

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-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:39 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		01/31/2022	0.00000 %	4,818,741,555.84	0.00	173,401,547.79	0.00	4,645,340,008.05	173,401,547.79	0.00
1M-1	30711XUS1	02/24/2022	0.75771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	02/24/2022	2.50771 %	4,020,576.87	8,682.10	865,311.05	0.00	3,155,265.82	873,993.15	0.00
1M-AH		01/31/2022	0.00000 %	211,639.15	0.00	45,549.11	0.00	166,090.04	45,549.11	0.00
1M-2B	30711XUU6	02/24/2022	2.50771 %	133,258,000.00	287,759.58	0.00	0.00	133,258,000.00	287,759.58	0.00
1M-BH		01/31/2022	0.00000 %	7,014,568.00	0.00	0.00	0.00	7,014,568.00	0.00	0.00
1M-2C	30711XUV4	02/24/2022	2.50771 %	135,218,000.00	291,992.04	0.00	0.00	135,218,000.00	291,992.04	0.00
1M-CH		01/31/2022	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	02/24/2022	2.50771 %	272,496,576.87	588,433.73	865,311.05	0.00	271,631,265.82	1,453,744.78	0.00
1M-2H		01/31/2022	0.00000 %	14,343,607.15	0.00	45,549.11	0.00	14,298,058.04	45,549.11	0.00
1B-1	30711XUW2	02/24/2022	4.10771 %	97,984,000.00	346,588.49	0.00	0.00	97,984,000.00	346,588.49	0.00
1B-1H		01/31/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		01/31/2022	0.00000 %	102,413,552.69	0.00	0.00	(12,763.14)	102,426,315.83	0.00	715,278.17
1A-I1	30711XUY8	02/24/2022	1.80000 %	0.00	6,231.89	0.00	0.00	0.00	6,231.89	0.00
1A-I2	30711XVA9	02/24/2022	1.40000 %	0.00	4,847.03	0.00	0.00	0.00	4,847.03	0.00
1A-I3	30711XVC5	02/24/2022	1.00000 %	0.00	3,462.16	0.00	0.00	0.00	3,462.16	0.00
1A-I4	30711XVE1	02/24/2022	0.60000 %	0.00	2,077.30	0.00	0.00	0.00	2,077.30	0.00
1B-I1	30711XVG6	02/24/2022	1.80000 %	0.00	206,549.90	0.00	0.00	0.00	206,549.90	0.00
1B-I2	30711XVJ0	02/24/2022	1.40000 %	0.00	160,649.92	0.00	0.00	0.00	160,649.92	0.00
1B-I3	30711XVL5	02/24/2022	1.00000 %	0.00	114,749.94	0.00	0.00	0.00	114,749.94	0.00
1B-I4	30711XVN1	02/24/2022	0.60000 %	0.00	68,849.97	0.00	0.00	0.00	68,849.97	0.00
1C-I1	30711XVQ4	02/24/2022	1.80000 %	0.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00
1C-I2	30711XVS0	02/24/2022	1.40000 %	0.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00
1C-I3	30711XVU5	02/24/2022	1.00000 %	0.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00
1C-I4	30711XVW1	02/24/2022	0.60000 %	0.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00
1E-A1	30711XUZ5	02/24/2022	0.70771 %	4,020,576.87	2,450.21	865,311.05	0.00	3,155,265.82	867,761.26	0.00
1E-A2	30711XVB7	02/24/2022	1.10771 %	4,020,576.87	3,835.07	865,311.05	0.00	3,155,265.82	869,146.12	0.00
1E-A3	30711XVD3	02/24/2022	1.50771 %	4,020,576.87	5,219.94	865,311.05	0.00	3,155,265.82	870,530.99	0.00
1E-A4	30711XVF8	02/24/2022	1.90771 %	4,020,576.87	6,604.80	865,311.05	0.00	3,155,265.82	871,915.85	0.00
1E-B1	30711XVH4	02/24/2022	0.70771 %	133,258,000.00	81,209.68	0.00	0.00	133,258,000.00	81,209.68	0.00

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Distribution Date: 25-Feb-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	02/24/2022	1.10771 %	133,258,000.00	127,109.66	0.00	0.00	133,258,000.00	127,109.66	0.00
1E-B3	30711XVM3	02/24/2022	1.50771 %	133,258,000.00	173,009.64	0.00	0.00	133,258,000.00	173,009.64	0.00
1E-B4	30711XVP6	02/24/2022	1.90771 %	133,258,000.00	218,909.62	0.00	0.00	133,258,000.00	218,909.62	0.00
1E-C1	30711XVR2	02/24/2022	0.70771 %	135,218,000.00	82,404.14	0.00	0.00	135,218,000.00	82,404.14	0.00
1E-C2	30711XVT8	02/24/2022	1.10771 %	135,218,000.00	128,979.23	0.00	0.00	135,218,000.00	128,979.23	0.00
1E-C3	30711XVV3	02/24/2022	1.50771 %	135,218,000.00	175,554.32	0.00	0.00	135,218,000.00	175,554.32	0.00
1E-C4	30711XVX9	02/24/2022	1.90771 %	135,218,000.00	222,129.41	0.00	0.00	135,218,000.00	222,129.41	0.00
1E-D1	30711XVY7	02/24/2022	0.70771 %	137,278,576.87	83,659.89	865,311.05	0.00	136,413,265.82	948,970.94	0.00
1E-D2	30711XVZ4	02/24/2022	1.10771 %	137,278,576.87	130,944.73	865,311.05	0.00	136,413,265.82	996,255.78	0.00
1E-D3	30711XWA8	02/24/2022	1.50771 %	137,278,576.87	178,229.58	865,311.05	0.00	136,413,265.82	1,043,540.63	0.00
1E-D4	30711XWB6	02/24/2022	1.90771 %	137,278,576.87	225,514.42	865,311.05	0.00	136,413,265.82	1,090,825.47	0.00
1E-D5	30711XWC4	02/24/2022	2.50771 %	137,278,576.87	296,441.69	865,311.05	0.00	136,413,265.82	1,161,752.74	0.00
1E-F1	30711XWD2	02/24/2022	0.70771 %	268,476,000.00	163,613.82	0.00	0.00	268,476,000.00	163,613.82	0.00
1E-F2	30711XWE0	02/24/2022	1.10771 %	268,476,000.00	256,088.89	0.00	0.00	268,476,000.00	256,088.89	0.00
1E-F3	30711XWF7	02/24/2022	1.50771 %	268,476,000.00	348,563.96	0.00	0.00	268,476,000.00	348,563.96	0.00
1E-F4	30711XWG5	02/24/2022	1.90771 %	268,476,000.00	441,039.02	0.00	0.00	268,476,000.00	441,039.02	0.00
1E-F5	30711XWH3	02/24/2022	2.50771 %	268,476,000.00	579,751.62	0.00	0.00	268,476,000.00	579,751.62	0.00
1X-1	30711XWJ9	02/24/2022	1.80000 %	0.00	212,781.79	0.00	0.00	0.00	212,781.79	0.00
1X-2	30711XWK6	02/24/2022	1.40000 %	0.00	165,496.95	0.00	0.00	0.00	165,496.95	0.00
1X-3	30711XWL4	02/24/2022	1.00000 %	0.00	118,212.11	0.00	0.00	0.00	118,212.11	0.00
1X-4	30711XWM2	02/24/2022	0.60000 %	0.00	70,927.26	0.00	0.00	0.00	70,927.26	0.00
1Y-1	30711XWN0	02/24/2022	1.80000 %	0.00	416,137.80	0.00	0.00	0.00	416,137.80	0.00
1Y-2	30711XWP5	02/24/2022	1.40000 %	0.00	323,662.73	0.00	0.00	0.00	323,662.73	0.00
1Y-3	30711XWQ3	02/24/2022	1.00000 %	0.00	231,187.67	0.00	0.00	0.00	231,187.67	0.00
1Y-4	30711XWR1	02/24/2022	0.60000 %	0.00	138,712.60	0.00	0.00	0.00	138,712.60	0.00
2A-H		01/31/2022	0.00000 %	2,580,878,218.47	0.00	97,680,699.11	0.00	2,483,197,519.36	97,680,699.11	0.00
2M-1	30711XWS9	02/24/2022	0.75771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	02/24/2022	2.60771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	02/24/2022	2.60771 %	78,461,046.59	176,186.48	475,432.86	0.00	77,985,613.73	651,619.34	0.00

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2M-BH		01/31/2022	0.00000 %	4,130,330.04	0.00	25,027.64	0.00	4,105,302.41	25,027.64	0.00
2M-2C	30711XWV2	02/24/2022	2.60771 %	101,332,000.00	227,543.85	0.00	0.00	101,332,000.00	227,543.85	0.00
2M-CH		01/31/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	02/24/2022	2.60771 %	179,793,046.59	403,730.33	475,432.86	0.00	179,317,613.73	879,163.19	0.00
2M-2H		01/31/2022	0.00000 %	9,464,628.04	0.00	25,027.64	0.00	9,439,600.41	25,027.64	0.00
2B-1	30711XWW0	02/24/2022	4.55771 %	63,333,000.00	248,562.69	0.00	0.00	63,333,000.00	248,562.69	0.00
2B-1H		01/31/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		01/31/2022	0.00000 %	66,222,758.92	0.00	0.00	(6,252.01)	66,229,010.93	0.00	437,426.07
2A-I1	30711XWY6	02/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	02/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	02/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	02/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	02/24/2022	1.80000 %	0.00	121,614.62	0.00	0.00	0.00	121,614.62	0.00
2B-I2	30711XXH2	02/24/2022	1.40000 %	0.00	94,589.15	0.00	0.00	0.00	94,589.15	0.00
2B-I3	30711XXK5	02/24/2022	1.00000 %	0.00	67,563.68	0.00	0.00	0.00	67,563.68	0.00
2B-I4	30711XXM1	02/24/2022	0.60000 %	0.00	40,538.21	0.00	0.00	0.00	40,538.21	0.00
2C-I1	30711XXP4	02/24/2022	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	02/24/2022	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	02/24/2022	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	02/24/2022	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	02/24/2022	0.80771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	02/24/2022	1.20771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	02/24/2022	1.60771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	02/24/2022	2.00771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	02/24/2022	0.80771 %	78,461,046.59	54,571.86	475,432.86	0.00	77,985,613.73	530,004.72	0.00
2E-B2	30711XXJ8	02/24/2022	1.20771 %	78,461,046.59	81,597.33	475,432.86	0.00	77,985,613.73	557,030.19	0.00
2E-B3	30711XXL3	02/24/2022	1.60771 %	78,461,046.59	108,622.80	475,432.86	0.00	77,985,613.73	584,055.66	0.00
2E-B4	30711XXN9	02/24/2022	2.00771 %	78,461,046.59	135,648.27	475,432.86	0.00	77,985,613.73	611,081.13	0.00
2E-C1	30711XXQ2	02/24/2022	0.80771 %	101,332,000.00	70,479.25	0.00	0.00	101,332,000.00	70,479.25	0.00
2E-C2	30711XXS8	02/24/2022	1.20771 %	101,332,000.00	105,382.49	0.00	0.00	101,332,000.00	105,382.49	0.00
2E-C3	30711XXU3	02/24/2022	1.60771 %	101,332,000.00	140,285.74	0.00	0.00	101,332,000.00	140,285.74	0.00

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2E-C4	30711XXW9	02/24/2022	2.00771 %	101,332,000.00	175,188.98	0.00	0.00	101,332,000.00	175,188.98	0.00
2E-D1	30711XXX7	02/24/2022	0.80771 %	78,461,046.59	54,571.86	475,432.86	0.00	77,985,613.73	530,004.72	0.00
2E-D2	30711XXY5	02/24/2022	1.20771 %	78,461,046.59	81,597.33	475,432.86	0.00	77,985,613.73	557,030.19	0.00
2E-D3	30711XXZ2	02/24/2022	1.60771 %	78,461,046.59	108,622.80	475,432.86	0.00	77,985,613.73	584,055.66	0.00
2E-D4	30711XYA6	02/24/2022	2.00771 %	78,461,046.59	135,648.27	475,432.86	0.00	77,985,613.73	611,081.13	0.00
2E-D5	30711XYB4	02/24/2022	2.60771 %	78,461,046.59	176,186.48	475,432.86	0.00	77,985,613.73	651,619.34	0.00
2E-F1	30711XYC2	02/24/2022	0.80771 %	179,793,046.59	125,051.11	475,432.86	0.00	179,317,613.73	600,483.97	0.00
2E-F2	30711XYD0	02/24/2022	1.20771 %	179,793,046.59	186,979.82	475,432.86	0.00	179,317,613.73	662,412.68	0.00
2E-F3	30711XYE8	02/24/2022	1.60771 %	179,793,046.59	248,908.54	475,432.86	0.00	179,317,613.73	724,341.40	0.00
2E-F4	30711XYF5	02/24/2022	2.00771 %	179,793,046.59	310,837.26	475,432.86	0.00	179,317,613.73	786,270.12	0.00
2E-F5	30711XYG3	02/24/2022	2.60771 %	179,793,046.59	403,730.33	475,432.86	0.00	179,317,613.73	879,163.19	0.00
2X-1	30711XYH1	02/24/2022	1.80000 %	0.00	121,614.62	0.00	0.00	0.00	121,614.62	0.00
2X-2	30711XYJ7	02/24/2022	1.40000 %	0.00	94,589.15	0.00	0.00	0.00	94,589.15	0.00
2X-3	30711XYK4	02/24/2022	1.00000 %	0.00	67,563.68	0.00	0.00	0.00	67,563.68	0.00
2X-4	30711XYL2	02/24/2022	0.60000 %	0.00	40,538.21	0.00	0.00	0.00	40,538.21	0.00
2Y-1	30711XYM0	02/24/2022	1.80000 %	0.00	278,679.22	0.00	0.00	0.00	278,679.22	0.00
2Y-2	30711XYN8	02/24/2022	1.40000 %	0.00	216,750.51	0.00	0.00	0.00	216,750.51	0.00
2Y-3	30711XYP3	02/24/2022	1.00000 %	0.00	154,821.79	0.00	0.00	0.00	154,821.79	0.00
2Y-4	30711XYQ1	02/24/2022	0.60000 %	0.00	92,893.07	0.00	0.00	0.00	92,893.07	0.00
Totals				13,819,461,677.31	13,828,686.08	288,348,747.71	(19,015.15)	13,531,131,944.77	302,177,433.79	1,152,704.24

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All Record Dates are based upon the governing documents and logic set forth as of closing.

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

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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	19,803,186,080.00	4,818,741,555.84	8,913,975.07	164,487,572.72	0.00	0.00	173,401,547.79	4,645,340,008.05	0.23457539	173,401,547.79
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	133,258,000.00	4,020,576.87	865,311.05	0.00	0.00	0.00	865,311.05	3,155,265.82	0.02367787	865,311.05
1M-AH	7,014,568.00	211,639.15	45,549.11	0.00	0.00	0.00	45,549.11	166,090.04	0.02367787	45,549.11
1M-2B	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1M-BH	7,014,568.00	7,014,568.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00	1.00000000	0.00
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	272,496,576.87	865,311.05	0.00	0.00	0.00	865,311.05	271,631,265.82	0.67614707	865,311.05
1M-2H	21,146,536.00	14,343,607.15	45,549.11	0.00	0.00	0.00	45,549.11	14,298,058.04	0.67614185	45,549.11
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,413,552.69	0.00	0.00	0.00	(12,763.14)	(12,763.14)	102,426,315.83	0.99306509	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	133,258,000.00	4,020,576.87	865,311.05	0.00	0.00	0.00	865,311.05	3,155,265.82	0.02367787	865,311.05
1E-A2	133,258,000.00	4,020,576.87	865,311.05	0.00	0.00	0.00	865,311.05	3,155,265.82	0.02367787	865,311.05
1E-A3	133,258,000.00	4,020,576.87	865,311.05	0.00	0.00	0.00	865,311.05	3,155,265.82	0.02367787	865,311.05
1E-A4	133,258,000.00	4,020,576.87	865,311.05	0.00	0.00	0.00	865,311.05	3,155,265.82	0.02367787	865,311.05
1E-B1	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B2	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-B3	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
08-Feb-2022 9:56:39 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	133,258,000.00	133,258,000.00	0.00	0.00	0.00	0.00	0.00	133,258,000.00	1.00000000	0.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	137,278,576.87	865,311.05	0.00	0.00	0.00	865,311.05	136,413,265.82	0.51183894	865,311.05
1E-D2	266,516,000.00	137,278,576.87	865,311.05	0.00	0.00	0.00	865,311.05	136,413,265.82	0.51183894	865,311.05
1E-D3	266,516,000.00	137,278,576.87	865,311.05	0.00	0.00	0.00	865,311.05	136,413,265.82	0.51183894	865,311.05
1E-D4	266,516,000.00	137,278,576.87	865,311.05	0.00	0.00	0.00	865,311.05	136,413,265.82	0.51183894	865,311.05
1E-D5	266,516,000.00	137,278,576.87	865,311.05	0.00	0.00	0.00	865,311.05	136,413,265.82	0.51183894	865,311.05
1E-F1	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F2	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F3	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F4	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
1E-F5	268,476,000.00	268,476,000.00	0.00	0.00	0.00	0.00	0.00	268,476,000.00	1.00000000	0.00
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
2A-H	12,766,622,601.00	2,580,878,218.47	4,009,437.05	93,671,262.06	0.00	0.00	97,680,699.11	2,483,197,519.36	0.19450700	97,680,699.11
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.76960500	475,432.86
2M-BH	5,334,298.00	4,130,330.04	25,027.64	0.00	0.00	0.00	25,027.64	4,105,302.41	0.76960500	25,027.64
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	179,793,046.59	475,432.86	0.00	0.00	0.00	475,432.86	179,317,613.73	0.58986833	475,432.86

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:40 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
2M-2H	16,002,894.00	9,464,628.04	25,027.64	0.00	0.00	0.00	25,027.64	9,439,600.41	0.58986833	25,027.64
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,222,758.92	0.00	0.00	0.00	(6,252.01)	(6,252.01)	66,229,010.93	0.99343859	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.76960500	475,432.86
2E-B2	101,332,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.76960500	475,432.86
2E-B3	101,332,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.76960500	475,432.86
2E-B4	101,332,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.76960500	475,432.86
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.38480250	475,432.86
2E-D2	202,664,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.38480250	475,432.86
2E-D3	202,664,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.38480250	475,432.86
2E-D4	202,664,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.38480250	475,432.86
2E-D5	202,664,000.00	78,461,046.59	475,432.86	0.00	0.00	0.00	475,432.86	77,985,613.73	0.38480250	475,432.86

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:40 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
2E-F1	202,664,000.00	179,793,046.59	475,432.86	0.00	0.00	0.00	475,432.86	179,317,613.73	0.88480250	475,432.86
2E-F2	202,664,000.00	179,793,046.59	475,432.86	0.00	0.00	0.00	475,432.86	179,317,613.73	0.88480250	475,432.86
2E-F3	202,664,000.00	179,793,046.59	475,432.86	0.00	0.00	0.00	475,432.86	179,317,613.73	0.88480250	475,432.86
2E-F4	202,664,000.00	179,793,046.59	475,432.86	0.00	0.00	0.00	475,432.86	179,317,613.73	0.88480250	475,432.86
2E-F5	202,664,000.00	179,793,046.59	475,432.86	0.00	0.00	0.00	475,432.86	179,317,613.73	0.88480250	475,432.86
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	13,819,461,677.31	30,189,912.93	258,158,834.78	0.00	(19,015.15)	288,329,732.56	13,531,131,944.77	0.32042270	288,348,747.71

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
08-Feb-2022 9:56:40 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	19,803,186,080.00	243.33163039	0.45012833	8.30611660	0.00000000	0.00000000	8.75624493	234.57538546	0.23457539	8.75624493
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	30.17137335	6.49350170	0.00000000	0.00000000	0.00000000	6.49350170	23.67787165	0.02367787	6.49350170
1M-AH	7,014,568.00	30.17137335	6.49350181	0.00000000	0.00000000	0.00000000	6.49350181	23.67787154	0.02367787	6.49350181
1M-2B	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-BH	7,014,568.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	678.30100731	2.15394029	0.00000000	0.00000000	0.00000000	2.15394029	676.14706701	0.67614707	2.15394029
1M-2H	21,146,536.00	678.29582822	2.15397501	0.00000000	0.00000000	0.00000000	2.15397501	676.14185321	0.67614185	2.15397501
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	992.94134130	0.00000000	0.00000000	0.00000000	(0.12374387)	(0.12374387)	993.06508517	0.99306509	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	133,258,000.00	30.17137335	6.49350170	0.00000000	0.00000000	0.00000000	6.49350170	23.67787165	0.02367787	6.49350170
1E-A2	133,258,000.00	30.17137335	6.49350170	0.00000000	0.00000000	0.00000000	6.49350170	23.67787165	0.02367787	6.49350170
1E-A3	133,258,000.00	30.17137335	6.49350170	0.00000000	0.00000000	0.00000000	6.49350170	23.67787165	0.02367787	6.49350170
1E-A4	133,258,000.00	30.17137335	6.49350170	0.00000000	0.00000000	0.00000000	6.49350170	23.67787165	0.02367787	6.49350170
1E-B1	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B2	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-B3	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
08-Feb-2022 9:56:40 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	133,258,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	515.08568668	3.24675085	0.00000000	0.00000000	0.00000000	3.24675085	511.83893582	0.51183894	3.24675085
1E-D2	266,516,000.00	515.08568668	3.24675085	0.00000000	0.00000000	0.00000000	3.24675085	511.83893582	0.51183894	3.24675085
1E-D3	266,516,000.00	515.08568668	3.24675085	0.00000000	0.00000000	0.00000000	3.24675085	511.83893582	0.51183894	3.24675085
1E-D4	266,516,000.00	515.08568668	3.24675085	0.00000000	0.00000000	0.00000000	3.24675085	511.83893582	0.51183894	3.24675085
1E-D5	266,516,000.00	515.08568668	3.24675085	0.00000000	0.00000000	0.00000000	3.24675085	511.83893582	0.51183894	3.24675085
1E-F1	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F2	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F3	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F4	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-F5	268,476,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
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
2A-H	12,766,622,601.00	202.15826058	0.31405621	7.33719990	0.00000000	0.00000000	7.65125610	194.50700447	0.19450700	7.65125610
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	774.29683210	4.69183338	0.00000000	0.00000000	0.00000000	4.69183338	769.60499872	0.76960500	4.69183338
2M-BH	5,334,298.00	774.29683156	4.69183386	0.00000000	0.00000000	0.00000000	4.69183386	769.60499957	0.76960500	4.69183386
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	591.43227737	1.56394446	0.00000000	0.00000000	0.00000000	1.56394446	589.86833291	0.58986833	1.56394446

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Distribution Date: 25-Feb-2022
08-Feb-2022 9:56:40 AM

Principal Distribution Factors Statement

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2M-2H	16,002,894.00	591.43227719	1.56394462	0.00000000	0.00000000	0.00000000	1.56394462	589.86833319	0.58986833	1.56394462
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	993.34480587	0.00000000	0.00000000	0.00000000	(0.09378047)	(0.09378047)	993.43858635	0.99343859	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	774.29683210	4.69183338	0.00000000	0.00000000	0.00000000	4.69183338	769.60499872	0.76960500	4.69183338
2E-B2	101,332,000.00	774.29683210	4.69183338	0.00000000	0.00000000	0.00000000	4.69183338	769.60499872	0.76960500	4.69183338
2E-B3	101,332,000.00	774.29683210	4.69183338	0.00000000	0.00000000	0.00000000	4.69183338	769.60499872	0.76960500	4.69183338
2E-B4	101,332,000.00	774.29683210	4.69183338	0.00000000	0.00000000	0.00000000	4.69183338	769.60499872	0.76960500	4.69183338
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	387.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	384.80249936	0.38480250	2.34591669
2E-D2	202,664,000.00	387.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	384.80249936	0.38480250	2.34591669
2E-D3	202,664,000.00	387.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	384.80249936	0.38480250	2.34591669
2E-D4	202,664,000.00	387.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	384.80249936	0.38480250	2.34591669
2E-D5	202,664,000.00	387.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	384.80249936	0.38480250	2.34591669

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Series 2017-C07



Distribution Date: 25-Feb-2022
08-Feb-2022 9:56:40 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
2E-F1	202,664,000.00	887.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	884.80249936	0.88480250	2.34591669
2E-F2	202,664,000.00	887.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	884.80249936	0.88480250	2.34591669
2E-F3	202,664,000.00	887.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	884.80249936	0.88480250	2.34591669
2E-F4	202,664,000.00	887.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	884.80249936	0.88480250	2.34591669
2E-F5	202,664,000.00	887.14841605	2.34591669	0.00000000	0.00000000	0.00000000	2.34591669	884.80249936	0.88480250	2.34591669
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-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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Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:40 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 %	4,818,741,555.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,645,340,008.05
1M-1	N/A	N/A	0.75771 %	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	01/25/22 - 02/24/22	31	2.50771 %	4,020,576.87	8,682.10	0.00	0.00	0.00	0.00	8,682.10	0.00	3,155,265.82
1M-AH	N/A	N/A	0.00000 %	211,639.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	166,090.04
1M-2B	01/25/22 - 02/24/22	31	2.50771 %	133,258,000.00	287,759.58	0.00	0.00	0.00	0.00	287,759.58	0.00	133,258,000.00
1M-BH	N/A	N/A	0.00000 %	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,014,568.00
1M-2C	01/25/22 - 02/24/22	31	2.50771 %	135,218,000.00	291,992.04	0.00	0.00	0.00	0.00	291,992.04	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	01/25/22 - 02/24/22	31	2.50771 %	272,496,576.87	588,433.73	0.00	0.00	0.00	0.00	588,433.73	0.00	271,631,265.82
1M-2H	N/A	N/A	0.00000 %	14,343,607.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,298,058.04
1B-1	01/25/22 - 02/24/22	31	4.10771 %	97,984,000.00	346,588.49	0.00	0.00	0.00	0.00	346,588.49	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,413,552.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,426,315.83
1A-I1	01/25/22 - 02/24/22	31	1.80000 %	4,020,576.87	6,231.89	0.00	0.00	0.00	0.00	6,231.89	0.00	3,155,265.82
1A-I2	01/25/22 - 02/24/22	31	1.40000 %	4,020,576.87	4,847.03	0.00	0.00	0.00	0.00	4,847.03	0.00	3,155,265.82
1A-I3	01/25/22 - 02/24/22	31	1.00000 %	4,020,576.87	3,462.16	0.00	0.00	0.00	0.00	3,462.16	0.00	3,155,265.82
1A-I4	01/25/22 - 02/24/22	31	0.60000 %	4,020,576.87	2,077.30	0.00	0.00	0.00	0.00	2,077.30	0.00	3,155,265.82
1B-I1	01/25/22 - 02/24/22	31	1.80000 %	133,258,000.00	206,549.90	0.00	0.00	0.00	0.00	206,549.90	0.00	133,258,000.00
1B-I2	01/25/22 - 02/24/22	31	1.40000 %	133,258,000.00	160,649.92	0.00	0.00	0.00	0.00	160,649.92	0.00	133,258,000.00
1B-I3	01/25/22 - 02/24/22	31	1.00000 %	133,258,000.00	114,749.94	0.00	0.00	0.00	0.00	114,749.94	0.00	133,258,000.00
1B-I4	01/25/22 - 02/24/22	31	0.60000 %	133,258,000.00	68,849.97	0.00	0.00	0.00	0.00	68,849.97	0.00	133,258,000.00
1C-I1	01/25/22 - 02/24/22	31	1.80000 %	135,218,000.00	209,587.90	0.00	0.00	0.00	0.00	209,587.90	0.00	135,218,000.00
1C-I2	01/25/22 - 02/24/22	31	1.40000 %	135,218,000.00	163,012.81	0.00	0.00	0.00	0.00	163,012.81	0.00	135,218,000.00
1C-I3	01/25/22 - 02/24/22	31	1.00000 %	135,218,000.00	116,437.72	0.00	0.00	0.00	0.00	116,437.72	0.00	135,218,000.00
1C-I4	01/25/22 - 02/24/22	31	0.60000 %	135,218,000.00	69,862.63	0.00	0.00	0.00	0.00	69,862.63	0.00	135,218,000.00
1E-A1	01/25/22 - 02/24/22	31	0.70771 %	4,020,576.87	2,450.21	0.00	0.00	0.00	0.00	2,450.21	0.00	3,155,265.82
1E-A2	01/25/22 - 02/24/22	31	1.10771 %	4,020,576.87	3,835.07	0.00	0.00	0.00	0.00	3,835.07	0.00	3,155,265.82
1E-A3	01/25/22 - 02/24/22	31	1.50771 %	4,020,576.87	5,219.94	0.00	0.00	0.00	0.00	5,219.94	0.00	3,155,265.82
1E-A4	01/25/22 - 02/24/22	31	1.90771 %	4,020,576.87	6,604.80	0.00	0.00	0.00	0.00	6,604.80	0.00	3,155,265.82
1E-B1	01/25/22 - 02/24/22	31	0.70771 %	133,258,000.00	81,209.68	0.00	0.00	0.00	0.00	81,209.68	0.00	133,258,000.00
1E-B2	01/25/22 - 02/24/22	31	1.10771 %	133,258,000.00	127,109.66	0.00	0.00	0.00	0.00	127,109.66	0.00	133,258,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:40 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	01/25/22 - 02/24/22	31	1.50771 %	133,258,000.00	173,009.64	0.00	0.00	0.00	0.00	173,009.64	0.00	133,258,000.00
1E-B4	01/25/22 - 02/24/22	31	1.90771 %	133,258,000.00	218,909.62	0.00	0.00	0.00	0.00	218,909.62	0.00	133,258,000.00
1E-C1	01/25/22 - 02/24/22	31	0.70771 %	135,218,000.00	82,404.14	0.00	0.00	0.00	0.00	82,404.14	0.00	135,218,000.00
1E-C2	01/25/22 - 02/24/22	31	1.10771 %	135,218,000.00	128,979.23	0.00	0.00	0.00	0.00	128,979.23	0.00	135,218,000.00
1E-C3	01/25/22 - 02/24/22	31	1.50771 %	135,218,000.00	175,554.32	0.00	0.00	0.00	0.00	175,554.32	0.00	135,218,000.00
1E-C4	01/25/22 - 02/24/22	31	1.90771 %	135,218,000.00	222,129.41	0.00	0.00	0.00	0.00	222,129.41	0.00	135,218,000.00
1E-D1	01/25/22 - 02/24/22	31	0.70771 %	137,278,576.87	83,659.89	0.00	0.00	0.00	0.00	83,659.89	0.00	136,413,265.82
1E-D2	01/25/22 - 02/24/22	31	1.10771 %	137,278,576.87	130,944.73	0.00	0.00	0.00	0.00	130,944.73	0.00	136,413,265.82
1E-D3	01/25/22 - 02/24/22	31	1.50771 %	137,278,576.87	178,229.58	0.00	0.00	0.00	0.00	178,229.58	0.00	136,413,265.82
1E-D4	01/25/22 - 02/24/22	31	1.90771 %	137,278,576.87	225,514.42	0.00	0.00	0.00	0.00	225,514.42	0.00	136,413,265.82
1E-D5	01/25/22 - 02/24/22	31	2.50771 %	137,278,576.87	296,441.69	0.00	0.00	0.00	0.00	296,441.69	0.00	136,413,265.82
1E-F1	01/25/22 - 02/24/22	31	0.70771 %	268,476,000.00	163,613.82	0.00	0.00	0.00	0.00	163,613.82	0.00	268,476,000.00
1E-F2	01/25/22 - 02/24/22	31	1.10771 %	268,476,000.00	256,088.89	0.00	0.00	0.00	0.00	256,088.89	0.00	268,476,000.00
1E-F3	01/25/22 - 02/24/22	31	1.50771 %	268,476,000.00	348,563.96	0.00	0.00	0.00	0.00	348,563.96	0.00	268,476,000.00
1E-F4	01/25/22 - 02/24/22	31	1.90771 %	268,476,000.00	441,039.02	0.00	0.00	0.00	0.00	441,039.02	0.00	268,476,000.00
1E-F5	01/25/22 - 02/24/22	31	2.50771 %	268,476,000.00	579,751.62	0.00	0.00	0.00	0.00	579,751.62	0.00	268,476,000.00
1X-1	01/25/22 - 02/24/22	31	1.80000 %	137,278,576.87	212,781.79	0.00	0.00	0.00	0.00	212,781.79	0.00	136,413,265.82
1X-2	01/25/22 - 02/24/22	31	1.40000 %	137,278,576.87	165,496.95	0.00	0.00	0.00	0.00	165,496.95	0.00	136,413,265.82
1X-3	01/25/22 - 02/24/22	31	1.00000 %	137,278,576.87	118,212.11	0.00	0.00	0.00	0.00	118,212.11	0.00	136,413,265.82
1X-4	01/25/22 - 02/24/22	31	0.60000 %	137,278,576.87	70,927.26	0.00	0.00	0.00	0.00	70,927.26	0.00	136,413,265.82
1Y-1	01/25/22 - 02/24/22	31	1.80000 %	268,476,000.00	416,137.80	0.00	0.00	0.00	0.00	416,137.80	0.00	268,476,000.00
1Y-2	01/25/22 - 02/24/22	31	1.40000 %	268,476,000.00	323,662.73	0.00	0.00	0.00	0.00	323,662.73	0.00	268,476,000.00
1Y-3	01/25/22 - 02/24/22	31	1.00000 %	268,476,000.00	231,187.67	0.00	0.00	0.00	0.00	231,187.67	0.00	268,476,000.00
1Y-4	01/25/22 - 02/24/22	31	0.60000 %	268,476,000.00	138,712.60	0.00	0.00	0.00	0.00	138,712.60	0.00	268,476,000.00
2A-H	N/A	N/A	0.00000 %	2,580,878,218.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,483,197,519.36
2M-1	N/A	N/A	0.75771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-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
2M-2A	N/A	N/A	2.60771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-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
2M-2B	01/25/22 - 02/24/22	31	2.60771 %	78,461,046.59	176,186.48	0.00	0.00	0.00	0.00	176,186.48	0.00	77,985,613.73
2M-BH	N/A	N/A	0.00000 %	4,130,330.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,105,302.41
2M-2C	01/25/22 - 02/24/22	31	2.60771 %	101,332,000.00	227,543.85	0.00	0.00	0.00	0.00	227,543.85	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:40 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
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	01/25/22 - 02/24/22	31	2.60771 %	179,793,046.59	403,730.33	0.00	0.00	0.00	0.00	403,730.33	0.00	179,317,613.73
2M-2H	N/A	N/A	0.00000 %	9,464,628.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,439,600.41
2B-1	01/25/22 - 02/24/22	31	4.55771 %	63,333,000.00	248,562.69	0.00	0.00	0.00	0.00	248,562.69	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,222,758.92	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,229,010.93
2A-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
2A-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
2A-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
2A-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
2B-I1	01/25/22 - 02/24/22	31	1.80000 %	78,461,046.59	121,614.62	0.00	0.00	0.00	0.00	121,614.62	0.00	77,985,613.73
2B-I2	01/25/22 - 02/24/22	31	1.40000 %	78,461,046.59	94,589.15	0.00	0.00	0.00	0.00	94,589.15	0.00	77,985,613.73
2B-I3	01/25/22 - 02/24/22	31	1.00000 %	78,461,046.59	67,563.68	0.00	0.00	0.00	0.00	67,563.68	0.00	77,985,613.73
2B-I4	01/25/22 - 02/24/22	31	0.60000 %	78,461,046.59	40,538.21	0.00	0.00	0.00	0.00	40,538.21	0.00	77,985,613.73
2C-I1	01/25/22 - 02/24/22	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	01/25/22 - 02/24/22	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	01/25/22 - 02/24/22	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	01/25/22 - 02/24/22	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	N/A	N/A	0.80771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.20771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.60771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.00771 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/25/22 - 02/24/22	31	0.80771 %	78,461,046.59	54,571.86	0.00	0.00	0.00	0.00	54,571.86	0.00	77,985,613.73
2E-B2	01/25/22 - 02/24/22	31	1.20771 %	78,461,046.59	81,597.33	0.00	0.00	0.00	0.00	81,597.33	0.00	77,985,613.73
2E-B3	01/25/22 - 02/24/22	31	1.60771 %	78,461,046.59	108,622.80	0.00	0.00	0.00	0.00	108,622.80	0.00	77,985,613.73
2E-B4	01/25/22 - 02/24/22	31	2.00771 %	78,461,046.59	135,648.27	0.00	0.00	0.00	0.00	135,648.27	0.00	77,985,613.73
2E-C1	01/25/22 - 02/24/22	31	0.80771 %	101,332,000.00	70,479.25	0.00	0.00	0.00	0.00	70,479.25	0.00	101,332,000.00
2E-C2	01/25/22 - 02/24/22	31	1.20771 %	101,332,000.00	105,382.49	0.00	0.00	0.00	0.00	105,382.49	0.00	101,332,000.00
2E-C3	01/25/22 - 02/24/22	31	1.60771 %	101,332,000.00	140,285.74	0.00	0.00	0.00	0.00	140,285.74	0.00	101,332,000.00
2E-C4	01/25/22 - 02/24/22	31	2.00771 %	101,332,000.00	175,188.98	0.00	0.00	0.00	0.00	175,188.98	0.00	101,332,000.00
2E-D1	01/25/22 - 02/24/22	31	0.80771 %	78,461,046.59	54,571.86	0.00	0.00	0.00	0.00	54,571.86	0.00	77,985,613.73
2E-D2	01/25/22 - 02/24/22	31	1.20771 %	78,461,046.59	81,597.33	0.00	0.00	0.00	0.00	81,597.33	0.00	77,985,613.73

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Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:40 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
2E-D3	01/25/22 - 02/24/22	31	1.60771 %	78,461,046.59	108,622.80	0.00	0.00	0.00	0.00	108,622.80	0.00	77,985,613.73
2E-D4	01/25/22 - 02/24/22	31	2.00771 %	78,461,046.59	135,648.27	0.00	0.00	0.00	0.00	135,648.27	0.00	77,985,613.73
2E-D5	01/25/22 - 02/24/22	31	2.60771 %	78,461,046.59	176,186.48	0.00	0.00	0.00	0.00	176,186.48	0.00	77,985,613.73
2E-F1	01/25/22 - 02/24/22	31	0.80771 %	179,793,046.59	125,051.11	0.00	0.00	0.00	0.00	125,051.11	0.00	179,317,613.73
2E-F2	01/25/22 - 02/24/22	31	1.20771 %	179,793,046.59	186,979.82	0.00	0.00	0.00	0.00	186,979.82	0.00	179,317,613.73
2E-F3	01/25/22 - 02/24/22	31	1.60771 %	179,793,046.59	248,908.54	0.00	0.00	0.00	0.00	248,908.54	0.00	179,317,613.73
2E-F4	01/25/22 - 02/24/22	31	2.00771 %	179,793,046.59	310,837.26	0.00	0.00	0.00	0.00	310,837.26	0.00	179,317,613.73
2E-F5	01/25/22 - 02/24/22	31	2.60771 %	179,793,046.59	403,730.33	0.00	0.00	0.00	0.00	403,730.33	0.00	179,317,613.73
2X-1	01/25/22 - 02/24/22	31	1.80000 %	78,461,046.59	121,614.62	0.00	0.00	0.00	0.00	121,614.62	0.00	77,985,613.73
2X-2	01/25/22 - 02/24/22	31	1.40000 %	78,461,046.59	94,589.15	0.00	0.00	0.00	0.00	94,589.15	0.00	77,985,613.73
2X-3	01/25/22 - 02/24/22	31	1.00000 %	78,461,046.59	67,563.68	0.00	0.00	0.00	0.00	67,563.68	0.00	77,985,613.73
2X-4	01/25/22 - 02/24/22	31	0.60000 %	78,461,046.59	40,538.21	0.00	0.00	0.00	0.00	40,538.21	0.00	77,985,613.73
2Y-1	01/25/22 - 02/24/22	31	1.80000 %	179,793,046.59	278,679.22	0.00	0.00	0.00	0.00	278,679.22	0.00	179,317,613.73
2Y-2	01/25/22 - 02/24/22	31	1.40000 %	179,793,046.59	216,750.51	0.00	0.00	0.00	0.00	216,750.51	0.00	179,317,613.73
2Y-3	01/25/22 - 02/24/22	31	1.00000 %	179,793,046.59	154,821.79	0.00	0.00	0.00	0.00	154,821.79	0.00	179,317,613.73
2Y-4	01/25/22 - 02/24/22	31	0.60000 %	179,793,046.59	92,893.07	0.00	0.00	0.00	0.00	92,893.07	0.00	179,317,613.73
Totals					13,828,686.08	0.00	0.00	0.00	0.00	13,828,686.08	0.00	

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

Contact:
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Distribution Date: 25-Feb-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	243.33163039	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	234.57538546
1M-1	186,170,000.00	0.75771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	2.50771 %	30.17137335	0.06515256	0.00000000	0.00000000	0.00000000	0.00000000	0.06515256	0.00000000	23.67787165
1M-AH	7,014,568.00	0.00000 %	30.17137335	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	23.67787154
1M-2B	133,258,000.00	2.50771 %	1000.00000000	2.15941692	0.00000000	0.00000000	0.00000000	0.00000000	2.15941692	0.00000000	1000.00000000
1M-BH	7,014,568.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2C	135,218,000.00	2.50771 %	1000.00000000	2.15941694	0.00000000	0.00000000	0.00000000	0.00000000	2.15941694	0.00000000	1000.00000000
1M-CH	7,117,400.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	401,734,000.00	2.50771 %	678.30100731	1.46473470	0.00000000	0.00000000	0.00000000	0.00000000	1.46473470	0.00000000	676.14706701
1M-2H	21,146,536.00	0.00000 %	678.29582822	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	676.14185321
1B-1	97,984,000.00	4.10771 %	1000.00000000	3.53719475	0.00000000	0.00000000	0.00000000	0.00000000	3.53719475	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	992.94134130	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.06508517
1A-I1	0.00	1.80000 %	30.17137335	0.04676560	0.00000000	0.00000000	0.00000000	0.00000000	0.04676560	0.00000000	23.67787165
1A-I2	0.00	1.40000 %	30.17137335	0.03637328	0.00000000	0.00000000	0.00000000	0.00000000	0.03637328	0.00000000	23.67787165
1A-I3	0.00	1.00000 %	30.17137335	0.02598088	0.00000000	0.00000000	0.00000000	0.00000000	0.02598088	0.00000000	23.67787165
1A-I4	0.00	0.60000 %	30.17137335	0.01558856	0.00000000	0.00000000	0.00000000	0.00000000	0.01558856	0.00000000	23.67787165
1B-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1B-I2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1B-I3	0.00	1.00000 %	1000.00000000	0.86111108	0.00000000	0.00000000	0.00000000	0.00000000	0.86111108	0.00000000	1000.00000000
1B-I4	0.00	0.60000 %	1000.00000000	0.51666669	0.00000000	0.00000000	0.00000000	0.00000000	0.51666669	0.00000000	1000.00000000
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	0.70771 %	30.17137335	0.01838696	0.00000000	0.00000000	0.00000000	0.00000000	0.01838696	0.00000000	23.67787165
1E-A2	133,258,000.00	1.10771 %	30.17137335	0.02877929	0.00000000	0.00000000	0.00000000	0.00000000	0.02877929	0.00000000	23.67787165
1E-A3	133,258,000.00	1.50771 %	30.17137335	0.03917168	0.00000000	0.00000000	0.00000000	0.00000000	0.03917168	0.00000000	23.67787165

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Series 2017-C07



Distribution Date: 25-Feb-2022
08-Feb-2022 9:56:40 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	133,258,000.00	1.90771 %	30.17137335	0.04956400	0.00000000	0.00000000	0.00000000	0.00000000	0.04956400	0.00000000	23.67787165
1E-B1	133,258,000.00	0.70771 %	1000.00000000	0.60941692	0.00000000	0.00000000	0.00000000	0.00000000	0.60941692	0.00000000	1000.00000000
1E-B2	133,258,000.00	1.10771 %	1000.00000000	0.95386138	0.00000000	0.00000000	0.00000000	0.00000000	0.95386138	0.00000000	1000.00000000
1E-B3	133,258,000.00	1.50771 %	1000.00000000	1.29830584	0.00000000	0.00000000	0.00000000	0.00000000	1.29830584	0.00000000	1000.00000000
1E-B4	133,258,000.00	1.90771 %	1000.00000000	1.64275030	0.00000000	0.00000000	0.00000000	0.00000000	1.64275030	0.00000000	1000.00000000
1E-C1	135,218,000.00	0.70771 %	1000.00000000	0.60941694	0.00000000	0.00000000	0.00000000	0.00000000	0.60941694	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.10771 %	1000.00000000	0.95386139	0.00000000	0.00000000	0.00000000	0.00000000	0.95386139	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.50771 %	1000.00000000	1.29830585	0.00000000	0.00000000	0.00000000	0.00000000	1.29830585	0.00000000	1000.00000000
1E-C4	135,218,000.00	1.90771 %	1000.00000000	1.64275030	0.00000000	0.00000000	0.00000000	0.00000000	1.64275030	0.00000000	1000.00000000
1E-D1	266,516,000.00	0.70771 %	515.08568668	0.31390194	0.00000000	0.00000000	0.00000000	0.00000000	0.31390194	0.00000000	511.83893582
1E-D2	266,516,000.00	1.10771 %	515.08568668	0.49132033	0.00000000	0.00000000	0.00000000	0.00000000	0.49132033	0.00000000	511.83893582
1E-D3	266,516,000.00	1.50771 %	515.08568668	0.66873876	0.00000000	0.00000000	0.00000000	0.00000000	0.66873876	0.00000000	511.83893582
1E-D4	266,516,000.00	1.90771 %	515.08568668	0.84615715	0.00000000	0.00000000	0.00000000	0.00000000	0.84615715	0.00000000	511.83893582
1E-D5	266,516,000.00	2.50771 %	515.08568668	1.11228478	0.00000000	0.00000000	0.00000000	0.00000000	1.11228478	0.00000000	511.83893582
1E-F1	268,476,000.00	0.70771 %	1000.00000000	0.60941693	0.00000000	0.00000000	0.00000000	0.00000000	0.60941693	0.00000000	1000.00000000
1E-F2	268,476,000.00	1.10771 %	1000.00000000	0.95386139	0.00000000	0.00000000	0.00000000	0.00000000	0.95386139	0.00000000	1000.00000000
1E-F3	268,476,000.00	1.50771 %	1000.00000000	1.29830584	0.00000000	0.00000000	0.00000000	0.00000000	1.29830584	0.00000000	1000.00000000
1E-F4	268,476,000.00	1.90771 %	1000.00000000	1.64275026	0.00000000	0.00000000	0.00000000	0.00000000	1.64275026	0.00000000	1000.00000000
1E-F5	268,476,000.00	2.50771 %	1000.00000000	2.15941693	0.00000000	0.00000000	0.00000000	0.00000000	2.15941693	0.00000000	1000.00000000
1X-1	0.00	1.80000 %	515.08568668	0.79838280	0.00000000	0.00000000	0.00000000	0.00000000	0.79838280	0.00000000	511.83893582
1X-2	0.00	1.40000 %	515.08568668	0.62096441	0.00000000	0.00000000	0.00000000	0.00000000	0.62096441	0.00000000	511.83893582
1X-3	0.00	1.00000 %	515.08568668	0.44354602	0.00000000	0.00000000	0.00000000	0.00000000	0.44354602	0.00000000	511.83893582
1X-4	0.00	0.60000 %	515.08568668	0.26612759	0.00000000	0.00000000	0.00000000	0.00000000	0.26612759	0.00000000	511.83893582
1Y-1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1Y-2	0.00	1.40000 %	1000.00000000	1.20555554	0.00000000	0.00000000	0.00000000	0.00000000	1.20555554	0.00000000	1000.00000000
1Y-3	0.00	1.00000 %	1000.00000000	0.86111112	0.00000000	0.00000000	0.00000000	0.00000000	0.86111112	0.00000000	1000.00000000
1Y-4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
2A-H	12,766,622,601.00	0.00000 %	202.15826058	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	194.50700447
2M-1	107,666,000.00	0.75771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C07



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 08-Feb-2022 9:56:40 AM

Interest Distribution Factors Statement

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2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.60771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	2.60771 %	774.29683210	1.73870525	0.00000000	0.00000000	0.00000000	0.00000000	1.73870525	0.00000000	769.60499872
2M-BH	5,334,298.00	0.00000 %	774.29683156	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	769.60499957
2M-2C	101,332,000.00	2.60771 %	1000.00000000	2.24552807	0.00000000	0.00000000	0.00000000	0.00000000	2.24552807	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.60771 %	591.43227737	1.32807777	0.00000000	0.00000000	0.00000000	0.00000000	1.32807777	0.00000000	589.86833291
2M-2H	16,002,894.00	0.00000 %	591.43227719	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	589.86833319
2B-1	63,333,000.00	4.55771 %	1000.00000000	3.92469471	0.00000000	0.00000000	0.00000000	0.00000000	3.92469471	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	993.34480587	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.43858635
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	774.29683210	1.20016007	0.00000000	0.00000000	0.00000000	0.00000000	1.20016007	0.00000000	769.60499872
2B-I2	0.00	1.40000 %	774.29683210	0.93345784	0.00000000	0.00000000	0.00000000	0.00000000	0.93345784	0.00000000	769.60499872
2B-I3	0.00	1.00000 %	774.29683210	0.66675562	0.00000000	0.00000000	0.00000000	0.00000000	0.66675562	0.00000000	769.60499872
2B-I4	0.00	0.60000 %	774.29683210	0.40005339	0.00000000	0.00000000	0.00000000	0.00000000	0.40005339	0.00000000	769.60499872
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	0.80771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.20771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.60771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.00771 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	0.80771 %	774.29683210	0.53854518	0.00000000	0.00000000	0.00000000	0.00000000	0.53854518	0.00000000	769.60499872

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08-Feb-2022 9:56:40 AM

Interest Distribution Factors Statement

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2E-B2	101,332,000.00	1.20771 %	774.29683210	0.80524740	0.00000000	0.00000000	0.00000000	0.00000000	0.80524740	0.00000000	769.60499872
2E-B3	101,332,000.00	1.60771 %	774.29683210	1.07194963	0.00000000	0.00000000	0.00000000	0.00000000	1.07194963	0.00000000	769.60499872
2E-B4	101,332,000.00	2.00771 %	774.29683210	1.33865186	0.00000000	0.00000000	0.00000000	0.00000000	1.33865186	0.00000000	769.60499872
2E-C1	101,332,000.00	0.80771 %	1000.00000000	0.69552807	0.00000000	0.00000000	0.00000000	0.00000000	0.69552807	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.20771 %	1000.00000000	1.03997247	0.00000000	0.00000000	0.00000000	0.00000000	1.03997247	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.60771 %	1000.00000000	1.38441697	0.00000000	0.00000000	0.00000000	0.00000000	1.38441697	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.00771 %	1000.00000000	1.72886137	0.00000000	0.00000000	0.00000000	0.00000000	1.72886137	0.00000000	1000.00000000
2E-D1	202,664,000.00	0.80771 %	387.14841605	0.26927259	0.00000000	0.00000000	0.00000000	0.00000000	0.26927259	0.00000000	384.80249936
2E-D2	202,664,000.00	1.20771 %	387.14841605	0.40262370	0.00000000	0.00000000	0.00000000	0.00000000	0.40262370	0.00000000	384.80249936
2E-D3	202,664,000.00	1.60771 %	387.14841605	0.53597482	0.00000000	0.00000000	0.00000000	0.00000000	0.53597482	0.00000000	384.80249936
2E-D4	202,664,000.00	2.00771 %	387.14841605	0.66932593	0.00000000	0.00000000	0.00000000	0.00000000	0.66932593	0.00000000	384.80249936
2E-D5	202,664,000.00	2.60771 %	387.14841605	0.86935262	0.00000000	0.00000000	0.00000000	0.00000000	0.86935262	0.00000000	384.80249936
2E-F1	202,664,000.00	0.80771 %	887.14841605	0.61703662	0.00000000	0.00000000	0.00000000	0.00000000	0.61703662	0.00000000	884.80249936
2E-F2	202,664,000.00	1.20771 %	887.14841605	0.92260994	0.00000000	0.00000000	0.00000000	0.00000000	0.92260994	0.00000000	884.80249936
2E-F3	202,664,000.00	1.60771 %	887.14841605	1.22818330	0.00000000	0.00000000	0.00000000	0.00000000	1.22818330	0.00000000	884.80249936
2E-F4	202,664,000.00	2.00771 %	887.14841605	1.53375666	0.00000000	0.00000000	0.00000000	0.00000000	1.53375666	0.00000000	884.80249936
2E-F5	202,664,000.00	2.60771 %	887.14841605	1.99211666	0.00000000	0.00000000	0.00000000	0.00000000	1.99211666	0.00000000	884.80249936
2X-1	0.00	1.80000 %	387.14841605	0.60008003	0.00000000	0.00000000	0.00000000	0.00000000	0.60008003	0.00000000	384.80249936
2X-2	0.00	1.40000 %	387.14841605	0.46672892	0.00000000	0.00000000	0.00000000	0.00000000	0.46672892	0.00000000	384.80249936
2X-3	0.00	1.00000 %	387.14841605	0.33337781	0.00000000	0.00000000	0.00000000	0.00000000	0.33337781	0.00000000	384.80249936
2X-4	0.00	0.60000 %	387.14841605	0.20002669	0.00000000	0.00000000	0.00000000	0.00000000	0.20002669	0.00000000	384.80249936
2Y-1	0.00	1.80000 %	887.14841605	1.37508003	0.00000000	0.00000000	0.00000000	0.00000000	1.37508003	0.00000000	884.80249936
2Y-2	0.00	1.40000 %	887.14841605	1.06950672	0.00000000	0.00000000	0.00000000	0.00000000	1.06950672	0.00000000	884.80249936
2Y-3	0.00	1.00000 %	887.14841605	0.76393336	0.00000000	0.00000000	0.00000000	0.00000000	0.76393336	0.00000000	884.80249936
2Y-4	0.00	0.60000 %	887.14841605	0.45835999	0.00000000	0.00000000	0.00000000	0.00000000	0.45835999	0.00000000	884.80249936

(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-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,928,210.66
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	19,015.15
Total Deposits	2,947,225.81
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,928,059.15
Total Withdrawals (Pool Distribution Amount)	2,947,225.81
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.107710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	174,299,644.81
Total Principal Reduction Cumulative	15,491,481,591.92
Scheduled Principal Current	9,824,835.23
Scheduled Principal Cumulative	1,122,689,136.50
Unscheduled Principal Current	164,487,572.72
Unscheduled Principal Cumulative	14,368,077,176.51
Senior Reduction Amount	173,401,547.79
Subordinate Reduction Amount	910,860.16
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	12,763.14
Modification Loss Amount	3,873.18
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	98,174,907.60
Total Principal Reduction Cumulative	10,528,437,131.25
Scheduled Principal Current	4,509,897.55
Scheduled Principal Cumulative	694,252,416.24
Unscheduled Principal Current	93,671,262.06
Unscheduled Principal Cumulative	9,833,747,787.22
Senior Reduction Amount	97,680,699.11
Subordinate Reduction Amount	500,460.50
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	6,252.01
Modification Loss Amount	33,726.65
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	29612
Period Reference Pool Removal Loan Count	808
Period Ending Loan Count	28804
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	5,136,837,241.73
Period PIF Loan Count Current	807
PIF Loan Count Cumulative	59547
Period PIF Loan UPB Current	160,110,854.51
PIF Loan UPB Cumulative	13,945,369,908.16
Period Partial Prepayment Amount	4,806,397.14
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	70,610.20
Credit Event Amount Cumulative	4,293,426.98
Total Active Modified Loan Count	260
Total Active Modified Loan UPB	61,099,940.97
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	16417
Period Reference Pool Removal Loan Count	463
Period Ending Loan Count	15955
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,804,850,180.43
Period PIF Loan Count Current	462
PIF Loan Count Cumulative	40191
Period PIF Loan UPB Current	92,481,990.67
PIF Loan UPB Cumulative	9,664,480,549.46
Period Partial Prepayment Amount	1,395,843.49
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	89,009.68
Credit Event Amount Cumulative	13,222,115.28
Total Active Modified Loan Count	318
Total Active Modified Loan UPB	77,175,155.42
Structural Reporting	
Group 1	
Senior Percentage	90.729003%
Subordinate Percentage	9.270997%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00
Group 2	
Senior Percentage	88.903063%
Subordinate Percentage	11.096937%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Credit-Linked Notes

Series 2017-C07

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08-Feb-2022 9:56:41 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	4.000000 %	9.270000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.270000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.270000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.190000 %	9.500000 %
1M-2B	0.00	0.00	1.690000 %	6.550000 %	6.770000 %
1M-2C	0.00	0.00	1.000000 %	3.870000 %	4.000000 %
1M-2	0.00	0.00	1.000000 %	3.870000 %	4.000000 %
1M-2H	0.00	0.00	1.000000 %	3.870000 %	4.000000 %
1B-1	0.00	0.00	0.500000 %	1.930000 %	1.990000 %
1B-1H	0.00	0.00	0.500000 %	1.930000 %	1.990000 %
1B-2H	0.00	12,763.14	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.100000 %	11.470000 %
2M-1	0.00	0.00	3.400000 %	11.100000 %	11.470000 %
2M-1H	0.00	0.00	3.400000 %	11.100000 %	11.470000 %
2M-2A	0.00	0.00	2.600000 %	11.100000 %	11.470000 %
2M-2B	0.00	0.00	1.800000 %	8.250000 %	8.540000 %
2M-2C	0.00	0.00	1.000000 %	4.580000 %	4.740000 %
2B-1	0.00	0.00	0.500000 %	2.280000 %	2.360000 %
2B-1H	0.00	0.00	0.500000 %	2.280000 %	2.360000 %
2B-2H	0.00	6,252.01	0.000000 %	0.000000 %	0.000000 %

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Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	524	94,171,169.88	1.170714 %	1.185783 %
60 Days	143	27,054,500.42	0.319489 %	0.340664 %
90 Days	99	18,067,434.34	0.221185 %	0.227501 %
120 Days	80	17,077,813.87	0.178735 %	0.215040 %
150 Days	58	12,663,222.02	0.129583 %	0.159453 %
180+ Days	1058	246,636,909.03	2.363770 %	3.105598 %
Totals	1962	415,671,049.56	4.383476 %	5.234039 %

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 08-Feb-2022 9:56:41 AM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	273	50,109,200.00	0.947785 %	0.975487 %
60 Days	76	13,941,482.36	0.263852 %	0.271402 %
90 Days	47	8,409,184.38	0.163172 %	0.163704 %
120 Days	44	10,310,222.88	0.152757 %	0.200711 %
150 Days	28	6,258,564.65	0.097209 %	0.121837 %
180+ Days	574	137,952,673.02	1.992779 %	2.685557 %
Totals	1042	226,981,327.29	3.617553 %	4.418698 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	251	44,061,969.88	1.573175 %	1.570921 %
60 Days	67	13,113,018.06	0.419931 %	0.467512 %
90 Days	52	9,658,249.96	0.325917 %	0.344341 %
120 Days	36	6,767,590.99	0.225635 %	0.241282 %
150 Days	30	6,404,657.37	0.188029 %	0.228342 %
180+ Days	484	108,684,236.01	3.033532 %	3.874868 %
Totals	920	188,689,722.27	5.766217 %	6.727266 %

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	28	6,406,261.38	3,873.18	0.060459
Group 2	174	43,527,248.23	33,726.65	0.077484

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044806688	396,608.00	418.51	0.105522
Group 1	0044810253	398,091.58	8.31	0.002087
Group 1	0044812987	207,844.73	0.24	0.000115
Group 1	0044813232	118,014.96	39.07	0.033106
Group 1	0044813561	184,034.38	50.31	0.027337
Group 1	0044814635	163,918.54	7.58	0.004624
Group 1	0044815627	184,512.67	153.76	0.083333
Group 1	0044817798	376,661.67	7.72	0.002050
Group 1	0044818277	242,137.75	403.56	0.166665
Group 1	0044819478	190,585.69	61.01	0.032012
Group 1	0044827806	164,149.07	119.69	0.072915
Group 1	0044827828	259,413.71	241.04	0.092917
Group 1	0044828810	248,295.45	336.23	0.135415
Group 1	0044830027	339,827.59	118.71	0.034932
Group 1	0044831220	98,035.26	25.57	0.026082
Group 1	0044836184	66,206.39	124.14	0.187505
Group 1	0044841377	203,168.44	77.57	0.038180
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044851511	238,524.76	172.45	0.072299
Group 1	0044853089	121,372.01	110.29	0.090869
Group 1	0044853969	275,687.05	83.85	0.030415
Group 1	0044864798	176,467.17	110.29	0.062499
Group 1	0044869954	431,254.01	107.45	0.024916

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Series 2017-C07



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 08-Feb-2022 9:56:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044877340	174,280.26	151.26	0.086791
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044885516	138,089.08	251.92	0.182433
Group 1	0044888520	125,701.53	65.47	0.052084
Group 2	0044747820	290,820.85	178.22	0.061282
Group 2	0044748623	213,865.61	111.78	0.052266
Group 2	0044748771	105,971.36	121.43	0.114588
Group 2	0044748804	276,048.71	345.06	0.125000
Group 2	0044749531	262,668.26	136.81	0.052085
Group 2	0044749543	367,990.32	498.32	0.135417
Group 2	0044749560	238,841.11	149.28	0.062502
Group 2	0044749583	251,623.44	262.11	0.104168
Group 2	0044749630	305,499.14	166.52	0.054508
Group 2	0044750162	449,410.94	163.68	0.036421
Group 2	0044750426	183,680.40	60.87	0.033139
Group 2	0044750655	196,880.89	225.59	0.114582
Group 2	0044750681	465,027.90	151.55	0.032589
Group 2	0044750693	263,538.30	274.52	0.104167
Group 2	0044750776	274,008.05	80.60	0.029415
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751437	365,001.87	532.29	0.145832
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	411,109.97	256.94	0.062499
Group 2	0044752670	164,074.02	85.46	0.052086
Group 2	0044752932	135,913.85	19.09	0.014046
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753482	131,713.24	88.23	0.066986
Group 2	0044754139	355,630.04	407.49	0.114583
Group 2	0044754446	315,797.59	131.50	0.041641
Group 2	0044755211	388,749.18	670.72	0.172533
Group 2	0044755796	415,307.71	103.13	0.024832
Group 2	0044756156	87,782.48	82.30	0.093754
Group 2	0044756174	188,853.13	16.66	0.008822
Group 2	0044756304	72,616.93	22.69	0.031246

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756498	263,915.39	549.82	0.208332
Group 2	0044756551	205,465.17	321.04	0.156250
Group 2	0044756773	134,184.27	141.92	0.105765
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,180.82	77.91	0.048944
Group 2	0044758371	107,763.54	159.26	0.147787
Group 2	0044758489	140,515.54	248.83	0.177084
Group 2	0044758660	183,762.87	76.57	0.041668
Group 2	0044758724	198,139.99	108.72	0.054870
Group 2	0044759289	186,115.71	77.55	0.041668
Group 2	0044759604	158,990.98	55.04	0.034618
Group 2	0044759749	302,037.25	471.93	0.156249
Group 2	0044759896	264,137.97	37.12	0.014053
Group 2	0044760683	287,023.53	230.72	0.080384
Group 2	0044760857	262,926.92	91.71	0.034880
Group 2	0044760952	239,332.77	94.48	0.039476
Group 2	0044761339	342,932.05	535.83	0.156250
Group 2	0044761489	175,100.16	117.53	0.067122
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,733.10	43.64	0.050902
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	322,216.39	100.69	0.031249
Group 2	0044762564	397,904.81	538.83	0.135417
Group 2	0044762765	115,757.88	94.80	0.081895
Group 2	0044762776	204,416.30	234.23	0.114585
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763163	75,240.43	78.38	0.104173
Group 2	0044763692	233,917.68	341.13	0.145833
Group 2	0044763976	393,718.14	296.06	0.075196
Group 2	0044763989	344,363.66	656.65	0.190685
Group 2	0044763998	374,604.91	351.19	0.093749
Group 2	0044764480	276,694.23	376.77	0.136168

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Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044764724	476,823.76	297.28	0.062346
Group 2	0044764825	278,555.75	377.21	0.135416
Group 2	0044765396	270,142.11	102.82	0.038061
Group 2	0044765513	346,730.60	151.19	0.043604
Group 2	0044766135	307,310.90	256.09	0.083333
Group 2	0044766389	125,336.23	66.79	0.053289
Group 2	0044766995	106,902.36	122.49	0.114581
Group 2	0044767644	384,944.11	521.28	0.135417
Group 2	0044768065	168,191.36	87.01	0.051733
Group 2	0044768220	252,939.17	210.78	0.083332
Group 2	0044768338	135,335.46	252.63	0.186669
Group 2	0044768786	156,469.30	47.91	0.030619
Group 2	0044769181	90,766.07	48.84	0.053809
Group 2	0044770000	236,804.31	296.01	0.125002
Group 2	0044770245	300,181.66	156.34	0.052082
Group 2	0044771262	87,871.29	58.84	0.066962
Group 2	0044771856	313,377.72	514.84	0.164287
Group 2	0044772342	381,726.37	129.70	0.033977
Group 2	0044772744	154,841.02	185.63	0.119884
Group 2	0044772895	335,395.39	165.19	0.049252
Group 2	0044773059	323,630.80	364.51	0.112631
Group 2	0044773158	254,871.63	145.50	0.057088
Group 2	0044773412	257,863.18	268.61	0.104168
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	150,431.87	16.20	0.010769
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	307,836.10	480.99	0.156249
Group 2	0044774805	215,109.77	380.92	0.177082
Group 2	0044775457	180,945.94	151.10	0.083506
Group 2	0044775468	150,595.37	125.50	0.083336
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044776032	153,933.17	64.87	0.042142
Group 2	0044776233	216,412.97	108.14	0.049969
Group 2	0044776861	203,422.09	127.14	0.062501

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Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044777271	285,968.86	327.67	0.114582
Group 2	0044777714	155,688.35	113.52	0.072915
Group 2	0044778088	250,826.54	78.38	0.031249
Group 2	0044778151	354,012.41	144.27	0.040753
Group 2	0044779309	108,603.45	90.50	0.083331
Group 2	0044779844	202,401.57	42.99	0.021240
Group 2	0044780048	127,342.53	79.59	0.062501
Group 2	0044780062	86,668.12	63.01	0.072703
Group 2	0044780464	439,588.13	46.34	0.010542
Group 2	0044780495	218,698.25	273.37	0.124999
Group 2	0044781165	224,159.51	149.57	0.066725
Group 2	0044781185	269,051.37	280.26	0.104166
Group 2	0044781195	322,047.83	317.15	0.098479
Group 2	0044781275	230,894.30	96.21	0.041668
Group 2	0044781752	229,065.67	12.12	0.005291
Group 2	0044781936	83,783.36	87.27	0.104161
Group 2	0044782011	355,696.77	245.60	0.069048
Group 2	0044782356	134,771.00	42.12	0.031253
Group 2	0044782683	301,562.05	86.45	0.028667
Group 2	0044782878	150,738.31	92.27	0.061212
Group 2	0044783524	172,443.05	63.71	0.036946
Group 2	0044783732	90,618.26	34.62	0.038204
Group 2	0044785725	347,897.70	398.63	0.114583
Group 2	0044786559	410,475.45	155.13	0.037793
Group 2	0044787049	181,122.82	152.41	0.084147
Group 2	0044787213	322,175.33	232.23	0.072082
Group 2	0044787215	299,840.11	281.10	0.093750
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787383	313,797.87	94.36	0.030070
Group 2	0044788480	251,179.44	57.16	0.022757
Group 2	0044788554	151,943.27	67.99	0.044747
Group 2	0044788704	643,337.31	99.48	0.015463
Group 2	0044788812	189,001.76	318.60	0.168570
Group 2	0044790206	222,456.66	21.32	0.009584

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Series 2017-C07



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 08-Feb-2022 9:56:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044790382	359,431.54	362.28	0.100792
Group 2	0044791507	256,438.88	160.27	0.062498
Group 2	0044791639	353,470.66	368.20	0.104167
Group 2	0044792074	357,137.61	319.00	0.089321
Group 2	0044792593	284,079.85	295.92	0.104168
Group 2	0044792673	245,956.97	28.55	0.011608
Group 2	0044793704	263,191.81	274.16	0.104167
Group 2	0044793820	188,656.71	27.32	0.014481
Group 2	0044793831	203,249.49	117.00	0.057565
Group 2	0044793994	438,472.84	143.26	0.032672
Group 2	0044794099	454,014.78	94.13	0.020733
Group 2	0044794339	349,029.62	677.86	0.194213
Group 2	0044794431	290,190.01	147.81	0.050936
Group 2	0044794580	95,298.59	53.82	0.056475
Group 2	0044795081	192,997.51	373.39	0.193469
Group 2	0044795768	208,903.37	261.13	0.125000
Group 2	0044796134	71,873.47	59.89	0.083327
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797958	406,166.55	267.39	0.065833
Group 2	0044798616	364,374.99	417.51	0.114583
Group 2	0044799101	459,768.30	751.50	0.163452
Group 2	0044799300	163,792.98	135.13	0.082500
Group 2	0044799362	413,033.34	156.58	0.037910
Group 2	0044799812	360,100.61	450.13	0.125001
Group 2	0044799964	223,797.66	70.50	0.031502
Group 2	0044800035	332,622.23	173.24	0.052083
Group 2	0044800587	187,832.28	176.09	0.093749
Group 2	0044801084	111,239.04	41.53	0.037334
Group 2	0044801461	124,525.53	44.59	0.035808
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	265,180.47	303.85	0.114582
Group 2	0044801610	387,421.70	271.07	0.069968
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	434,358.10	588.19	0.135416

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Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044802338	206,857.99	215.48	0.104168
Group 2	0044803047	320,746.12	99.92	0.031152
Group 2	0044803082	283,407.45	236.17	0.083332
Group 2	0044803218	648,673.77	306.43	0.047239
Group 2	0044803568	177,826.42	56.66	0.031863
Group 2	0044804224	230,187.14	239.78	0.104167
Group 2	0044804420	103,420.79	9.39	0.009079
Group 2	0044805165	335,546.37	384.48	0.114583

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 08-Feb-2022 9:56:41 AM

Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	159,619.88	(22,723.08)	(14.236)

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044774169	89,009.68	(5,201.05)	(5.843)
0044866363	70,610.20	(17,522.03)	(24.815)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
6	1,066,231.38	3,707.93	(16,159.84)	(1.516)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044761674	341,600.17	2.85	(91,407.15)	(26.759)
0044762167	222,260.64	(1,093.81)	532.33	0.240
0044768986	219,816.61	40.00	41,370.82	18.821
0044820772	86,673.96	2.85	4,246.28	4.899
0044838453	171,619.92	4,752.50	5,152.12	3.002
0044870236	24,260.08	3.54	23,945.76	98.704

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-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
103	17,515,542.26	1,152,706.70	6.581

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044754914	148,553.61	4,612.59	3.105
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	73,824.43	62.484
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044761674	341,600.17	(91,407.15)	(26.759)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:41 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,463.27)	(5.657)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044774169	89,009.68	(5,201.05)	(5.843)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852

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Credit-Linked Notes

Series 2017-C07



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 08-Feb-2022 9:56:41 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044790997	128,337.51	(7,309.15)	(5.695)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044798155	211,200.15	230,444.61	109.112
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044809085	199,862.17	5,786.55	2.895
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820701	165,574.88	24,542.80	14.823
0044820772	86,673.96	4,246.28	4.899
0044825727	415,508.11	(250.97)	(0.060)
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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 08-Feb-2022 9:56:41 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866363	70,610.20	(17,522.03)	(24.815)
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

Distribution Date: 25-Feb-2022
08-Feb-2022 9:56:41 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
Group 1	4	353,164.16	(12,763.14)	(0.000 %)	0	0.00	0.00	0.000 %	4	353,164.16	(12,763.14)	(0.000 %)
Group 2	4	872,687.10	(6,252.01)	(0.000 %)	0	0.00	0.00	0.000 %	4	872,687.10	(6,252.01)	(0.000 %)
Total	8	1,225,851.26	(19,015.15)	(0.000 %)	0	0.00	0.00	0.000 %	8	1,225,851.26	(19,015.15)	(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)
Group 1	0044820772	90,000.00	5.000 %	OH	70.00	360	86,673.96	08/31/2021	2.85	4,246.28
Group 1	0044838453	179,000.00	4.625 %	OH	80.00	360	171,619.92	09/30/2021	4,752.50	5,152.12
Group 1	0044866363	73,000.00	5.250 %	NJ	75.00	360	70,610.20	01/31/2022	(17,522.03)	(17,522.03)
Group 1	0044870236	25,000.00	4.500 %	OK	63.00	360	24,260.08	06/30/2021	3.54	23,945.76
Group 2	0044761674	349,000.00	4.700 %	CA	85.00	360	341,600.17	11/30/2021	2.85	(91,407.15)
Group 2	0044762167	228,000.00	4.250 %	FL	97.00	360	222,260.64	08/31/2021	(1,093.81)	532.33
Group 2	0044768986	228,000.00	4.500 %	MD	95.00	360	219,816.61	10/31/2021	40.00	41,370.82
Group 2	0044774169	95,000.00	4.625 %	IN	95.00	360	89,009.68	01/31/2022	(5,201.05)	(5,201.05)

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-C07

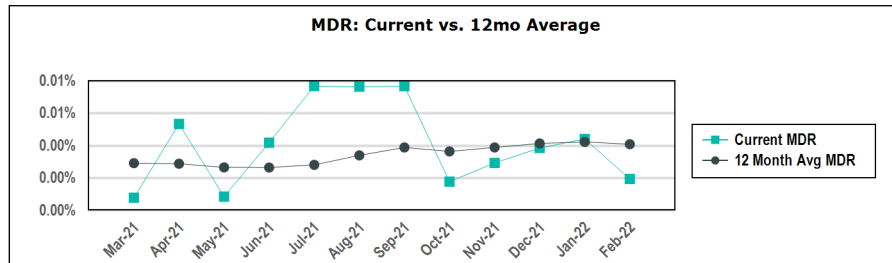
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Realized Loss Report - Collateral

Summary

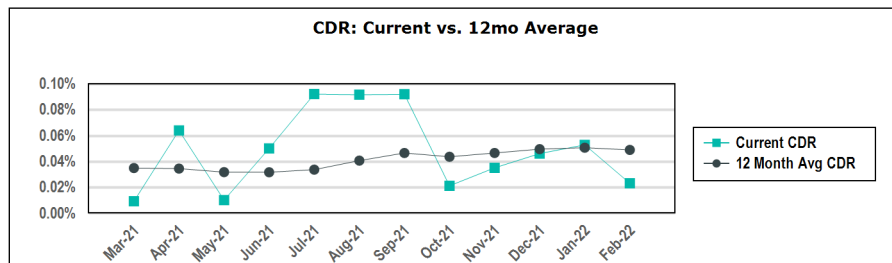
MDR

Current Month 0.002 %
 3 Month Average 0.003 %
 12 Month Average 0.004 %



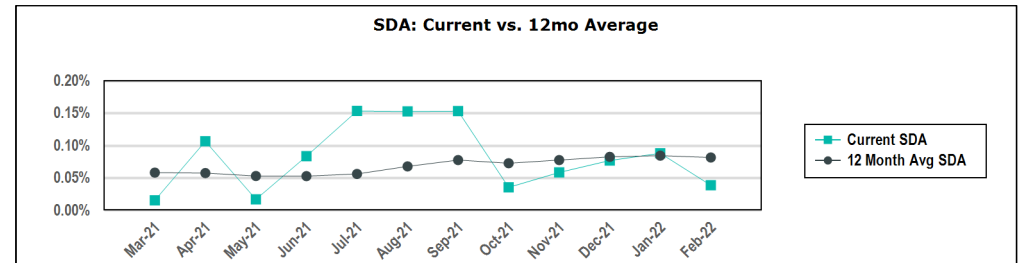
CDR

Current Month 0.023 %
 3 Month Average 0.041 %
 12 Month Average 0.049 %



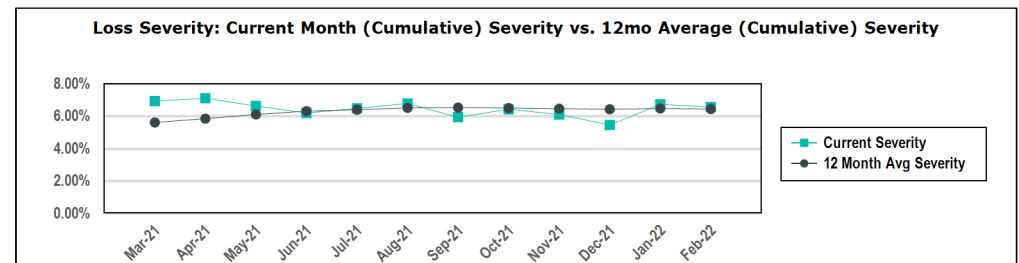
SDA

Current Month 0.039 %
 3 Month Average 0.068 %
 12 Month Average 0.082 %



Loss Severity

Current Month (Cumulative) 6.581 %
 3 Month Average (Cumulative) 6.267 %
 12 Month Average (Cumulative) 6.464 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

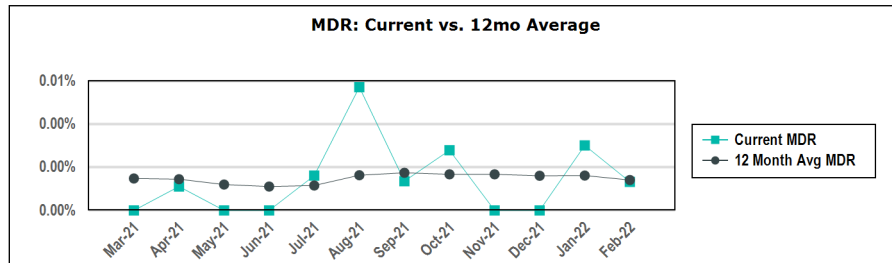
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Realized Loss Report - Collateral

Group 1

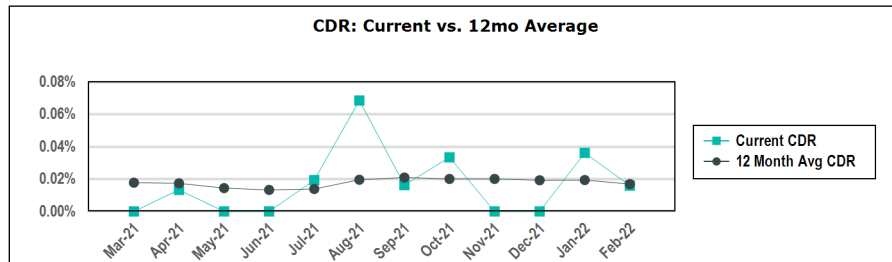
MDR

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



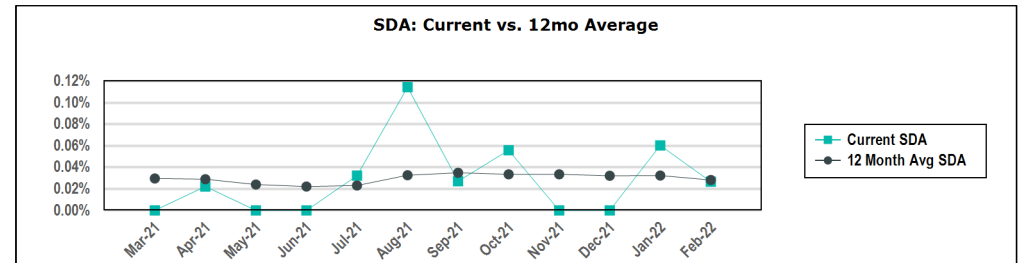
CDR

Current Month 0.016 %
 3 Month Average 0.017 %
 12 Month Average 0.017 %



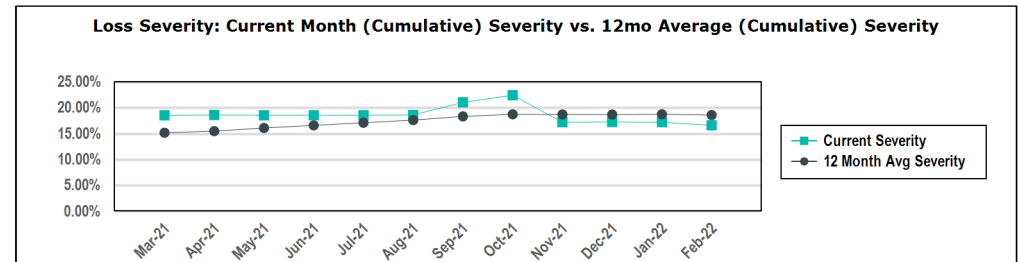
SDA

Current Month 0.027 %
 3 Month Average 0.029 %
 12 Month Average 0.028 %



Loss Severity

Current Month (Cumulative) 16.660 %
 3 Month Average (Cumulative) 17.064 %
 12 Month Average (Cumulative) 18.639 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

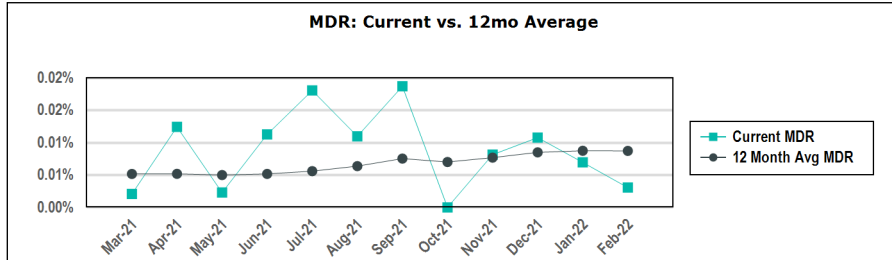
Distribution Date: 25-Feb-2022
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Realized Loss Report - Collateral

Group 2

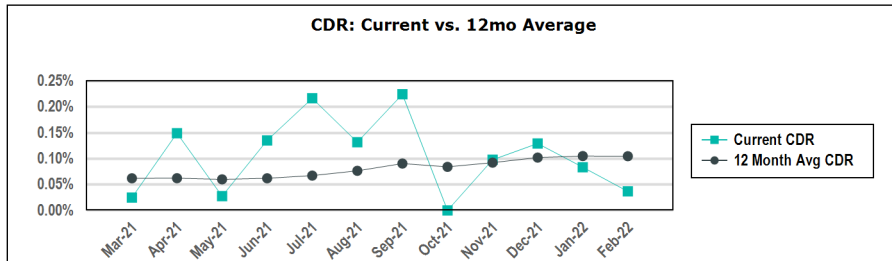
MDR

Current Month 0.003 %
 3 Month Average 0.007 %
 12 Month Average 0.009 %



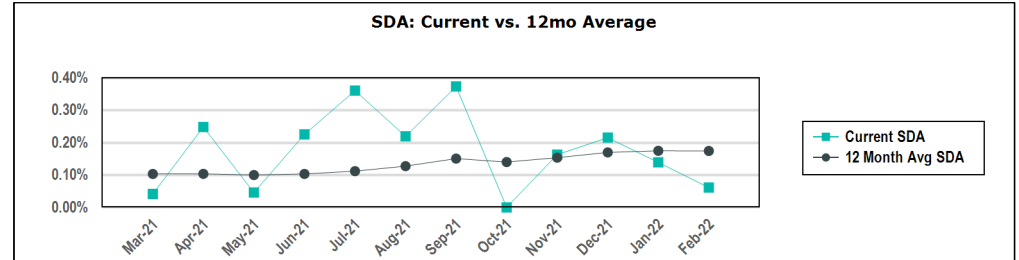
CDR

Current Month 0.037 %
 3 Month Average 0.083 %
 12 Month Average 0.105 %



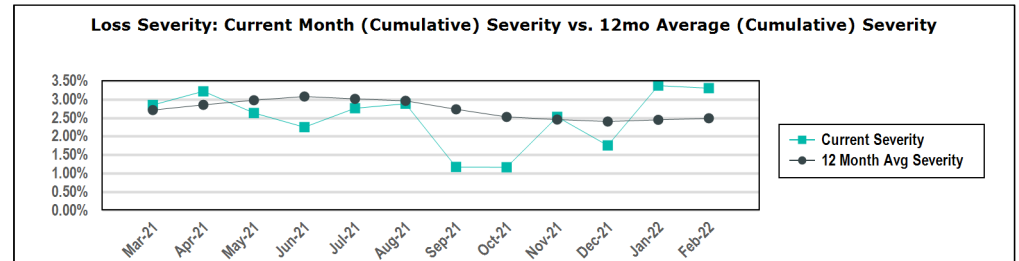
SDA

Current Month 0.061 %
 3 Month Average 0.139 %
 12 Month Average 0.175 %



Loss Severity

Current Month (Cumulative) 3.308 %
 3 Month Average (Cumulative) 2.815 %
 12 Month Average (Cumulative) 2.495 %



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-C07

Distribution Date: 25-Feb-2022
08-Feb-2022 9:56:44 AM

Prepayment Rates

Summary

SMM

Current Month	3.148 %
3 Month Average	3.397 %
12 Month Average	4.307 %

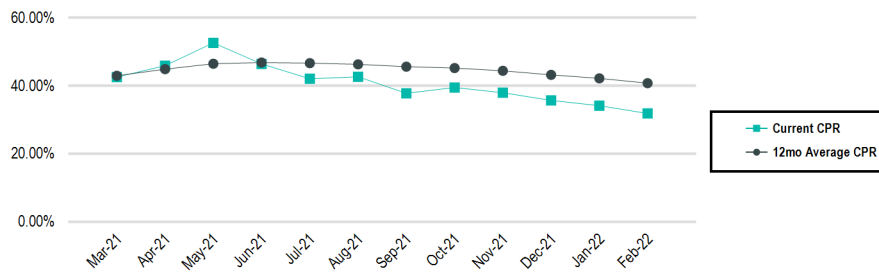
CPR

Current Month	31.876 %
3 Month Average	33.927 %
12 Month Average	40.791 %

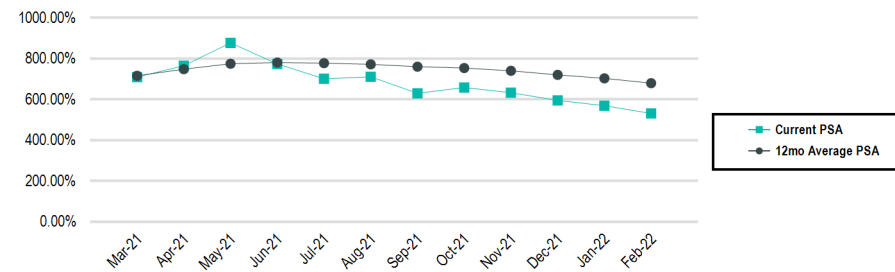
PSA

Current Month	531.275 %
3 Month Average	565.451 %
12 Month Average	679.845 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	3.103 %
3 Month Average	3.174 %
12 Month Average	4.019 %

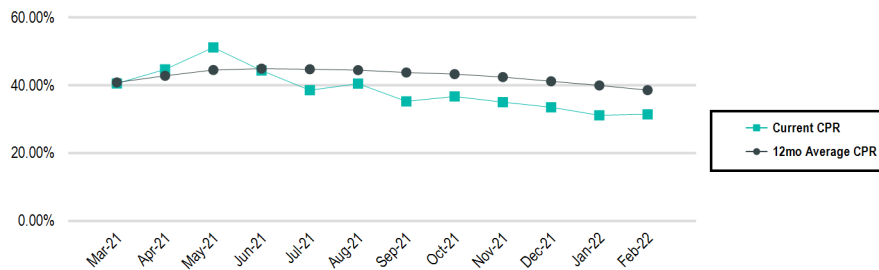
CPR

Current Month	31.491 %
3 Month Average	32.085 %
12 Month Average	38.620 %

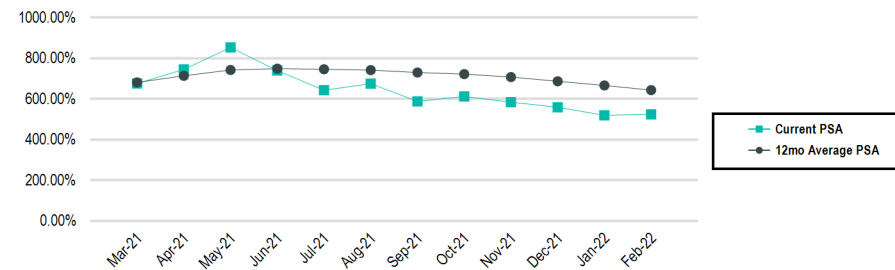
PSA

Current Month	524.846 %
3 Month Average	534.745 %
12 Month Average	643.671 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Feb-2022
 08-Feb-2022 9:56:45 AM

Prepayment Rates

Group 2

SMM

Current Month	3.231 %
3 Month Average	3.799 %
12 Month Average	4.807 %

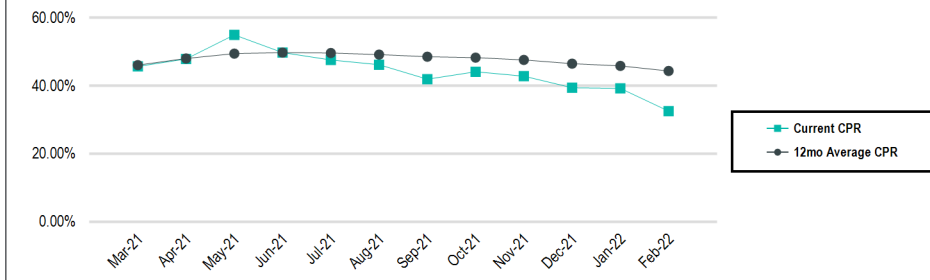
CPR

Current Month	32.577 %
3 Month Average	37.100 %
12 Month Average	44.380 %

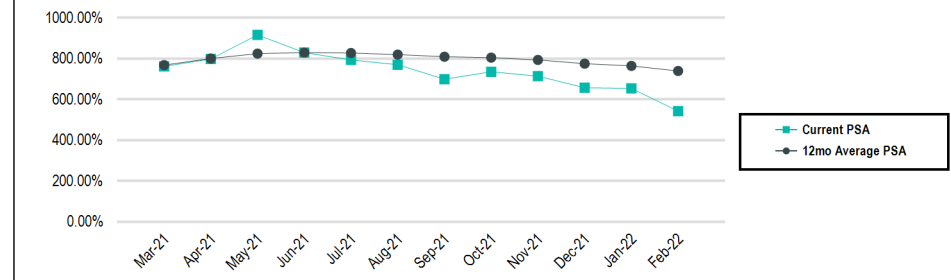
PSA

Current Month	542.947 %
3 Month Average	618.337 %
12 Month Average	739.664 %

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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 08-Feb-2022 9:56:45 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
179	33,687,093.75

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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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08-Feb-2022 9:56:45 AM

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Supplemental Reporting

Closing Date

Means November 21, 2017

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-C07), 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.

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.