387,779.04	2,224,525.91	0.00
1M-BH		09/30/2022	0.00000 %	86,020,194.67	0.00	7,687,612.93	0.00	78,332,581.73	7,687,612.93	0.00
1M-2C	30711XEN0	10/24/2022	6.63400 %	51,618,093.67	275,849.96	0.00	0.00	51,618,093.67	275,849.96	0.00
1M-CH		09/30/2022	0.00000 %	189,050,884.33	0.00	0.00	0.00	189,050,884.33	0.00	0.00
1B-1	30711XEQ3	10/24/2022	8.83400 %	207,850,000.00	1,479,118.34	0.00	0.00	207,850,000.00	1,479,118.34	0.00
1B-1H		09/30/2022	0.00000 %	10,939,980.00	0.00	0.00	0.00	10,939,980.00	0.00	0.00
1B-2H		09/30/2022	0.00000 %	216,431,638.82	0.00	0.00	87,671.95	216,343,966.87	0.00	2,446,013.13
1A-I1	30711XEW0	10/24/2022	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XER1	10/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XFM1	10/24/2022	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XFT6	10/24/2022	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XFB5	10/24/2022	2.30000 %	0.00	43,515.80	0.00	0.00	0.00	43,515.80	0.00
1B-I2	30711XFU3	10/24/2022	1.80000 %	0.00	34,055.85	0.00	0.00	0.00	34,055.85	0.00
1B-I3	30711XEV1	10/24/2022	1.30000 %	0.00	24,595.89	0.00	0.00	0.00	24,595.89	0.00
1B-I4	30711XFW9	10/24/2022	0.80000 %	0.00	15,135.93	0.00	0.00	0.00	15,135.93	0.00
1C-I1	30711XGJ7	10/24/2022	2.30000 %	0.00	95,636.86	0.00	0.00	0.00	95,636.86	0.00
1C-I2	30711XFX7	10/24/2022	1.80000 %	0.00	74,846.24	0.00	0.00	0.00	74,846.24	0.00
1C-I3	30711XFY5	10/24/2022	1.30000 %	0.00	54,055.61	0.00	0.00	0.00	54,055.61	0.00
1C-I4	30711XFZ2	10/24/2022	0.80000 %	0.00	33,264.99	0.00	0.00	0.00	33,264.99	0.00
1E-A1	30711XES9	10/24/2022	4.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XET7	10/24/2022	4.83400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XEU4	10/24/2022	5.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XEV2	10/24/2022	5.83400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XEX8	10/24/2022	4.33400 %	23,486,790.24	81,998.91	2,099,011.20	0.00	21,387,779.04	2,181,010.11	0.00

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Series 2017-C01



Distribution Date: 25-Oct-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	30711XEY6	10/24/2022	4.83400 %	23,486,790.24	91,458.87	2,099,011.20	0.00	21,387,779.04	2,190,470.07	0.00
1E-B3	30711XEZ3	10/24/2022	5.33400 %	23,486,790.24	100,918.82	2,099,011.20	0.00	21,387,779.04	2,199,930.02	0.00
1E-B4	30711XFA7	10/24/2022	5.83400 %	23,486,790.24	110,378.78	2,099,011.20	0.00	21,387,779.04	2,209,389.98	0.00
1E-C1	30711XFC3	10/24/2022	4.33400 %	51,618,093.67	180,213.10	0.00	0.00	51,618,093.67	180,213.10	0.00
1E-C2	30711XFD1	10/24/2022	4.83400 %	51,618,093.67	201,003.72	0.00	0.00	51,618,093.67	201,003.72	0.00
1E-C3	30711XFE9	10/24/2022	5.33400 %	51,618,093.67	221,794.35	0.00	0.00	51,618,093.67	221,794.35	0.00
1E-C4	30711XFF6	10/24/2022	5.83400 %	51,618,093.67	242,584.97	0.00	0.00	51,618,093.67	242,584.97	0.00
1E-D1	30711XFG4	10/24/2022	4.33400 %	23,486,790.24	81,998.91	2,099,011.20	0.00	21,387,779.04	2,181,010.11	0.00
1E-D2	30711XFH2	10/24/2022	4.83400 %	23,486,790.24	91,458.87	2,099,011.20	0.00	21,387,779.04	2,190,470.07	0.00
1E-D3	30711XFJ8	10/24/2022	5.33400 %	23,486,790.24	100,918.82	2,099,011.20	0.00	21,387,779.04	2,199,930.02	0.00
1E-D4	30711XFK5	10/24/2022	5.83400 %	23,486,790.24	110,378.78	2,099,011.20	0.00	21,387,779.04	2,209,389.98	0.00
1E-D5	30711XFL3	10/24/2022	6.63400 %	23,486,790.24	125,514.71	2,099,011.20	0.00	21,387,779.04	2,224,525.91	0.00
1E-F1	30711XFN9	10/24/2022	4.33400 %	75,104,883.91	262,212.01	2,099,011.20	0.00	73,005,872.71	2,361,223.21	0.00
1E-F2	30711XFP4	10/24/2022	4.83400 %	75,104,883.91	292,462.59	2,099,011.20	0.00	73,005,872.71	2,391,473.79	0.00
1E-F3	30711XFQ2	10/24/2022	5.33400 %	75,104,883.91	322,713.17	2,099,011.20	0.00	73,005,872.71	2,421,724.37	0.00
1E-F4	30711XFR0	10/24/2022	5.83400 %	75,104,883.91	352,963.75	2,099,011.20	0.00	73,005,872.71	2,451,974.95	0.00
1E-F5	30711XFS8	10/24/2022	6.63400 %	75,104,883.91	401,364.67	2,099,011.20	0.00	73,005,872.71	2,500,375.87	0.00
1X-1	30711XGA6	10/24/2022	2.30000 %	0.00	43,515.80	0.00	0.00	0.00	43,515.80	0.00
1X-2	30711XGB4	10/24/2022	1.80000 %	0.00	34,055.85	0.00	0.00	0.00	34,055.85	0.00
1X-3	30711XGC2	10/24/2022	1.30000 %	0.00	24,595.89	0.00	0.00	0.00	24,595.89	0.00
1X-4	30711XGD0	10/24/2022	0.80000 %	0.00	15,135.93	0.00	0.00	0.00	15,135.93	0.00
1Y-1	30711XGE8	10/24/2022	2.30000 %	0.00	139,152.66	0.00	0.00	0.00	139,152.66	0.00
1Y-2	30711XGF5	10/24/2022	1.80000 %	0.00	108,902.08	0.00	0.00	0.00	108,902.08	0.00
1Y-3	30711XGG3	10/24/2022	1.30000 %	0.00	78,651.50	0.00	0.00	0.00	78,651.50	0.00
1Y-4	30711XGH1	10/24/2022	0.80000 %	0.00	48,400.93	0.00	0.00	0.00	48,400.93	0.00
Totals				10,971,787,638.36	6,521,703.29	162,393,177.59	87,671.95	10,809,306,788.80	168,914,880.88	2,446,013.13

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

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
07-Oct-2022 2:55:06 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	9,042,836,187.33	20,718,055.64	92,715,716.90	0.00	0.00	113,433,772.53	8,929,402,414.80	0.21201385	113,433,772.53
1M-1	457,271,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	24,066,956.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2	154,854,281.00	75,104,883.91	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	73,005,872.71	0.47144885	2,099,011.20
1M-2H	567,152,653.00	275,071,079.00	1,413,489.19	6,274,123.75	0.00	0.00	7,687,612.93	267,383,466.06	0.47144885	7,687,612.93
1M-2A	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	189,050,884.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	51,618,093.67	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.41434655	2,099,011.20
1M-BH	189,050,884.33	86,020,194.67	1,413,489.19	6,274,123.75	0.00	0.00	7,687,612.93	78,332,581.73	0.41434655	7,687,612.93
1M-2C	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1M-CH	189,050,884.33	189,050,884.33	0.00	0.00	0.00	0.00	0.00	189,050,884.33	1.00000000	0.00
1B-1	207,850,000.00	207,850,000.00	0.00	0.00	0.00	0.00	0.00	207,850,000.00	1.00000000	0.00
1B-1H	10,939,980.00	10,939,980.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00	1.00000000	0.00
1B-2H	218,789,980.00	216,431,638.82	0.00	0.00	0.00	87,671.95	87,671.95	216,343,966.87	0.98882027	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	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	51,618,093.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	51,618,093.67	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.41434655	2,099,011.20
1E-B2	51,618,093.67	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.41434655	2,099,011.20
1E-B3	51,618,093.67	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.41434655	2,099,011.20

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-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
1E-B4	51,618,093.67	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.41434655	2,099,011.20
1E-C1	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C2	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C3	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-C4	51,618,093.67	51,618,093.67	0.00	0.00	0.00	0.00	0.00	51,618,093.67	1.00000000	0.00
1E-D1	103,236,187.33	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.20717328	2,099,011.20
1E-D2	103,236,187.33	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.20717328	2,099,011.20
1E-D3	103,236,187.33	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.20717328	2,099,011.20
1E-D4	103,236,187.33	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.20717328	2,099,011.20
1E-D5	103,236,187.33	23,486,790.24	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	21,387,779.04	0.20717328	2,099,011.20
1E-F1	103,236,187.33	75,104,883.91	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	73,005,872.71	0.70717328	2,099,011.20
1E-F2	103,236,187.33	75,104,883.91	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	73,005,872.71	0.70717328	2,099,011.20
1E-F3	103,236,187.33	75,104,883.91	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	73,005,872.71	0.70717328	2,099,011.20
1E-F4	103,236,187.33	75,104,883.91	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	73,005,872.71	0.70717328	2,099,011.20
1E-F5	103,236,187.33	75,104,883.91	385,936.40	1,713,074.81	0.00	0.00	2,099,011.20	73,005,872.71	0.70717328	2,099,011.20
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	46,131,781,962.34	10,971,787,638.36	29,720,016.42	132,673,161.36	0.00	87,671.95	162,480,849.54	10,809,306,788.80	0.23431366	162,393,177.59

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$531,050,719 as a result of the CAS 2017-C01 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	42,117,071,181.00	214.70714686	0.49191587	2.20138092	0.00000000	0.00000000	2.69329679	212.01385007	0.21201385	2.69329679
1M-1	457,271,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	154,854,281.00	485.00360097	2.49225528	11.06249565	0.00000000	0.00000000	13.55475087	471.44885010	0.47144885	13.55475087
1M-2H	567,152,653.00	485.00360096	2.49225527	11.06249564	0.00000000	0.00000000	13.55475089	471.44885005	0.47144885	13.55475089
1M-2A	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	189,050,884.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	51,618,093.67	455.01080280	7.47676585	33.18748695	0.00000000	0.00000000	40.66425261	414.34655020	0.41434655	40.66425261
1M-BH	189,050,884.33	455.01080291	7.47676582	33.18748692	0.00000000	0.00000000	40.66425268	414.34655018	0.41434655	40.66425268
1M-2C	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	189,050,884.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1	207,850,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	10,939,980.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	218,789,980.00	989.22098178	0.00000000	0.00000000	0.00000000	0.40071282	0.40071282	988.82026896	0.98882027	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	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	51,618,093.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	455.01080280	7.47676585	33.18748695	0.00000000	0.00000000	40.66425261	414.34655020	0.41434655	40.66425261
1E-B2	51,618,093.67	455.01080280	7.47676585	33.18748695	0.00000000	0.00000000	40.66425261	414.34655020	0.41434655	40.66425261
1E-B3	51,618,093.67	455.01080280	7.47676585	33.18748695	0.00000000	0.00000000	40.66425261	414.34655020	0.41434655	40.66425261

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:06 PM

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	51,618,093.67	455.01080280	7.47676585	33.18748695	0.00000000	0.00000000	40.66425261	414.34655020	0.41434655	40.66425261
1E-C1	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,618,093.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	103,236,187.33	227.50540142	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	207.17327512	0.20717328	20.33212630
1E-D2	103,236,187.33	227.50540142	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	207.17327512	0.20717328	20.33212630
1E-D3	103,236,187.33	227.50540142	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	207.17327512	0.20717328	20.33212630
1E-D4	103,236,187.33	227.50540142	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	207.17327512	0.20717328	20.33212630
1E-D5	103,236,187.33	227.50540142	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	207.17327512	0.20717328	20.33212630
1E-F1	103,236,187.33	727.50540147	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	707.17327517	0.70717328	20.33212630
1E-F2	103,236,187.33	727.50540147	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	707.17327517	0.70717328	20.33212630
1E-F3	103,236,187.33	727.50540147	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	707.17327517	0.70717328	20.33212630
1E-F4	103,236,187.33	727.50540147	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	707.17327517	0.70717328	20.33212630
1E-F5	103,236,187.33	727.50540147	3.73838293	16.59374348	0.00000000	0.00000000	20.33212630	707.17327517	0.70717328	20.33212630
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	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-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:06 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	9,042,836,187.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,929,402,414.80
1M-1	N/A	N/A	4.38400 %	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-2	09/26/22 - 10/24/22	29	6.63400 %	75,104,883.91	401,364.67	0.00	0.00	0.00	0.00	401,364.67	0.00	73,005,872.71
1M-2H	N/A	N/A	0.00000 %	275,071,079.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	267,383,466.06
1M-2A	N/A	N/A	6.63400 %	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	09/26/22 - 10/24/22	29	6.63400 %	23,486,790.24	125,514.71	0.00	0.00	0.00	0.00	125,514.71	0.00	21,387,779.04
1M-BH	N/A	N/A	0.00000 %	86,020,194.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	78,332,581.73
1M-2C	09/26/22 - 10/24/22	29	6.63400 %	51,618,093.67	275,849.96	0.00	0.00	0.00	0.00	275,849.96	0.00	51,618,093.67
1M-CH	N/A	N/A	0.00000 %	189,050,884.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	189,050,884.33
1B-1	09/26/22 - 10/24/22	29	8.83400 %	207,850,000.00	1,479,118.34	0.00	0.00	0.00	0.00	1,479,118.34	0.00	207,850,000.00
1B-1H	N/A	N/A	0.00000 %	10,939,980.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,939,980.00
1B-2H	N/A	N/A	0.00000 %	216,431,638.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	216,343,966.87
1A-I1	N/A	N/A	2.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.30000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	09/26/22 - 10/24/22	29	2.30000 %	23,486,790.24	43,515.80	0.00	0.00	0.00	0.00	43,515.80	0.00	21,387,779.04
1B-I2	09/26/22 - 10/24/22	29	1.80000 %	23,486,790.24	34,055.85	0.00	0.00	0.00	0.00	34,055.85	0.00	21,387,779.04
1B-I3	09/26/22 - 10/24/22	29	1.30000 %	23,486,790.24	24,595.89	0.00	0.00	0.00	0.00	24,595.89	0.00	21,387,779.04
1B-I4	09/26/22 - 10/24/22	29	0.80000 %	23,486,790.24	15,135.93	0.00	0.00	0.00	0.00	15,135.93	0.00	21,387,779.04
1C-I1	09/26/22 - 10/24/22	29	2.30000 %	51,618,093.67	95,636.86	0.00	0.00	0.00	0.00	95,636.86	0.00	51,618,093.67
1C-I2	09/26/22 - 10/24/22	29	1.80000 %	51,618,093.67	74,846.24	0.00	0.00	0.00	0.00	74,846.24	0.00	51,618,093.67
1C-I3	09/26/22 - 10/24/22	29	1.30000 %	51,618,093.67	54,055.61	0.00	0.00	0.00	0.00	54,055.61	0.00	51,618,093.67
1C-I4	09/26/22 - 10/24/22	29	0.80000 %	51,618,093.67	33,264.99	0.00	0.00	0.00	0.00	33,264.99	0.00	51,618,093.67
1E-A1	N/A	N/A	4.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.83400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.33400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.83400 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	09/26/22 - 10/24/22	29	4.33400 %	23,486,790.24	81,998.91	0.00	0.00	0.00	0.00	81,998.91	0.00	21,387,779.04
1E-B2	09/26/22 - 10/24/22	29	4.83400 %	23,486,790.24	91,458.87	0.00	0.00	0.00	0.00	91,458.87	0.00	21,387,779.04

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:06 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/26/22 - 10/24/22	29	5.33400 %	23,486,790.24	100,918.82	0.00	0.00	0.00	0.00	100,918.82	0.00	21,387,779.04
1E-B4	09/26/22 - 10/24/22	29	5.83400 %	23,486,790.24	110,378.78	0.00	0.00	0.00	0.00	110,378.78	0.00	21,387,779.04
1E-C1	09/26/22 - 10/24/22	29	4.33400 %	51,618,093.67	180,213.10	0.00	0.00	0.00	0.00	180,213.10	0.00	51,618,093.67
1E-C2	09/26/22 - 10/24/22	29	4.83400 %	51,618,093.67	201,003.72	0.00	0.00	0.00	0.00	201,003.72	0.00	51,618,093.67
1E-C3	09/26/22 - 10/24/22	29	5.33400 %	51,618,093.67	221,794.35	0.00	0.00	0.00	0.00	221,794.35	0.00	51,618,093.67
1E-C4	09/26/22 - 10/24/22	29	5.83400 %	51,618,093.67	242,584.97	0.00	0.00	0.00	0.00	242,584.97	0.00	51,618,093.67
1E-D1	09/26/22 - 10/24/22	29	4.33400 %	23,486,790.24	81,998.91	0.00	0.00	0.00	0.00	81,998.91	0.00	21,387,779.04
1E-D2	09/26/22 - 10/24/22	29	4.83400 %	23,486,790.24	91,458.87	0.00	0.00	0.00	0.00	91,458.87	0.00	21,387,779.04
1E-D3	09/26/22 - 10/24/22	29	5.33400 %	23,486,790.24	100,918.82	0.00	0.00	0.00	0.00	100,918.82	0.00	21,387,779.04
1E-D4	09/26/22 - 10/24/22	29	5.83400 %	23,486,790.24	110,378.78	0.00	0.00	0.00	0.00	110,378.78	0.00	21,387,779.04
1E-D5	09/26/22 - 10/24/22	29	6.63400 %	23,486,790.24	125,514.71	0.00	0.00	0.00	0.00	125,514.71	0.00	21,387,779.04
1E-F1	09/26/22 - 10/24/22	29	4.33400 %	75,104,883.91	262,212.01	0.00	0.00	0.00	0.00	262,212.01	0.00	73,005,872.71
1E-F2	09/26/22 - 10/24/22	29	4.83400 %	75,104,883.91	292,462.59	0.00	0.00	0.00	0.00	292,462.59	0.00	73,005,872.71
1E-F3	09/26/22 - 10/24/22	29	5.33400 %	75,104,883.91	322,713.17	0.00	0.00	0.00	0.00	322,713.17	0.00	73,005,872.71
1E-F4	09/26/22 - 10/24/22	29	5.83400 %	75,104,883.91	352,963.75	0.00	0.00	0.00	0.00	352,963.75	0.00	73,005,872.71
1E-F5	09/26/22 - 10/24/22	29	6.63400 %	75,104,883.91	401,364.67	0.00	0.00	0.00	0.00	401,364.67	0.00	73,005,872.71
1X-1	09/26/22 - 10/24/22	29	2.30000 %	23,486,790.24	43,515.80	0.00	0.00	0.00	0.00	43,515.80	0.00	21,387,779.04
1X-2	09/26/22 - 10/24/22	29	1.80000 %	23,486,790.24	34,055.85	0.00	0.00	0.00	0.00	34,055.85	0.00	21,387,779.04
1X-3	09/26/22 - 10/24/22	29	1.30000 %	23,486,790.24	24,595.89	0.00	0.00	0.00	0.00	24,595.89	0.00	21,387,779.04
1X-4	09/26/22 - 10/24/22	29	0.80000 %	23,486,790.24	15,135.93	0.00	0.00	0.00	0.00	15,135.93	0.00	21,387,779.04
1Y-1	09/26/22 - 10/24/22	29	2.30000 %	75,104,883.91	139,152.66	0.00	0.00	0.00	0.00	139,152.66	0.00	73,005,872.70
1Y-2	09/26/22 - 10/24/22	29	1.80000 %	75,104,883.91	108,902.08	0.00	0.00	0.00	0.00	108,902.08	0.00	73,005,872.70
1Y-3	09/26/22 - 10/24/22	29	1.30000 %	75,104,883.91	78,651.50	0.00	0.00	0.00	0.00	78,651.50	0.00	73,005,872.70
1Y-4	09/26/22 - 10/24/22	29	0.80000 %	75,104,883.91	48,400.93	0.00	0.00	0.00	0.00	48,400.93	0.00	73,005,872.70
Totals					6,521,703.29	0.00	0.00	0.00	0.00	6,521,703.29	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-C01



Distribution Date: 25-Oct-2022
07-Oct-2022 2:55:07 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	42,117,071,181.00	0.00000 %	214.70714686	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	212.01385007
1M-1	457,271,000.00	4.38400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	24,066,956.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2	154,854,281.00	6.63400 %	485.00360097	2.59188617	0.00000000	0.00000000	0.00000000	0.00000000	2.59188617	0.00000000	471.44885010
1M-2H	567,152,653.00	0.00000 %	485.00360096	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	471.44885005
1M-2A	51,618,093.67	6.63400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	189,050,884.33	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	51,618,093.67	6.63400 %	455.01080280	2.43160297	0.00000000	0.00000000	0.00000000	0.00000000	2.43160297	0.00000000	414.34655020
1M-BH	189,050,884.33	0.00000 %	455.01080291	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	414.34655018
1M-2C	51,618,093.67	6.63400 %	1000.00000000	5.34405555	0.00000000	0.00000000	0.00000000	0.00000000	5.34405555	0.00000000	1000.00000000
1M-CH	189,050,884.33	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-1	207,850,000.00	8.83400 %	1000.00000000	7.11627780	0.00000000	0.00000000	0.00000000	0.00000000	7.11627780	0.00000000	1000.00000000
1B-1H	10,939,980.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	218,789,980.00	0.00000 %	989.22098178	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	988.82026896
1A-I1	0.00	2.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.30000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	2.30000 %	455.01080280	0.84303385	0.00000000	0.00000000	0.00000000	0.00000000	0.84303385	0.00000000	414.34655020
1B-I2	0.00	1.80000 %	455.01080280	0.65976574	0.00000000	0.00000000	0.00000000	0.00000000	0.65976574	0.00000000	414.34655020
1B-I3	0.00	1.30000 %	455.01080280	0.47649745	0.00000000	0.00000000	0.00000000	0.00000000	0.47649745	0.00000000	414.34655020
1B-I4	0.00	0.80000 %	455.01080280	0.29322916	0.00000000	0.00000000	0.00000000	0.00000000	0.29322916	0.00000000	414.34655020
1C-I1	0.00	2.30000 %	1000.00000000	1.85277784	0.00000000	0.00000000	0.00000000	0.00000000	1.85277784	0.00000000	1000.00000000
1C-I2	0.00	1.80000 %	1000.00000000	1.45000008	0.00000000	0.00000000	0.00000000	0.00000000	1.45000008	0.00000000	1000.00000000
1C-I3	0.00	1.30000 %	1000.00000000	1.04722213	0.00000000	0.00000000	0.00000000	0.00000000	1.04722213	0.00000000	1000.00000000
1C-I4	0.00	0.80000 %	1000.00000000	0.64444437	0.00000000	0.00000000	0.00000000	0.00000000	0.64444437	0.00000000	1000.00000000
1E-A1	51,618,093.67	4.33400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	51,618,093.67	4.83400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	51,618,093.67	5.33400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
07-Oct-2022 2:55:07 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	51,618,093.67	5.83400 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	51,618,093.67	4.33400 %	455.01080280	1.58856913	0.00000000	0.00000000	0.00000000	0.00000000	1.58856913	0.00000000	414.34655020
1E-B2	51,618,093.67	4.83400 %	455.01080280	1.77183742	0.00000000	0.00000000	0.00000000	0.00000000	1.77183742	0.00000000	414.34655020
1E-B3	51,618,093.67	5.33400 %	455.01080280	1.95510552	0.00000000	0.00000000	0.00000000	0.00000000	1.95510552	0.00000000	414.34655020
1E-B4	51,618,093.67	5.83400 %	455.01080280	2.13837382	0.00000000	0.00000000	0.00000000	0.00000000	2.13837382	0.00000000	414.34655020
1E-C1	51,618,093.67	4.33400 %	1000.00000000	3.49127771	0.00000000	0.00000000	0.00000000	0.00000000	3.49127771	0.00000000	1000.00000000
1E-C2	51,618,093.67	4.83400 %	1000.00000000	3.89405547	0.00000000	0.00000000	0.00000000	0.00000000	3.89405547	0.00000000	1000.00000000
1E-C3	51,618,093.67	5.33400 %	1000.00000000	4.29683342	0.00000000	0.00000000	0.00000000	0.00000000	4.29683342	0.00000000	1000.00000000
1E-C4	51,618,093.67	5.83400 %	1000.00000000	4.69961118	0.00000000	0.00000000	0.00000000	0.00000000	4.69961118	0.00000000	1000.00000000
1E-D1	103,236,187.33	4.33400 %	227.50540142	0.79428456	0.00000000	0.00000000	0.00000000	0.00000000	0.79428456	0.00000000	207.17327512
1E-D2	103,236,187.33	4.83400 %	227.50540142	0.88591871	0.00000000	0.00000000	0.00000000	0.00000000	0.88591871	0.00000000	207.17327512
1E-D3	103,236,187.33	5.33400 %	227.50540142	0.97755276	0.00000000	0.00000000	0.00000000	0.00000000	0.97755276	0.00000000	207.17327512
1E-D4	103,236,187.33	5.83400 %	227.50540142	1.06918691	0.00000000	0.00000000	0.00000000	0.00000000	1.06918691	0.00000000	207.17327512
1E-D5	103,236,187.33	6.63400 %	227.50540142	1.21580149	0.00000000	0.00000000	0.00000000	0.00000000	1.21580149	0.00000000	207.17327512
1E-F1	103,236,187.33	4.33400 %	727.50540147	2.53992342	0.00000000	0.00000000	0.00000000	0.00000000	2.53992342	0.00000000	707.17327517
1E-F2	103,236,187.33	4.83400 %	727.50540147	2.83294645	0.00000000	0.00000000	0.00000000	0.00000000	2.83294645	0.00000000	707.17327517
1E-F3	103,236,187.33	5.33400 %	727.50540147	3.12596947	0.00000000	0.00000000	0.00000000	0.00000000	3.12596947	0.00000000	707.17327517
1E-F4	103,236,187.33	5.83400 %	727.50540147	3.41899250	0.00000000	0.00000000	0.00000000	0.00000000	3.41899250	0.00000000	707.17327517
1E-F5	103,236,187.33	6.63400 %	727.50540147	3.88782926	0.00000000	0.00000000	0.00000000	0.00000000	3.88782926	0.00000000	707.17327517
1X-1	0.00	2.30000 %	227.50540142	0.42151692	0.00000000	0.00000000	0.00000000	0.00000000	0.42151692	0.00000000	207.17327512
1X-2	0.00	1.80000 %	227.50540142	0.32988287	0.00000000	0.00000000	0.00000000	0.00000000	0.32988287	0.00000000	207.17327512
1X-3	0.00	1.30000 %	227.50540142	0.23824872	0.00000000	0.00000000	0.00000000	0.00000000	0.23824872	0.00000000	207.17327512
1X-4	0.00	0.80000 %	227.50540142	0.14661458	0.00000000	0.00000000	0.00000000	0.00000000	0.14661458	0.00000000	207.17327512
1Y-1	0.00	2.30000 %	727.50540147	1.34790584	0.00000000	0.00000000	0.00000000	0.00000000	1.34790584	0.00000000	707.17327507
1Y-2	0.00	1.80000 %	727.50540147	1.05488282	0.00000000	0.00000000	0.00000000	0.00000000	1.05488282	0.00000000	707.17327507
1Y-3	0.00	1.30000 %	727.50540147	0.76185979	0.00000000	0.00000000	0.00000000	0.00000000	0.76185979	0.00000000	707.17327507
1Y-4	0.00	0.80000 %	727.50540147	0.46883686	0.00000000	0.00000000	0.00000000	0.00000000	0.46883686	0.00000000	707.17327507

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

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

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	4,086,332.82
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(87,671.95)
Total Deposits	3,998,660.87
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,979,494.21
Total Withdrawals (Pool Distribution Amount)	3,998,660.87
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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
07-Oct-2022 2:55:07 PM

Additional Reporting - Deal Level

Cash Reporting	
Total Principal Reduction Current	123,308,068.62
Total Principal Reduction Cumulative	34,053,070,332.21
Scheduled Principal Current	22,517,481.22
Scheduled Principal Cumulative	3,366,275,157.87
Unscheduled Principal Current	100,702,915.45
Unscheduled Principal Cumulative	30,684,349,203.21
Senior Reduction Amount	113,433,772.53
Subordinate Reduction Amount	9,786,624.14
Calculated Tranche Write-down Amount	87,671.95
Calculated Tranche Write-up Amount	0.00
Modification Loss Amount	96,371.10
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	34,692.90
Informational Reporting	
At Issuance Loan Count	180187
Period Beginning Loan Count	54485
Period Reference Pool Removal Loan Count	577
Period Ending Loan Count	53908
UPB at Origination	44,417,045,000.00
UPB at Issuance	43,757,996,032.69
UPB Actual Current	9,704,925,700.48
Period PIF Loan Count Current	574
PIF Loan Count Cumulative	126020
Period PIF Loan UPB Current	92,452,642.03
PIF Loan UPB Cumulative	29,568,230,573.69
Period Partial Prepayment Amount	7,824,454.34
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	155
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	29,757,414.36
Credit Event Amount Current	841,139.68
Credit Event Amount Cumulative	16,749,635.26
Total Active Modified Loan Count	897
Total Active Modified Loan UPB	214,563,020.59
Libor Rate	3.084000%

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07-Oct-2022 2:55:07 PM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Additional Reporting - Deal Level

Structural Reporting	
Senior Percentage	92.008762%
Subordinate Percentage	7.991238%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

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 %	7.990000 %	7.990000 %
1M-1	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-1H	0.00	0.00	2.650000 %	7.990000 %	7.990000 %
1M-2	0.00	0.00	1.000000 %	4.430000 %	4.480000 %
1M-2H	0.00	0.00	1.000000 %	4.430000 %	4.480000 %
1M-2A	0.00	0.00	2.100000 %	7.990000 %	7.990000 %
1M-2B	0.00	0.00	1.550000 %	6.880000 %	6.960000 %
1M-2C	0.00	0.00	1.000000 %	4.430000 %	4.480000 %
1B-1	0.00	0.00	0.500000 %	2.200000 %	2.230000 %
1B-1H	0.00	0.00	0.500000 %	2.200000 %	2.230000 %
1B-2H	87,671.95	0.00	0.000000 %	0.000000 %	0.000000 %

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07-Oct-2022 2:55:07 PM

Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C01



Rep and Warranty Settlement Reporting - Deal Level

	Original	Current
Origination Rep and Warranty Settlement Loan Count	0	0
Origination Rep and Warranty Settlement Amount	0.00	0.00
Origination Rep and Warranty Settlement UPB	0.00	0.00

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	501	95,176,624.15	0.929361 %	0.980704 %
60 Days	127	24,215,884.54	0.235587 %	0.249522 %
90 Days	67	13,200,608.83	0.124286 %	0.136020 %
120 Days	29	5,998,247.80	0.053795 %	0.061806 %
150 Days	42	7,837,743.21	0.077911 %	0.080760 %
180+ Days	364	79,820,858.23	0.675224 %	0.822478 %
Totals	1130	226,249,966.76	2.096164 %	2.331290 %

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Total	346	96,609,661.67	96,371.10	0.099753

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037906216	220,950.14	391.27	0.177085
Summary	0037906233	324,171.87	95.12	0.029342
Summary	0037906667	153,151.63	207.39	0.135415
Summary	0037906755	266,983.47	303.69	0.113749
Summary	0037906920	161,310.78	151.23	0.093751
Summary	0037907226	144,535.03	225.84	0.156253
Summary	0037907273	255,142.25	26.58	0.010418
Summary	0037907913	320,459.51	267.05	0.083333
Summary	0037908497	270,311.51	225.26	0.083333
Summary	0037910358	322,797.09	369.87	0.114583
Summary	0037910436	413,888.20	560.47	0.135416
Summary	0037910510	414,166.91	647.14	0.156251
Summary	0037910785	210,352.71	284.85	0.135415
Summary	0037910899	88,915.18	92.62	0.104167
Summary	0037911084	72,204.52	90.26	0.125006
Summary	0037911950	161,547.62	134.62	0.083331
Summary	0037912743	256,636.41	294.06	0.114582
Summary	0037912808	152,671.72	174.94	0.114586
Summary	0037912864	136,050.92	127.55	0.093752
Summary	0037913549	250,272.38	312.84	0.125000
Summary	0037914152	404,107.24	505.13	0.124999
Summary	0037914854	217,598.05	294.66	0.135415
Summary	0037915031	353,751.30	294.79	0.083333
Summary	0037916242	365,513.73	342.67	0.093750
Summary	0037916774	589,963.16	798.91	0.135417

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037917245	252,322.26	420.54	0.166668
Summary	0037918000	97,005.81	70.73	0.072913
Summary	0037918420	359,368.03	411.78	0.114584
Summary	0037918526	114,313.11	178.61	0.156246
Summary	0037918962	117,891.94	196.49	0.166670
Summary	0037919007	224,632.71	335.45	0.149333
Summary	0037919017	348,470.83	617.08	0.177082
Summary	0037919126	397,452.42	207.01	0.052084
Summary	0037919910	226,102.82	188.42	0.083334
Summary	0037920228	380,482.00	515.24	0.135418
Summary	0037920310	620,507.27	969.54	0.156250
Summary	0037920372	94,320.14	98.25	0.104167
Summary	0037921630	201,397.01	314.68	0.156249
Summary	0037922111	327,815.45	478.06	0.145832
Summary	0037922321	238,058.45	198.38	0.083332
Summary	0037922778	474,379.69	543.56	0.114583
Summary	0037923627	442,408.77	411.07	0.092916
Summary	0037923690	274,900.78	286.35	0.104165
Summary	0037924175	348,674.68	544.80	0.156249
Summary	0037924237	128,607.46	160.76	0.125001
Summary	0037924491	39,307.85	73.70	0.187494
Summary	0037925406	348,885.10	324.17	0.092916
Summary	0037927043	491,241.04	818.74	0.166668
Summary	0037928080	382,849.19	239.28	0.062500
Summary	0037928632	213,306.73	231.08	0.108332
Summary	0037928829	358,575.67	448.22	0.125000
Summary	0037928948	410,320.36	59.65	0.014537
Summary	0037928963	200,997.72	230.31	0.114583
Summary	0037929618	219,398.16	85.02	0.038751
Summary	0037929685	352,506.48	220.32	0.062501
Summary	0037929845	475,376.23	346.63	0.072917
Summary	0037929890	238,703.64	211.95	0.088792
Summary	0037929894	280,915.00	175.57	0.062499
Summary	0037930108	213,099.48	177.58	0.083332

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037930698	206,737.47	236.89	0.114585
Summary	0037931237	88,626.13	137.74	0.155417
Summary	0037931245	127,472.75	159.34	0.124999
Summary	0037931314	284,522.20	326.02	0.114585
Summary	0037931403	352,602.65	37.71	0.010695
Summary	0037932340	340,252.02	389.87	0.114583
Summary	0037932832	114,881.01	47.87	0.041669
Summary	0037933234	306,744.19	447.34	0.145835
Summary	0037933278	617,990.38	836.86	0.135416
Summary	0037933299	194,436.87	364.57	0.187500
Summary	0037933427	381,540.23	516.67	0.135417
Summary	0037933708	196,241.52	163.53	0.083331
Summary	0037934240	278,371.11	233.60	0.083917
Summary	0037935410	169,034.45	299.33	0.177082
Summary	0037935747	245,240.64	204.37	0.083334
Summary	0037936143	348,916.19	218.07	0.062499
Summary	0037936485	257,619.43	214.68	0.083332
Summary	0037936534	249,132.90	155.71	0.062501
Summary	0037937608	84,171.03	113.98	0.135415
Summary	0037937662	179,744.93	323.41	0.179927
Summary	0037938096	144,853.39	241.42	0.166665
Summary	0037938169	86,296.11	125.85	0.145835
Summary	0037939239	167,972.08	209.97	0.125003
Summary	0037939504	412,617.15	343.85	0.083334
Summary	0037939825	223,573.10	232.89	0.104167
Summary	0037939872	349,137.73	400.05	0.114582
Summary	0037939910	193,503.80	181.41	0.093750
Summary	0037940164	202,868.76	232.45	0.114581
Summary	0037940409	261,111.67	163.19	0.062498
Summary	0037941023	146,375.56	182.97	0.125000
Summary	0037941111	377,193.61	471.49	0.124999
Summary	0037941564	105,014.21	175.02	0.166663
Summary	0037941808	252,614.88	315.77	0.125001
Summary	0037942230	487,399.42	558.48	0.114584

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037942354	167,742.86	104.84	0.062500
Summary	0037942765	611,499.07	440.79	0.072084
Summary	0037942938	70,887.16	1.45	0.002046
Summary	0037942960	79,182.42	115.47	0.145828
Summary	0037942984	52,273.67	65.34	0.124996
Summary	0037943035	155,958.42	227.44	0.145834
Summary	0037943056	384,266.78	400.28	0.104167
Summary	0037943120	396,205.68	536.53	0.135417
Summary	0037943660	80,637.27	36.78	0.045612
Summary	0037944097	223,364.58	349.01	0.156251
Summary	0037944396	420,557.44	306.66	0.072918
Summary	0037944613	560,975.16	409.04	0.072916
Summary	0037945192	133,968.29	30.86	0.023035
Summary	0037945934	196,535.19	3.78	0.001923
Summary	0037947230	273,223.26	170.76	0.062498
Summary	0037947271	632,973.20	659.35	0.104167
Summary	0037947337	239,236.69	74.76	0.031249
Summary	0037948144	530,587.71	658.81	0.124166
Summary	0037948457	415,082.79	345.90	0.083333
Summary	0037949123	202,890.75	147.94	0.072916
Summary	0037949245	429,311.30	198.64	0.046269
Summary	0037949905	545,805.17	397.98	0.072916
Summary	0037950343	406,069.59	549.89	0.135418
Summary	0037950387	146,904.50	2.59	0.001763
Summary	0037951417	86,763.67	3.39	0.003907
Summary	0037951452	198,072.99	312.64	0.157841
Summary	0037952031	574,474.88	598.41	0.104166
Summary	0037952442	445,678.37	396.37	0.088936
Summary	0037953222	356,460.99	334.18	0.093749
Summary	0037954837	577,617.88	421.18	0.072917
Summary	0037955036	79,150.86	82.45	0.104168
Summary	0037955188	121,223.63	189.41	0.156248
Summary	0037955574	634,835.04	462.90	0.072917
Summary	0037955856	413,084.89	383.82	0.092916

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037955992	381,292.70	373.35	0.097917
Summary	0037956042	109,558.97	39.19	0.035771
Summary	0037956344	215,089.12	313.67	0.145833
Summary	0037956651	397,371.79	413.93	0.104167
Summary	0037956792	346,871.80	289.06	0.083333
Summary	0037956995	98,286.85	174.05	0.177084
Summary	0037957674	202,291.64	189.65	0.093751
Summary	0037958257	341,244.62	426.56	0.125001
Summary	0037958446	409,262.24	511.58	0.125001
Summary	0037958789	177,659.45	43.28	0.024361
Summary	0037958853	299,583.41	218.45	0.072918
Summary	0037958941	404,829.23	379.53	0.093751
Summary	0037959210	419,338.19	305.77	0.072917
Summary	0037959486	130,861.78	231.73	0.177080
Summary	0037959703	467,120.54	672.97	0.144068
Summary	0037959834	505,735.56	790.21	0.156250
Summary	0037960508	79,881.08	25.89	0.032411
Summary	0037960833	148,422.86	108.23	0.072920
Summary	0037961113	241,394.24	276.60	0.114584
Summary	0037962551	402,044.49	251.28	0.062501
Summary	0037963051	345,151.87	287.63	0.083334
Summary	0037963863	404,880.02	168.70	0.041667
Summary	0037963954	258,532.86	107.72	0.041666
Summary	0037964051	404,319.94	336.93	0.083333
Summary	0037964118	197,682.65	123.55	0.062499
Summary	0037964539	180,442.93	150.37	0.083334
Summary	0037964730	146,418.72	183.02	0.124998
Summary	0037966128	404,776.99	487.08	0.120333
Summary	0037966854	246,871.40	257.16	0.104168
Summary	0037966959	192,179.92	16.79	0.008737
Summary	0037967749	532,600.86	332.88	0.062501
Summary	0037967788	96,017.99	8.92	0.009290
Summary	0037968251	158,954.76	215.25	0.135416
Summary	0037968520	231,547.11	217.08	0.093752

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037969438	285,749.12	327.42	0.114583
Summary	0037969557	142,494.43	192.96	0.135416
Summary	0037970194	609,867.59	571.75	0.093750
Summary	0037970631	595,554.30	620.37	0.104167
Summary	0037970850	133,279.47	111.07	0.083336
Summary	0037971104	211,503.56	242.35	0.114584
Summary	0037971636	342,896.65	357.18	0.104165
Summary	0037971676	207,664.48	207.66	0.099998
Summary	0037971677	157,356.25	163.91	0.104165
Summary	0037971975	138,810.93	173.51	0.124997
Summary	0037972397	244,846.24	127.52	0.052082
Summary	0037972886	203,643.65	233.34	0.114583
Summary	0037972921	393,977.39	492.47	0.125000
Summary	0037973601	163,034.06	152.84	0.093747
Summary	0037973741	387,172.51	241.98	0.062499
Summary	0037974449	153,859.79	96.16	0.062498
Summary	0037974450	342,118.50	213.82	0.062499
Summary	0037975871	193,099.79	112.64	0.058333
Summary	0037975935	235,476.52	245.29	0.104167
Summary	0037976401	88,056.96	119.24	0.135412
Summary	0037977307	219,360.54	147.35	0.067173
Summary	0037978472	190,124.20	178.24	0.093749
Summary	0037978532	201,723.57	189.12	0.093752
Summary	0037979877	374,124.50	506.63	0.135417
Summary	0037981586	323,947.02	168.72	0.052083
Summary	0037982100	559,449.26	641.04	0.114584
Summary	0037982810	232,369.71	217.85	0.093751
Summary	0037982823	240,374.37	200.31	0.083333
Summary	0037983961	141,629.91	66.35	0.046847
Summary	0037984013	132,092.92	192.64	0.145837
Summary	0037984054	123,302.89	128.44	0.104166
Summary	0037984873	224,191.92	303.59	0.135415
Summary	0037984901	651,882.19	1,154.37	0.177083
Summary	0037984906	246,011.63	333.14	0.135416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0037985043	259,650.45	405.70	0.156249
Summary	0037985656	277,014.88	288.56	0.104168
Summary	0037985917	337,417.89	210.89	0.062501
Summary	0037987955	493,788.85	411.49	0.083333
Summary	0037988315	351,169.38	109.74	0.031250
Summary	0037989012	279,159.56	174.47	0.062498
Summary	0037989593	336,702.66	455.95	0.135416
Summary	0037990479	133,975.48	125.60	0.093748
Summary	0037991131	74,841.63	53.95	0.072086
Summary	0037991482	373,133.67	14.10	0.003779
Summary	0037991712	191,895.86	239.87	0.125000
Summary	0037991764	391,536.79	354.90	0.090643
Summary	0037992592	132,307.57	122.94	0.092920
Summary	0037992663	425,057.14	487.04	0.114582
Summary	0037992750	110,586.80	83.95	0.075913
Summary	0037994165	581,354.39	484.46	0.083333
Summary	0037994776	236,346.69	219.61	0.092919
Summary	0037995663	282,015.53	323.14	0.114582
Summary	0037995791	82,097.75	68.41	0.083327
Summary	0037995851	113,994.66	154.37	0.135419
Summary	0037996145	264,036.14	245.33	0.092915
Summary	0037997456	654,467.21	681.74	0.104167
Summary	0037998555	473,805.03	394.84	0.083334
Summary	0037999224	211,658.59	242.53	0.114585
Summary	0037999339	406,877.18	593.36	0.145833
Summary	0037999501	357,251.84	483.78	0.135417
Summary	0038001096	128,292.34	133.64	0.104168
Summary	0038001111	338,842.86	12.20	0.003600
Summary	0038002395	259,048.51	242.86	0.093751
Summary	0038003503	257,563.75	187.81	0.072918
Summary	0038003541	398,449.04	415.05	0.104166
Summary	0038003890	174,989.09	291.65	0.166668
Summary	0038003894	221,444.02	322.94	0.145834
Summary	0038004305	141,658.64	162.32	0.114585

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038006391	303,270.59	94.77	0.031249
Summary	0038006561	124,477.91	64.83	0.052082
Summary	0038007050	87,638.85	109.55	0.125002
Summary	0038008406	224,027.84	23.34	0.010418
Summary	0038008455	125,730.70	196.45	0.156247
Summary	0038008503	299,082.15	373.85	0.124999
Summary	0038011142	353,022.56	294.19	0.083335
Summary	0038011269	124,199.18	142.31	0.114582
Summary	0038011489	147,967.56	215.79	0.145836
Summary	0038011635	84,451.78	173.97	0.205999
Summary	0038011851	326,828.26	374.49	0.114583
Summary	0038012001	610,410.38	826.60	0.135417
Summary	0038012287	80,604.32	92.36	0.114584
Summary	0038012288	115,360.36	24.03	0.020830
Summary	0038013195	175,512.88	255.96	0.145835
Summary	0038013556	343,258.68	214.54	0.062501
Summary	0038013828	605,521.06	504.60	0.083333
Summary	0038014437	333,766.98	451.98	0.135418
Summary	0038015845	351,934.94	682.85	0.194027
Summary	0038015927	175,834.65	73.26	0.041664
Summary	0038016659	309,127.04	29.62	0.009582
Summary	0038018327	111,273.81	127.50	0.114582
Summary	0038018498	215,523.25	155.36	0.072085
Summary	0038019091	106,031.41	154.63	0.145834
Summary	0038019732	496,814.01	621.02	0.125001
Summary	0038021392	210,997.06	175.83	0.083333
Summary	0038021618	159,769.02	183.07	0.114584
Summary	0038021905	198,713.66	184.64	0.092918
Summary	0038022113	257,332.15	160.83	0.062499
Summary	0038022294	351,621.76	329.92	0.093828
Summary	0038022359	266,635.63	333.29	0.124998
Summary	0038022535	320,929.98	468.02	0.145832
Summary	0038022987	195,850.98	163.21	0.083334
Summary	0038024644	162,411.13	117.07	0.072082

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:07 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038024715	296,380.10	308.73	0.104167
Summary	0038025122	364,044.39	37.92	0.010416
Summary	0038025316	359,196.79	299.33	0.083333
Summary	0038025508	258,872.54	377.52	0.145832
Summary	0038028847	706,156.72	882.70	0.125001
Summary	0038028911	328,722.70	342.42	0.104167
Summary	0038029096	158,190.68	247.17	0.156248
Summary	0038029488	91,256.24	66.54	0.072916
Summary	0038030860	211,154.51	175.96	0.083332
Summary	0038031062	320,296.71	133.46	0.041668
Summary	0038031835	162,815.13	271.36	0.166668
Summary	0038031840	383,258.73	479.07	0.124999
Summary	0038031918	282,965.90	383.18	0.135416
Summary	0038032384	113,133.41	35.35	0.031246
Summary	0038032497	294,429.48	245.36	0.083334
Summary	0038032614	159,838.03	133.20	0.083334
Summary	0038034066	421,266.87	821.45	0.194995
Summary	0038034222	325,787.95	203.62	0.062501
Summary	0038034654	202,711.03	190.04	0.093749
Summary	0038035260	186,498.93	271.98	0.145835
Summary	0038035918	389,569.89	405.80	0.104166
Summary	0038037051	377,703.98	354.10	0.093751
Summary	0038037345	437,634.38	410.28	0.093749
Summary	0038039792	325,409.03	169.48	0.052082
Summary	0038043127	133,938.86	99.52	0.074303
Summary	0038043596	421,957.95	395.23	0.093666
Summary	0038044822	59,999.05	36.37	0.060618
Summary	0038046388	552,496.64	633.07	0.114584
Summary	0038046883	139,313.20	232.19	0.166668
Summary	0038048113	366,236.21	381.50	0.104168
Summary	0038048610	92,317.11	96.16	0.104163
Summary	0038049391	282,431.38	235.36	0.083334
Summary	0038052449	153,050.10	191.31	0.124998
Summary	0038052814	1,080,226.87	1,958.62	0.181316

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:08 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038052902	402,936.28	377.75	0.093749
Summary	0038053555	90,257.80	34.82	0.038578
Summary	0038055270	519,543.59	541.19	0.104166
Summary	0038055358	118,541.99	134.84	0.113749
Summary	0038056750	293,367.38	152.80	0.052085
Summary	0038057036	222,356.91	208.46	0.093750
Summary	0038059651	280,518.56	107.33	0.038261
Summary	0038060684	312,139.30	227.60	0.072916
Summary	0038061275	48,882.28	66.19	0.135407
Summary	0038061628	420,899.29	394.59	0.093749
Summary	0038062823	305,506.04	222.76	0.072915
Summary	0038062918	386,581.87	322.15	0.083333
Summary	0038063951	298,128.29	214.90	0.072083
Summary	0038063988	168,734.08	281.22	0.166665
Summary	0038064208	322,700.19	235.30	0.072916
Summary	0038064848	421,174.27	350.98	0.083334
Summary	0038064853	409,490.92	122.50	0.029915
Summary	0038065075	405,127.90	633.01	0.156249
Summary	0038065246	144,860.33	211.25	0.145830
Summary	0038065526	173,464.74	126.48	0.072914
Summary	0038067996	154,274.70	80.35	0.052082
Summary	0038068248	57,479.03	53.89	0.093756
Summary	0038068842	258,028.62	376.29	0.145833
Summary	0038069719	337,536.65	316.44	0.093750
Summary	0038070082	181,491.14	94.34	0.051980
Summary	0038070250	219,714.34	205.98	0.093749
Summary	0038070435	302,215.89	377.77	0.125000
Summary	0038071595	306,003.08	355.34	0.116123
Summary	0038072253	487,695.67	304.81	0.062500
Summary	0038074587	414,010.37	345.01	0.083334
Summary	0038075022	141,304.66	132.47	0.093748
Summary	0038075628	181,226.04	207.65	0.114581
Summary	0038076557	87,824.07	100.63	0.114581
Summary	0038076966	346,634.61	252.75	0.072915

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Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:08 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Summary	0038077065	254,001.38	185.21	0.072917
Summary	0038077227	258,373.54	349.88	0.135416
Summary	0038081872	436,027.73	272.52	0.062501
Summary	0038082233	331,640.78	177.68	0.053576
Summary	0038082800	77,751.50	137.04	0.176254
Summary	0038083109	63,308.91	21.98	0.034719
Summary	0038083637	321,981.68	301.86	0.093751
Summary	0038084323	234,280.20	366.06	0.156249
Summary	0038084713	339,165.75	565.28	0.166668
Summary	0038085226	236,136.91	122.99	0.052084
Summary	0038085336	317,806.81	229.09	0.072085
Summary	0038086689	418,841.16	176.58	0.042159
Summary	0038087470	565,981.36	589.56	0.104166
Summary	0038087593	325,265.69	406.58	0.124999
Summary	0038087691	290,896.78	151.51	0.052084

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:08 PM

Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	841,139.68	87,930.55	10.454

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037922971	391,519.71	71,606.48	18.289
0037991061	99,176.41	6,158.50	6.210
0038054814	350,443.56	10,165.57	2.901

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	456,933.57	(258.60)	58,277.73	12.754

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0038010004	406,166.56	(202.40)	45,705.83	11.253
0038055137	50,767.01	(56.20)	12,571.90	24.764

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:08 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
104	16,749,635.26	2,446,014.80	14.603

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037906063	335,200.88	(1,240.37)	(0.370)
0037907541	93,239.82	10,644.23	11.416
0037910161	69,493.29	28,818.01	41.469
0037911603	52,871.77	1,293.96	2.447
0037915310	102,133.84	40,117.18	39.279
0037917538	23,964.18	17,303.68	72.206
0037917766	105,726.47	20,534.32	19.422
0037918602	104,053.62	31,634.49	30.402
0037919634	78,181.43	25,011.90	31.992
0037920453	94,206.45	99,138.40	105.235
0037922248	400,650.33	43,822.31	10.938
0037922971	391,519.71	71,606.48	18.289
0037923431	362,556.83	68,473.10	18.886
0037924032	130,003.02	6,206.30	4.774
0037924766	179,113.90	20,168.94	11.260
0037926539	404,982.26	39,980.57	9.872
0037927398	76,777.51	(469.72)	(0.612)
0037927504	231,517.09	(86,703.05)	(37.450)
0037928337	155,369.71	48,459.63	31.190
0037928774	60,022.06	3,717.93	6.194
0037929669	67,149.31	11,350.24	16.903
0037931937	172,710.32	1,334.98	0.773

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:08 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037932292	23,239.70	18,959.91	81.584
0037932621	372,738.31	7,262.71	1.948
0037935431	49,759.43	7,300.38	14.671
0037939369	113,278.25	981.86	0.867
0037939844	259,918.25	85,724.81	32.981
0037940707	73,133.60	30,825.00	42.149
0037941853	74,440.41	28,487.09	38.268
0037942154	243,654.39	(3,618.71)	(1.485)
0037942296	79,026.36	40,589.48	51.362
0037942822	101,753.18	59,152.29	58.133
0037944220	237,001.81	31,658.29	13.358
0037949740	118,010.41	11,391.51	9.653
0037950233	83,142.67	38,781.57	46.645
0037951939	39,697.63	10,107.33	25.461
0037952283	402,169.91	(75,284.04)	(18.719)
0037961691	63,606.15	27,158.13	42.697
0037963601	382,718.62	6,134.47	1.603
0037963725	242,202.62	48,085.51	19.853
0037964659	77,701.91	87,309.75	112.365
0037965121	89,564.05	(289.96)	(0.324)
0037965756	141,470.02	(20,485.34)	(14.480)
0037966364	54,957.19	(5,718.14)	(10.405)
0037966468	191,868.40	11,553.91	6.022
0037974222	168,185.10	8,757.34	5.207
0037976146	78,675.09	16,875.84	21.450
0037978060	110,416.51	25,700.99	23.276
0037978814	145,725.58	(5,013.31)	(3.440)
0037980309	36,003.78	12,848.31	35.686
0037983902	121,781.89	5,735.64	4.710

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 07-Oct-2022 2:55:08 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0037985127	92,829.75	47,938.46	51.641
0037986404	299,663.32	4,519.07	1.508
0037989866	67,994.53	39,893.91	58.672
0037990841	121,762.14	48,020.49	39.438
0037991061	99,176.41	6,158.50	6.210
0037993032	170,421.95	(912.32)	(0.535)
0037999612	53,462.73	53,792.15	100.616
0038006979	590.28	1,644.53	278.602
0038007808	105,643.57	56,123.83	53.126
0038008591	180,139.94	(7,693.40)	(4.271)
0038008767	145,025.78	56,715.77	39.107
0038010004	406,166.56	45,705.83	11.253
0038013603	48,130.57	39,025.26	81.082
0038014054	53,521.59	14,341.94	26.797
0038015502	401,410.72	38,683.46	9.637
0038020294	70,870.54	37,235.82	52.541
0038020561	112,921.01	(590.64)	(0.523)
0038021637	119,784.11	2,728.52	2.278
0038022344	60,446.35	25,953.69	42.937
0038023780	172,165.33	28,289.55	16.432
0038026559	143,606.62	23,070.89	16.065
0038029695	118,457.18	45,681.98	38.564
0038030027	370,199.84	76,730.25	20.727
0038036573	66,709.84	15,646.18	23.454
0038038648	380,341.35	(2,183.53)	(0.574)
0038040312	71,451.05	8,084.25	11.314
0038042038	38,374.46	27,654.91	72.066
0038042998	291,190.86	(5,282.47)	(1.814)
0038044072	588,590.93	(12,452.41)	(2.116)

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:08 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0038044228	103,043.28	2,622.81	2.545
0038046118	86,010.78	2,366.52	2.751
0038048021	155,160.61	6,167.90	3.975
0038051381	143,167.39	(6,787.09)	(4.741)
0038054212	85,954.35	10,767.81	12.527
0038054814	350,443.56	10,165.57	2.901
0038055137	50,767.01	12,571.90	24.764
0038057933	45,490.29	2,975.39	6.541
0038063574	158,985.47	108,976.75	68.545
0038063668	110,337.72	83,169.80	75.377
0038063804	49,398.39	19,607.01	39.692
0038066252	307,539.86	(55,252.44)	(17.966)
0038067236	155,501.07	25,125.26	16.158
0038070211	146,340.04	11,006.52	7.521
0038071786	137,088.64	8,022.28	5.852
0038073277	369,828.40	87,989.73	23.792
0038074021	50,121.23	46,302.81	92.382
0038074900	220,334.53	31,256.81	14.186
0038075173	214,850.56	61,657.28	28.698
0038075911	385,541.54	119,598.74	31.021
0038080841	264,650.19	72,941.82	27.562
0038082874	63,819.53	56,930.99	89.206
0038086031	253,867.92	(1,121.65)	(0.442)
0038087265	123,058.57	2,251.68	1.830

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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:08 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Total	5	1,298,073.25	87,671.95	0.001 %	0	0.00	0.00	0.000 %	5	1,298,073.25	87,671.95	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	0037922971	413,000.00	4.000 %	IL	70.00	360	391,519.71	09/30/2022	71,606.48	71,606.48
Summary	0037991061	106,000.00	4.250 %	GA	69.00	360	99,176.41	09/30/2022	6,158.50	6,158.50
Summary	0038010004	417,000.00	4.500 %	OK	70.00	360	406,166.56	06/30/2018	(202.40)	45,705.83
Summary	0038054814	382,000.00	4.000 %	TX	80.00	360	350,443.56	09/30/2022	10,165.57	10,165.57
Summary	0038055137	54,000.00	3.875 %	TX	80.00	360	50,767.01	12/31/2020	(56.20)	12,571.90

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-C01

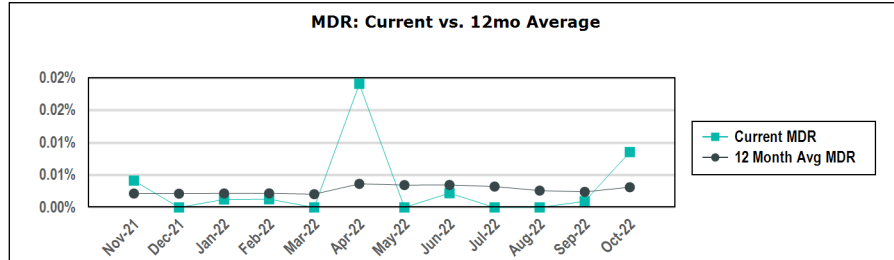
Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:08 PM

Realized Loss Report - Collateral

Summary

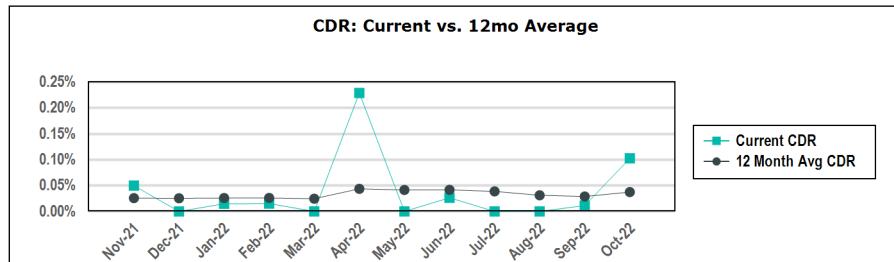
MDR

Current Month 0.009 %
 3 Month Average 0.003 %
 12 Month Average 0.003 %



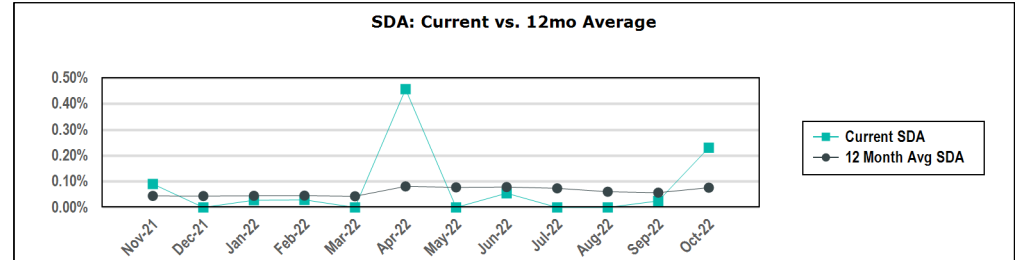
CDR

Current Month 0.103 %
 3 Month Average 0.038 %
 12 Month Average 0.037 %



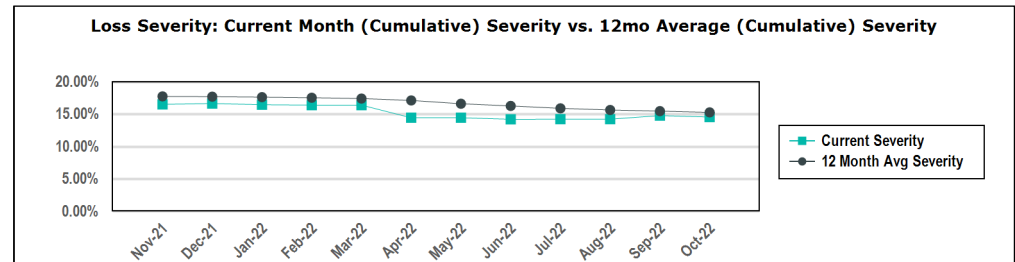
SDA

Current Month 0.231 %
 3 Month Average 0.085 %
 12 Month Average 0.076 %



Loss Severity

Current Month (Cumulative) 14.603 %
 3 Month Average (Cumulative) 14.567 %
 12 Month Average (Cumulative) 15.323 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C01

Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:09 PM

Prepayment Rates

Summary

SMM

Current Month	1.028 %
3 Month Average	1.095 %
12 Month Average	2.017 %

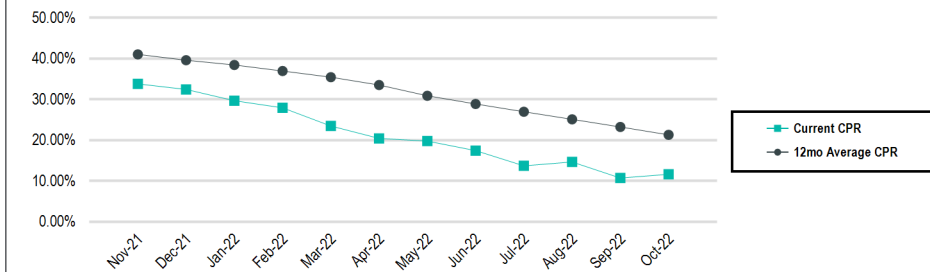
CPR

Current Month	11.661 %
3 Month Average	12.358 %
12 Month Average	21.329 %

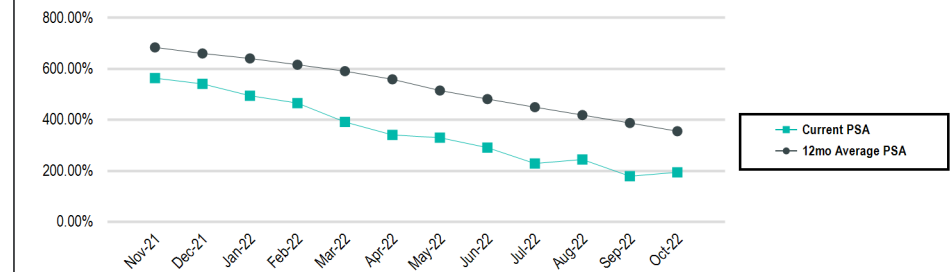
PSA

Current Month	194.342 %
3 Month Average	205.971 %
12 Month Average	355.491 %

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



Distribution Date: 25-Oct-2022
 07-Oct-2022 2:55:09 PM

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
155	29,757,414.36

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07-Oct-2022 2:55:09 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C01



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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Credit-Linked Notes

Series 2017-C01



Distribution Date: 25-Oct-2022
07-Oct-2022 2:55:09 PM

Supplemental Reporting

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.

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 (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C01), 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

Mean January 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.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XEP5	685,905,000	531,050,719	154,854,281
1M-2H	N/A	36,101,934	(531,050,719)	567,152,653

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