

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-Jul-2023
 13-Jul-2023 12:45:02 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/30/2023	0.00000 %	3,717,289,189.43	0.00	34,154,636.10	0.00	3,683,144,856.72	34,154,636.10	0.00
1M-1	30711XUS1	07/24/2023	5.80043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	07/24/2023	7.55043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	07/24/2023	7.55043 %	16,540,995.34	100,607.14	1,297,092.48	0.00	15,243,902.85	1,397,699.62	0.00
1M-BH		06/30/2023	0.00000 %	29,479,235.72	0.00	2,311,668.33	0.00	27,167,567.38	2,311,668.33	0.00
1M-2C	30711XUV4	07/24/2023	7.55043 %	51,159,561.03	311,167.33	0.00	0.00	51,159,561.03	311,167.33	0.00
1M-CH		06/30/2023	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	07/24/2023	7.55043 %	67,700,556.37	411,774.47	1,297,092.48	0.00	66,403,463.88	1,708,866.95	0.00
1M-2H		06/30/2023	0.00000 %	120,655,074.68	0.00	2,311,668.33	0.00	118,343,406.35	2,311,668.33	0.00
1B-1	30711XUW2	07/24/2023	9.15043 %	97,984,000.00	722,257.67	0.00	0.00	97,984,000.00	722,257.67	0.00
1B-1H		06/30/2023	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		06/30/2023	0.00000 %	101,269,587.83	0.00	0.00	53,224.69	101,216,363.14	0.00	1,925,230.86
1A-I1	30711XUY8	07/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	07/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	07/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	07/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	07/24/2023	1.80000 %	0.00	23,984.44	0.00	0.00	0.00	23,984.44	0.00
1B-I2	30711XVJ0	07/24/2023	1.40000 %	0.00	18,654.57	0.00	0.00	0.00	18,654.57	0.00
1B-I3	30711XVL5	07/24/2023	1.00000 %	0.00	13,324.69	0.00	0.00	0.00	13,324.69	0.00
1B-I4	30711XVN1	07/24/2023	0.60000 %	0.00	7,994.81	0.00	0.00	0.00	7,994.81	0.00
1C-I1	30711XVQ4	07/24/2023	1.80000 %	0.00	74,181.36	0.00	0.00	0.00	74,181.36	0.00
1C-I2	30711XVS0	07/24/2023	1.40000 %	0.00	57,696.62	0.00	0.00	0.00	57,696.62	0.00
1C-I3	30711XVU5	07/24/2023	1.00000 %	0.00	41,211.87	0.00	0.00	0.00	41,211.87	0.00
1C-I4	30711XVW1	07/24/2023	0.60000 %	0.00	24,727.12	0.00	0.00	0.00	24,727.12	0.00
1E-A1	30711XUZ5	07/24/2023	5.75043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	07/24/2023	6.15043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	07/24/2023	6.55043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	07/24/2023	6.95043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	07/24/2023	5.75043 %	16,540,995.34	76,622.70	1,297,092.48	0.00	15,243,902.85	1,373,715.18	0.00

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Distribution Date: 25-Jul-2023
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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	07/24/2023	6.15043 %	16,540,995.34	81,952.58	1,297,092.48	0.00	15,243,902.85	1,379,045.06	0.00
1E-B3	30711XVM3	07/24/2023	6.55043 %	16,540,995.34	87,282.45	1,297,092.48	0.00	15,243,902.85	1,384,374.93	0.00
1E-B4	30711XVP6	07/24/2023	6.95043 %	16,540,995.34	92,612.33	1,297,092.48	0.00	15,243,902.85	1,389,704.81	0.00
1E-C1	30711XVR2	07/24/2023	5.75043 %	51,159,561.03	236,985.97	0.00	0.00	51,159,561.03	236,985.97	0.00
1E-C2	30711XVT8	07/24/2023	6.15043 %	51,159,561.03	253,470.71	0.00	0.00	51,159,561.03	253,470.71	0.00
1E-C3	30711XVV3	07/24/2023	6.55043 %	51,159,561.03	269,955.46	0.00	0.00	51,159,561.03	269,955.46	0.00
1E-C4	30711XVX9	07/24/2023	6.95043 %	51,159,561.03	286,440.21	0.00	0.00	51,159,561.03	286,440.21	0.00
1E-D1	30711XVY7	07/24/2023	5.75043 %	16,540,995.34	76,622.70	1,297,092.48	0.00	15,243,902.85	1,373,715.18	0.00
1E-D2	30711XVZ4	07/24/2023	6.15043 %	16,540,995.34	81,952.58	1,297,092.48	0.00	15,243,902.85	1,379,045.06	0.00
1E-D3	30711XWA8	07/24/2023	6.55043 %	16,540,995.34	87,282.45	1,297,092.48	0.00	15,243,902.85	1,384,374.93	0.00
1E-D4	30711XWB6	07/24/2023	6.95043 %	16,540,995.34	92,612.33	1,297,092.48	0.00	15,243,902.85	1,389,704.81	0.00
1E-D5	30711XWC4	07/24/2023	7.55043 %	16,540,995.34	100,607.14	1,297,092.48	0.00	15,243,902.85	1,397,699.62	0.00
1E-F1	30711XWD2	07/24/2023	5.75043 %	67,700,556.37	313,608.67	1,297,092.48	0.00	66,403,463.88	1,610,701.15	0.00
1E-F2	30711XWE0	07/24/2023	6.15043 %	67,700,556.37	335,423.29	1,297,092.48	0.00	66,403,463.88	1,632,515.77	0.00
1E-F3	30711XWF7	07/24/2023	6.55043 %	67,700,556.37	357,237.91	1,297,092.48	0.00	66,403,463.88	1,654,330.39	0.00
1E-F4	30711XWG5	07/24/2023	6.95043 %	67,700,556.37	379,052.54	1,297,092.48	0.00	66,403,463.88	1,676,145.02	0.00
1E-F5	30711XWH3	07/24/2023	7.55043 %	67,700,556.37	411,774.47	1,297,092.48	0.00	66,403,463.88	1,708,866.95	0.00
1X-1	30711XWJ9	07/24/2023	1.80000 %	0.00	23,984.44	0.00	0.00	0.00	23,984.44	0.00
1X-2	30711XWK6	07/24/2023	1.40000 %	0.00	18,654.57	0.00	0.00	0.00	18,654.57	0.00
1X-3	30711XWL4	07/24/2023	1.00000 %	0.00	13,324.69	0.00	0.00	0.00	13,324.69	0.00
1X-4	30711XWM2	07/24/2023	0.60000 %	0.00	7,994.81	0.00	0.00	0.00	7,994.81	0.00
1Y-1	30711XWN0	07/24/2023	1.80000 %	0.00	98,165.81	0.00	0.00	0.00	98,165.81	0.00
1Y-2	30711XWP5	07/24/2023	1.40000 %	0.00	76,351.18	0.00	0.00	0.00	76,351.18	0.00
1Y-3	30711XWQ3	07/24/2023	1.00000 %	0.00	54,536.56	0.00	0.00	0.00	54,536.56	0.00
1Y-4	30711XWR1	07/24/2023	0.60000 %	0.00	32,721.94	0.00	0.00	0.00	32,721.94	0.00
2A-H		06/30/2023	0.00000 %	1,899,845,423.57	0.00	18,409,488.00	0.00	1,881,435,935.57	18,409,488.00	0.00
2M-1	30711XWS9	07/24/2023	5.80043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	07/24/2023	7.65043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/30/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	07/24/2023	7.65043 %	1,325,059.15	8,166.14	107,417.68	0.00	1,217,641.47	115,583.82	0.00

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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
2M-BH		06/30/2023	0.00000 %	30,115,709.07	0.00	2,441,369.95	0.00	27,674,339.12	2,441,369.95	0.00
2M-2C	30711XWV2	07/24/2023	7.65043 %	4,495,410.33	27,704.52	0.00	0.00	4,495,410.33	27,704.52	0.00
2M-CH		06/30/2023	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	07/24/2023	7.65043 %	5,820,469.48	35,870.66	107,417.68	0.00	5,713,051.80	143,288.34	0.00
2M-2H		06/30/2023	0.00000 %	132,286,596.74	0.00	2,441,369.95	0.00	129,845,226.79	2,441,369.95	0.00
2B-1	30711XWW0	07/24/2023	9.60043 %	63,333,000.00	489,797.14	0.00	0.00	63,333,000.00	489,797.14	0.00
2B-1H		06/30/2023	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		06/30/2023	0.00000 %	65,052,906.06	0.00	0.00	(97,929.18)	65,150,835.24	0.00	1,515,601.76
2A-I1	30711XWY6	07/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	07/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	07/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	07/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	07/24/2023	1.80000 %	0.00	1,921.34	0.00	0.00	0.00	1,921.34	0.00
2B-I2	30711XXH2	07/24/2023	1.40000 %	0.00	1,494.37	0.00	0.00	0.00	1,494.37	0.00
2B-I3	30711XXK5	07/24/2023	1.00000 %	0.00	1,067.41	0.00	0.00	0.00	1,067.41	0.00
2B-I4	30711XXM1	07/24/2023	0.60000 %	0.00	640.45	0.00	0.00	0.00	640.45	0.00
2C-I1	30711XXP4	07/24/2023	1.80000 %	0.00	6,518.34	0.00	0.00	0.00	6,518.34	0.00
2C-I2	30711XXR0	07/24/2023	1.40000 %	0.00	5,069.82	0.00	0.00	0.00	5,069.82	0.00
2C-I3	30711XXT6	07/24/2023	1.00000 %	0.00	3,621.30	0.00	0.00	0.00	3,621.30	0.00
2C-I4	30711XXV1	07/24/2023	0.60000 %	0.00	2,172.78	0.00	0.00	0.00	2,172.78	0.00
2E-A1	30711XWZ3	07/24/2023	5.85043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	07/24/2023	6.25043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	07/24/2023	6.65043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	07/24/2023	7.05043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	07/24/2023	5.85043 %	1,325,059.15	6,244.80	107,417.68	0.00	1,217,641.47	113,662.48	0.00
2E-B2	30711XXJ8	07/24/2023	6.25043 %	1,325,059.15	6,671.76	107,417.68	0.00	1,217,641.47	114,089.44	0.00
2E-B3	30711XXL3	07/24/2023	6.65043 %	1,325,059.15	7,098.73	107,417.68	0.00	1,217,641.47	114,516.41	0.00
2E-B4	30711XXN9	07/24/2023	7.05043 %	1,325,059.15	7,525.69	107,417.68	0.00	1,217,641.47	114,943.37	0.00
2E-C1	30711XXQ2	07/24/2023	5.85043 %	4,495,410.33	21,186.18	0.00	0.00	4,495,410.33	21,186.18	0.00
2E-C2	30711XXS8	07/24/2023	6.25043 %	4,495,410.33	22,634.70	0.00	0.00	4,495,410.33	22,634.70	0.00
2E-C3	30711XXU3	07/24/2023	6.65043 %	4,495,410.33	24,083.22	0.00	0.00	4,495,410.33	24,083.22	0.00

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2E-C4	30711XXW9	07/24/2023	7.05043 %	4,495,410.33	25,531.74	0.00	0.00	4,495,410.33	25,531.74	0.00
2E-D1	30711XX7	07/24/2023	5.85043 %	1,325,059.15	6,244.80	107,417.68	0.00	1,217,641.47	113,662.48	0.00
2E-D2	30711XX5	07/24/2023	6.25043 %	1,325,059.15	6,671.76	107,417.68	0.00	1,217,641.47	114,089.44	0.00
2E-D3	30711XXZ2	07/24/2023	6.65043 %	1,325,059.15	7,098.73	107,417.68	0.00	1,217,641.47	114,516.41	0.00
2E-D4	30711XYA6	07/24/2023	7.05043 %	1,325,059.15	7,525.69	107,417.68	0.00	1,217,641.47	114,943.37	0.00
2E-D5	30711XYB4	07/24/2023	7.65043 %	1,325,059.15	8,166.14	107,417.68	0.00	1,217,641.47	115,583.82	0.00
2E-F1	30711XYC2	07/24/2023	5.85043 %	5,820,469.48	27,430.98	107,417.68	0.00	5,713,051.80	134,848.66	0.00
2E-F2	30711XYD0	07/24/2023	6.25043 %	5,820,469.48	29,306.46	107,417.68	0.00	5,713,051.80	136,724.14	0.00
2E-F3	30711XYE8	07/24/2023	6.65043 %	5,820,469.48	31,181.95	107,417.68	0.00	5,713,051.80	138,599.63	0.00
2E-F4	30711XYF5	07/24/2023	7.05043 %	5,820,469.48	33,057.43	107,417.68	0.00	5,713,051.80	140,475.11	0.00
2E-F5	30711XYG3	07/24/2023	7.65043 %	5,820,469.48	35,870.66	107,417.68	0.00	5,713,051.80	143,288.34	0.00
2X-1	30711XYH1	07/24/2023	1.80000 %	0.00	1,921.34	0.00	0.00	0.00	1,921.34	0.00
2X-2	30711XYJ7	07/24/2023	1.40000 %	0.00	1,494.37	0.00	0.00	0.00	1,494.37	0.00
2X-3	30711XYK4	07/24/2023	1.00000 %	0.00	1,067.41	0.00	0.00	0.00	1,067.41	0.00
2X-4	30711XYL2	07/24/2023	0.60000 %	0.00	640.45	0.00	0.00	0.00	640.45	0.00
2Y-1	30711XYM0	07/24/2023	1.80000 %	0.00	8,439.68	0.00	0.00	0.00	8,439.68	0.00
2Y-2	30711XYN8	07/24/2023	1.40000 %	0.00	6,564.20	0.00	0.00	0.00	6,564.20	0.00
2Y-3	30711XYP3	07/24/2023	1.00000 %	0.00	4,688.71	0.00	0.00	0.00	4,688.71	0.00
2Y-4	30711XYQ1	07/24/2023	0.60000 %	0.00	2,813.23	0.00	0.00	0.00	2,813.23	0.00
Totals				7,357,210,036.54	6,680,017.66	84,542,363.22	(44,704.49)	7,272,722,681.03	91,222,380.88	3,440,832.62

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

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

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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	3,717,289,189.43	8,092,526.24	26,062,109.85	0.00	0.00	34,154,636.10	3,683,144,856.72	0.18598749	34,154,636.10
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	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	89,854,570.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,417,997.48	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.30235042	1,297,092.48
1M-BH	89,854,570.52	29,479,235.72	547,721.74	1,763,946.59	0.00	0.00	2,311,668.33	27,167,567.38	0.30235042	2,311,668.33
1M-2C	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1M-CH	91,175,838.97	91,175,838.97	0.00	0.00	0.00	0.00	0.00	91,175,838.97	1.00000000	0.00
1M-2	151,995,556.00	67,700,556.37	307,330.31	989,762.17	0.00	0.00	1,297,092.48	66,403,463.88	0.43687767	1,297,092.48
1M-2H	270,884,980.00	120,655,074.68	547,721.74	1,763,946.59	0.00	0.00	2,311,668.33	118,343,406.35	0.43687696	2,311,668.33
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	101,269,587.83	0.00	0.00	0.00	53,224.69	53,224.69	101,216,363.14	0.98133410	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,417,997.48	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.30235042	1,297,092.48
1E-B2	50,417,997.48	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.30235042	1,297,092.48
1E-B3	50,417,997.48	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.30235042	1,297,092.48

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2023
13-Jul-2023 12:45:03 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.30235042	1,297,092.48
1E-C1	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C2	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C3	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C4	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-D1	100,835,994.97	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.15117521	1,297,092.48
1E-D2	100,835,994.97	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.15117521	1,297,092.48
1E-D3	100,835,994.97	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.15117521	1,297,092.48
1E-D4	100,835,994.97	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.15117521	1,297,092.48
1E-D5	100,835,994.97	16,540,995.34	307,330.31	989,762.17	0.00	0.00	1,297,092.48	15,243,902.85	0.15117521	1,297,092.48
1E-F1	101,577,558.52	67,700,556.37	307,330.31	989,762.17	0.00	0.00	1,297,092.48	66,403,463.88	0.65372179	1,297,092.48
1E-F2	101,577,558.52	67,700,556.37	307,330.31	989,762.17	0.00	0.00	1,297,092.48	66,403,463.88	0.65372179	1,297,092.48
1E-F3	101,577,558.52	67,700,556.37	307,330.31	989,762.17	0.00	0.00	1,297,092.48	66,403,463.88	0.65372179	1,297,092.48
1E-F4	101,577,558.52	67,700,556.37	307,330.31	989,762.17	0.00	0.00	1,297,092.48	66,403,463.88	0.65372179	1,297,092.48
1E-F5	101,577,558.52	67,700,556.37	307,330.31	989,762.17	0.00	0.00	1,297,092.48	66,403,463.88	0.65372179	1,297,092.48
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	1,899,845,423.57	3,881,387.66	14,528,100.34	0.00	0.00	18,409,488.00	1,881,435,935.57	0.14737147	18,409,488.00
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	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.27086325	107,417.68
2M-BH	102,170,887.67	30,115,709.07	528,023.38	1,913,346.57	0.00	0.00	2,441,369.95	27,674,339.12	0.27086325	2,441,369.95
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	5,820,469.48	23,232.47	84,185.21	0.00	0.00	107,417.68	5,713,051.80	0.42362108	107,417.68

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2023
 13-Jul-2023 12:45:03 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	132,286,596.74	528,023.38	1,913,346.57	0.00	0.00	2,441,369.95	129,845,226.79	0.42362108	2,441,369.95
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	65,052,906.06	0.00	0.00	0.00	(97,929.18)	(97,929.18)	65,150,835.24	0.97726590	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	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.27086325	107,417.68
2E-B2	4,495,410.33	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.27086325	107,417.68
2E-B3	4,495,410.33	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.27086325	107,417.68
2E-B4	4,495,410.33	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.27086325	107,417.68
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.13543163	107,417.68
2E-D2	8,990,820.67	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.13543163	107,417.68
2E-D3	8,990,820.67	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.13543163	107,417.68
2E-D4	8,990,820.67	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.13543163	107,417.68
2E-D5	8,990,820.67	1,325,059.15	23,232.47	84,185.21	0.00	0.00	107,417.68	1,217,641.47	0.13543163	107,417.68

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	5,820,469.48	23,232.47	84,185.21	0.00	0.00	107,417.68	5,713,051.80	0.63543163	107,417.68
2E-F2	8,990,820.67	5,820,469.48	23,232.47	84,185.21	0.00	0.00	107,417.68	5,713,051.80	0.63543163	107,417.68
2E-F3	8,990,820.67	5,820,469.48	23,232.47	84,185.21	0.00	0.00	107,417.68	5,713,051.80	0.63543163	107,417.68
2E-F4	8,990,820.67	5,820,469.48	23,232.47	84,185.21	0.00	0.00	107,417.68	5,713,051.80	0.63543163	107,417.68
2E-F5	8,990,820.67	5,820,469.48	23,232.47	84,185.21	0.00	0.00	107,417.68	5,713,051.80	0.63543163	107,417.68
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	36,468,388,695.07	7,357,210,036.54	19,414,408.62	65,127,954.59	0.00	(44,704.49)	84,497,658.73	7,272,722,681.03	0.19942539	84,542,363.22

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$249,738,444 as a result of the CAS 2017-C07 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$290,509,769 as a result of the CAS 2017-C07 tender offer. See Supplemental Reporting on the final page of this report for additional information.

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Series 2017-C07



Distribution Date: 25-Jul-2023
13-Jul-2023 12:45:03 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	187.71167298	0.40864769	1.31605640	0.00000000	0.00000000	1.72470409	185.98748918	0.18598749	1.72470409
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	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	328.07719796	6.09564690	19.63112816	0.00000000	0.00000000	25.72677506	302.35042270	0.30235042	25.72677506
1M-BH	89,854,570.52	328.07719796	6.09564696	19.63112816	0.00000000	0.00000000	25.72677513	302.35042272	0.30235042	25.72677513
1M-2C	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	91,175,838.97	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	151,995,556.00	445.41141959	2.02196905	6.51178361	0.00000000	0.00000000	8.53375266	436.87766687	0.43687767	8.53375266
1M-2H	270,884,980.00	445.41072259	2.02197161	6.51179179	0.00000000	0.00000000	8.53376341	436.87695918	0.43687696	8.53376341
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	981.85013342	0.00000000	0.00000000	0.00000000	0.51603517	0.51603517	981.33409825	0.98133410	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	328.07719796	6.09564690	19.63112816	0.00000000	0.00000000	25.72677506	302.35042270	0.30235042	25.72677506
1E-B2	50,417,997.48	328.07719796	6.09564690	19.63112816	0.00000000	0.00000000	25.72677506	302.35042270	0.30235042	25.72677506
1E-B3	50,417,997.48	328.07719796	6.09564690	19.63112816	0.00000000	0.00000000	25.72677506	302.35042270	0.30235042	25.72677506

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	328.07719796	6.09564690	19.63112816	0.00000000	0.00000000	25.72677506	302.35042270	0.30235042	25.72677506
1E-C1	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,835,994.97	164.03859896	3.04782345	9.81556408	0.00000000	0.00000000	12.86338753	151.17521134	0.15117521	12.86338753
1E-D2	100,835,994.97	164.03859896	3.04782345	9.81556408	0.00000000	0.00000000	12.86338753	151.17521134	0.15117521	12.86338753
1E-D3	100,835,994.97	164.03859896	3.04782345	9.81556408	0.00000000	0.00000000	12.86338753	151.17521134	0.15117521	12.86338753
1E-D4	100,835,994.97	164.03859896	3.04782345	9.81556408	0.00000000	0.00000000	12.86338753	151.17521134	0.15117521	12.86338753
1E-D5	100,835,994.97	164.03859896	3.04782345	9.81556408	0.00000000	0.00000000	12.86338753	151.17521134	0.15117521	12.86338753
1E-F1	101,577,558.52	666.49127382	3.02557292	9.74390588	0.00000000	0.00000000	12.76947880	653.72179493	0.65372179	12.76947880
1E-F2	101,577,558.52	666.49127382	3.02557292	9.74390588	0.00000000	0.00000000	12.76947880	653.72179493	0.65372179	12.76947880
1E-F3	101,577,558.52	666.49127382	3.02557292	9.74390588	0.00000000	0.00000000	12.76947880	653.72179493	0.65372179	12.76947880
1E-F4	101,577,558.52	666.49127382	3.02557292	9.74390588	0.00000000	0.00000000	12.76947880	653.72179493	0.65372179	12.76947880
1E-F5	101,577,558.52	666.49127382	3.02557292	9.74390588	0.00000000	0.00000000	12.76947880	653.72179493	0.65372179	12.76947880
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	148.81347111	0.30402619	1.13797523	0.00000000	0.00000000	1.44200143	147.37146968	0.14737147	1.44200143
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	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	294.75822066	5.16804214	18.72692453	0.00000000	0.00000000	23.89496667	270.86325399	0.27086325	23.89496667
2M-BH	102,170,887.67	294.75822083	5.16804143	18.72692519	0.00000000	0.00000000	23.89496662	270.86325421	0.27086325	23.89496662
2M-2C	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	431.58607323	1.72268071	6.24230817	0.00000000	0.00000000	7.96498888	423.62108435	0.42362108	7.96498888

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	431.58607362	1.72268048	6.24230840	0.00000000	0.00000000	7.96498887	423.62108475	0.42362108	7.96498887
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	975.79695252	0.00000000	0.00000000	0.00000000	(1.46894276)	(1.46894276)	977.26589528	0.97726590	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	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	294.75822066	5.16804214	18.72692453	0.00000000	0.00000000	23.89496667	270.86325399	0.27086325	23.89496667
2E-B2	4,495,410.33	294.75822066	5.16804214	18.72692453	0.00000000	0.00000000	23.89496667	270.86325399	0.27086325	23.89496667
2E-B3	4,495,410.33	294.75822066	5.16804214	18.72692453	0.00000000	0.00000000	23.89496667	270.86325399	0.27086325	23.89496667
2E-B4	4,495,410.33	294.75822066	5.16804214	18.72692453	0.00000000	0.00000000	23.89496667	270.86325399	0.27086325	23.89496667
2E-C1	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	147.37911017	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	135.43162684	0.13543163	11.94748332
2E-D2	8,990,820.67	147.37911017	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	135.43162684	0.13543163	11.94748332
2E-D3	8,990,820.67	147.37911017	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	135.43162684	0.13543163	11.94748332
2E-D4	8,990,820.67	147.37911017	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	135.43162684	0.13543163	11.94748332
2E-D5	8,990,820.67	147.37911017	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	135.43162684	0.13543163	11.94748332

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	647.37910961	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	635.43162629	0.63543163	11.94748332
2E-F2	8,990,820.67	647.37910961	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	635.43162629	0.63543163	11.94748332
2E-F3	8,990,820.67	647.37910961	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	635.43162629	0.63543163	11.94748332
2E-F4	8,990,820.67	647.37910961	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	635.43162629	0.63543163	11.94748332
2E-F5	8,990,820.67	647.37910961	2.58402106	9.36346226	0.00000000	0.00000000	11.94748332	635.43162629	0.63543163	11.94748332
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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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 %	3,717,289,189.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,683,144,856.72
1M-1	N/A	N/A	5.80043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.55043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	06/26/23 - 07/24/23	29	7.55043 %	16,540,995.34	100,607.14	0.00	0.00	0.00	0.00	100,607.14	0.00	15,243,902.85
1M-BH	N/A	N/A	0.00000 %	29,479,235.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,167,567.38
1M-2C	06/26/23 - 07/24/23	29	7.55043 %	51,159,561.03	311,167.33	0.00	0.00	0.00	0.00	311,167.33	0.00	51,159,561.03
1M-CH	N/A	N/A	0.00000 %	91,175,838.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97
1M-2	06/26/23 - 07/24/23	29	7.55043 %	67,700,556.37	411,774.47	0.00	0.00	0.00	0.00	411,774.47	0.00	66,403,463.88
1M-2H	N/A	N/A	0.00000 %	120,655,074.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	118,343,406.35
1B-1	06/26/23 - 07/24/23	29	9.15043 %	97,984,000.00	722,257.67	0.00	0.00	0.00	0.00	722,257.67	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 %	101,269,587.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,216,363.14
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	06/26/23 - 07/24/23	29	1.80000 %	16,540,995.34	23,984.44	0.00	0.00	0.00	0.00	23,984.44	0.00	15,243,902.85
1B-I2	06/26/23 - 07/24/23	29	1.40000 %	16,540,995.34	18,654.57	0.00	0.00	0.00	0.00	18,654.57	0.00	15,243,902.85
1B-I3	06/26/23 - 07/24/23	29	1.00000 %	16,540,995.34	13,324.69	0.00	0.00	0.00	0.00	13,324.69	0.00	15,243,902.85
1B-I4	06/26/23 - 07/24/23	29	0.60000 %	16,540,995.34	7,994.81	0.00	0.00	0.00	0.00	7,994.81	0.00	15,243,902.85
1C-I1	06/26/23 - 07/24/23	29	1.80000 %	51,159,561.03	74,181.36	0.00	0.00	0.00	0.00	74,181.36	0.00	51,159,561.03
1C-I2	06/26/23 - 07/24/23	29	1.40000 %	51,159,561.03	57,696.62	0.00	0.00	0.00	0.00	57,696.62	0.00	51,159,561.03
1C-I3	06/26/23 - 07/24/23	29	1.00000 %	51,159,561.03	41,211.87	0.00	0.00	0.00	0.00	41,211.87	0.00	51,159,561.03
1C-I4	06/26/23 - 07/24/23	29	0.60000 %	51,159,561.03	24,727.12	0.00	0.00	0.00	0.00	24,727.12	0.00	51,159,561.03
1E-A1	N/A	N/A	5.75043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.15043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.55043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.95043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	06/26/23 - 07/24/23	29	5.75043 %	16,540,995.34	76,622.70	0.00	0.00	0.00	0.00	76,622.70	0.00	15,243,902.85
1E-B2	06/26/23 - 07/24/23	29	6.15043 %	16,540,995.34	81,952.58	0.00	0.00	0.00	0.00	81,952.58	0.00	15,243,902.85

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2023
 13-Jul-2023 12:45:03 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	06/26/23 - 07/24/23	29	6.55043 %	16,540,995.34	87,282.45	0.00	0.00	0.00	0.00	87,282.45	0.00	15,243,902.85
1E-B4	06/26/23 - 07/24/23	29	6.95043 %	16,540,995.34	92,612.33	0.00	0.00	0.00	0.00	92,612.33	0.00	15,243,902.85
1E-C1	06/26/23 - 07/24/23	29	5.75043 %	51,159,561.03	236,985.97	0.00	0.00	0.00	0.00	236,985.97	0.00	51,159,561.03
1E-C2	06/26/23 - 07/24/23	29	6.15043 %	51,159,561.03	253,470.71	0.00	0.00	0.00	0.00	253,470.71	0.00	51,159,561.03
1E-C3	06/26/23 - 07/24/23	29	6.55043 %	51,159,561.03	269,955.46	0.00	0.00	0.00	0.00	269,955.46	0.00	51,159,561.03
1E-C4	06/26/23 - 07/24/23	29	6.95043 %	51,159,561.03	286,440.21	0.00	0.00	0.00	0.00	286,440.21	0.00	51,159,561.03
1E-D1	06/26/23 - 07/24/23	29	5.75043 %	16,540,995.34	76,622.70	0.00	0.00	0.00	0.00	76,622.70	0.00	15,243,902.85
1E-D2	06/26/23 - 07/24/23	29	6.15043 %	16,540,995.34	81,952.58	0.00	0.00	0.00	0.00	81,952.58	0.00	15,243,902.85
1E-D3	06/26/23 - 07/24/23	29	6.55043 %	16,540,995.34	87,282.45	0.00	0.00	0.00	0.00	87,282.45	0.00	15,243,902.85
1E-D4	06/26/23 - 07/24/23	29	6.95043 %	16,540,995.34	92,612.33	0.00	0.00	0.00	0.00	92,612.33	0.00	15,243,902.85
1E-D5	06/26/23 - 07/24/23	29	7.55043 %	16,540,995.34	100,607.14	0.00	0.00	0.00	0.00	100,607.14	0.00	15,243,902.85
1E-F1	06/26/23 - 07/24/23	29	5.75043 %	67,700,556.37	313,608.67	0.00	0.00	0.00	0.00	313,608.67	0.00	66,403,463.88
1E-F2	06/26/23 - 07/24/23	29	6.15043 %	67,700,556.37	335,423.29	0.00	0.00	0.00	0.00	335,423.29	0.00	66,403,463.88
1E-F3	06/26/23 - 07/24/23	29	6.55043 %	67,700,556.37	357,237.91	0.00	0.00	0.00	0.00	357,237.91	0.00	66,403,463.88
1E-F4	06/26/23 - 07/24/23	29	6.95043 %	67,700,556.37	379,052.54	0.00	0.00	0.00	0.00	379,052.54	0.00	66,403,463.88
1E-F5	06/26/23 - 07/24/23	29	7.55043 %	67,700,556.37	411,774.47	0.00	0.00	0.00	0.00	411,774.47	0.00	66,403,463.88
1X-1	06/26/23 - 07/24/23	29	1.80000 %	16,540,995.34	23,984.44	0.00	0.00	0.00	0.00	23,984.44	0.00	15,243,902.85
1X-2	06/26/23 - 07/24/23	29	1.40000 %	16,540,995.34	18,654.57	0.00	0.00	0.00	0.00	18,654.57	0.00	15,243,902.85
1X-3	06/26/23 - 07/24/23	29	1.00000 %	16,540,995.34	13,324.69	0.00	0.00	0.00	0.00	13,324.69	0.00	15,243,902.85
1X-4	06/26/23 - 07/24/23	29	0.60000 %	16,540,995.34	7,994.81	0.00	0.00	0.00	0.00	7,994.81	0.00	15,243,902.85
1Y-1	06/26/23 - 07/24/23	29	1.80000 %	67,700,556.37	98,165.81	0.00	0.00	0.00	0.00	98,165.81	0.00	66,403,463.89
1Y-2	06/26/23 - 07/24/23	29	1.40000 %	67,700,556.37	76,351.18	0.00	0.00	0.00	0.00	76,351.18	0.00	66,403,463.89
1Y-3	06/26/23 - 07/24/23	29	1.00000 %	67,700,556.37	54,536.56	0.00	0.00	0.00	0.00	54,536.56	0.00	66,403,463.89
1Y-4	06/26/23 - 07/24/23	29	0.60000 %	67,700,556.37	32,721.94	0.00	0.00	0.00	0.00	32,721.94	0.00	66,403,463.89
2A-H	N/A	N/A	0.00000 %	1,899,845,423.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,881,435,935.57
2M-1	N/A	N/A	5.80043 %	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	7.65043 %	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	06/26/23 - 07/24/23	29	7.65043 %	1,325,059.15	8,166.14	0.00	0.00	0.00	0.00	8,166.14	0.00	1,217,641.47
2M-BH	N/A	N/A	0.00000 %	30,115,709.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	27,674,339.12
2M-2C	06/26/23 - 07/24/23	29	7.65043 %	4,495,410.33	27,704.52	0.00	0.00	0.00	0.00	27,704.52	0.00	4,495,410.33

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2023
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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 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	06/26/23 - 07/24/23	29	7.65043 %	5,820,469.48	35,870.66	0.00	0.00	0.00	0.00	35,870.66	0.00	5,713,051.80
2M-2H	N/A	N/A	0.00000 %	132,286,596.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	129,845,226.79
2B-1	06/26/23 - 07/24/23	29	9.60043 %	63,333,000.00	489,797.14	0.00	0.00	0.00	0.00	489,797.14	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 %	65,052,906.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,150,835.24
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	06/26/23 - 07/24/23	29	1.80000 %	1,325,059.15	1,921.34	0.00	0.00	0.00	0.00	1,921.34	0.00	1,217,641.47
2B-I2	06/26/23 - 07/24/23	29	1.40000 %	1,325,059.15	1,494.37	0.00	0.00	0.00	0.00	1,494.37	0.00	1,217,641.47
2B-I3	06/26/23 - 07/24/23	29	1.00000 %	1,325,059.15	1,067.41	0.00	0.00	0.00	0.00	1,067.41	0.00	1,217,641.47
2B-I4	06/26/23 - 07/24/23	29	0.60000 %	1,325,059.15	640.45	0.00	0.00	0.00	0.00	640.45	0.00	1,217,641.47
2C-I1	06/26/23 - 07/24/23	29	1.80000 %	4,495,410.33	6,518.34	0.00	0.00	0.00	0.00	6,518.34	0.00	4,495,410.33
2C-I2	06/26/23 - 07/24/23	29	1.40000 %	4,495,410.33	5,069.82	0.00	0.00	0.00	0.00	5,069.82	0.00	4,495,410.33
2C-I3	06/26/23 - 07/24/23	29	1.00000 %	4,495,410.33	3,621.30	0.00	0.00	0.00	0.00	3,621.30	0.00	4,495,410.33
2C-I4	06/26/23 - 07/24/23	29	0.60000 %	4,495,410.33	2,172.78	0.00	0.00	0.00	0.00	2,172.78	0.00	4,495,410.33
2E-A1	N/A	N/A	5.85043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.25043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.65043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.05043 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/26/23 - 07/24/23	29	5.85043 %	1,325,059.15	6,244.80	0.00	0.00	0.00	0.00	6,244.80	0.00	1,217,641.47
2E-B2	06/26/23 - 07/24/23	29	6.25043 %	1,325,059.15	6,671.76	0.00	0.00	0.00	0.00	6,671.76	0.00	1,217,641.47
2E-B3	06/26/23 - 07/24/23	29	6.65043 %	1,325,059.15	7,098.73	0.00	0.00	0.00	0.00	7,098.73	0.00	1,217,641.47
2E-B4	06/26/23 - 07/24/23	29	7.05043 %	1,325,059.15	7,525.69	0.00	0.00	0.00	0.00	7,525.69	0.00	1,217,641.47
2E-C1	06/26/23 - 07/24/23	29	5.85043 %	4,495,410.33	21,186.18	0.00	0.00	0.00	0.00	21,186.18	0.00	4,495,410.33
2E-C2	06/26/23 - 07/24/23	29	6.25043 %	4,495,410.33	22,634.70	0.00	0.00	0.00	0.00	22,634.70	0.00	4,495,410.33
2E-C3	06/26/23 - 07/24/23	29	6.65043 %	4,495,410.33	24,083.22	0.00	0.00	0.00	0.00	24,083.22	0.00	4,495,410.33
2E-C4	06/26/23 - 07/24/23	29	7.05043 %	4,495,410.33	25,531.74	0.00	0.00	0.00	0.00	25,531.74	0.00	4,495,410.33
2E-D1	06/26/23 - 07/24/23	29	5.85043 %	1,325,059.15	6,244.80	0.00	0.00	0.00	0.00	6,244.80	0.00	1,217,641.47
2E-D2	06/26/23 - 07/24/23	29	6.25043 %	1,325,059.15	6,671.76	0.00	0.00	0.00	0.00	6,671.76	0.00	1,217,641.47

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2023
 13-Jul-2023 12:45:03 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	06/26/23 - 07/24/23	29	6.65043 %	1,325,059.15	7,098.73	0.00	0.00	0.00	0.00	7,098.73	0.00	1,217,641.47
2E-D4	06/26/23 - 07/24/23	29	7.05043 %	1,325,059.15	7,525.69	0.00	0.00	0.00	0.00	7,525.69	0.00	1,217,641.47
2E-D5	06/26/23 - 07/24/23	29	7.65043 %	1,325,059.15	8,166.14	0.00	0.00	0.00	0.00	8,166.14	0.00	1,217,641.47
2E-F1	06/26/23 - 07/24/23	29	5.85043 %	5,820,469.48	27,430.98	0.00	0.00	0.00	0.00	27,430.98	0.00	5,713,051.80
2E-F2	06/26/23 - 07/24/23	29	6.25043 %	5,820,469.48	29,306.46	0.00	0.00	0.00	0.00	29,306.46	0.00	5,713,051.80
2E-F3	06/26/23 - 07/24/23	29	6.65043 %	5,820,469.48	31,181.95	0.00	0.00	0.00	0.00	31,181.95	0.00	5,713,051.80
2E-F4	06/26/23 - 07/24/23	29	7.05043 %	5,820,469.48	33,057.43	0.00	0.00	0.00	0.00	33,057.43	0.00	5,713,051.80
2E-F5	06/26/23 - 07/24/23	29	7.65043 %	5,820,469.48	35,870.66	0.00	0.00	0.00	0.00	35,870.66	0.00	5,713,051.80
2X-1	06/26/23 - 07/24/23	29	1.80000 %	1,325,059.15	1,921.34	0.00	0.00	0.00	0.00	1,921.34	0.00	1,217,641.47
2X-2	06/26/23 - 07/24/23	29	1.40000 %	1,325,059.15	1,494.37	0.00	0.00	0.00	0.00	1,494.37	0.00	1,217,641.47
2X-3	06/26/23 - 07/24/23	29	1.00000 %	1,325,059.15	1,067.41	0.00	0.00	0.00	0.00	1,067.41	0.00	1,217,641.47
2X-4	06/26/23 - 07/24/23	29	0.60000 %	1,325,059.15	640.45	0.00	0.00	0.00	0.00	640.45	0.00	1,217,641.47
2Y-1	06/26/23 - 07/24/23	29	1.80000 %	5,820,469.49	8,439.68	0.00	0.00	0.00	0.00	8,439.68	0.00	5,713,051.81
2Y-2	06/26/23 - 07/24/23	29	1.40000 %	5,820,469.49	6,564.20	0.00	0.00	0.00	0.00	6,564.20	0.00	5,713,051.81
2Y-3	06/26/23 - 07/24/23	29	1.00000 %	5,820,469.49	4,688.71	0.00	0.00	0.00	0.00	4,688.71	0.00	5,713,051.81
2Y-4	06/26/23 - 07/24/23	29	0.60000 %	5,820,469.49	2,813.23	0.00	0.00	0.00	0.00	2,813.23	0.00	5,713,051.81
Totals					6,680,017.66	0.00	0.00	0.00	0.00	6,680,017.66	0.00	

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

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Distribution Date: 25-Jul-2023
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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 %	187.71167298	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	185.98748918
1M-1	186,170,000.00	5.80043 %	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	50,417,997.48	7.55043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	7.55043 %	328.07719796	1.99546085	0.00000000	0.00000000	0.00000000	0.00000000	1.99546085	0.00000000	302.35042270
1M-BH	89,854,570.52	0.00000 %	328.07719796	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	302.35042272
1M-2C	51,159,561.03	7.55043 %	1000.00000000	6.08229085	0.00000000	0.00000000	0.00000000	0.00000000	6.08229085	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	7.55043 %	445.41141959	2.70912177	0.00000000	0.00000000	0.00000000	0.00000000	2.70912177	0.00000000	436.87766687
1M-2H	270,884,980.00	0.00000 %	445.41072259	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	436.87695918
1B-1	97,984,000.00	9.15043 %	1000.00000000	7.37117968	0.00000000	0.00000000	0.00000000	0.00000000	7.37117968	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 %	981.85013342	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.33409825
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	328.07719796	0.47571187	0.00000000	0.00000000	0.00000000	0.00000000	0.47571187	0.00000000	302.35042270
1B-I2	0.00	1.40000 %	328.07719796	0.36999823	0.00000000	0.00000000	0.00000000	0.00000000	0.36999823	0.00000000	302.35042270
1B-I3	0.00	1.00000 %	328.07719796	0.26428440	0.00000000	0.00000000	0.00000000	0.00000000	0.26428440	0.00000000	302.35042270
1B-I4	0.00	0.60000 %	328.07719796	0.15857056	0.00000000	0.00000000	0.00000000	0.00000000	0.15857056	0.00000000	302.35042270
1C-I1	0.00	1.80000 %	1000.00000000	1.44999993	0.00000000	0.00000000	0.00000000	0.00000000	1.44999993	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777785	0.00000000	0.00000000	0.00000000	0.00000000	1.12777785	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555558	0.00000000	0.00000000	0.00000000	0.00000000	0.80555558	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1E-A1	50,417,997.48	5.75043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.15043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.55043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	6.95043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	5.75043 %	328.07719796	1.51974898	0.00000000	0.00000000	0.00000000	0.00000000	1.51974898	0.00000000	302.35042270
1E-B2	50,417,997.48	6.15043 %	328.07719796	1.62546281	0.00000000	0.00000000	0.00000000	0.00000000	1.62546281	0.00000000	302.35042270
1E-B3	50,417,997.48	6.55043 %	328.07719796	1.73117645	0.00000000	0.00000000	0.00000000	0.00000000	1.73117645	0.00000000	302.35042270
1E-B4	50,417,997.48	6.95043 %	328.07719796	1.83689029	0.00000000	0.00000000	0.00000000	0.00000000	1.83689029	0.00000000	302.35042270
1E-C1	51,159,561.03	5.75043 %	1000.00000000	4.63229092	0.00000000	0.00000000	0.00000000	0.00000000	4.63229092	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.15043 %	1000.00000000	4.95451300	0.00000000	0.00000000	0.00000000	0.00000000	4.95451300	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.55043 %	1000.00000000	5.27673527	0.00000000	0.00000000	0.00000000	0.00000000	5.27673527	0.00000000	1000.00000000
1E-C4	51,159,561.03	6.95043 %	1000.00000000	5.59895754	0.00000000	0.00000000	0.00000000	0.00000000	5.59895754	0.00000000	1000.00000000
1E-D1	100,835,994.97	5.75043 %	164.03859896	0.75987449	0.00000000	0.00000000	0.00000000	0.00000000	0.75987449	0.00000000	151.17521134
1E-D2	100,835,994.97	6.15043 %	164.03859896	0.81273141	0.00000000	0.00000000	0.00000000	0.00000000	0.81273141	0.00000000	151.17521134
1E-D3	100,835,994.97	6.55043 %	164.03859896	0.86558823	0.00000000	0.00000000	0.00000000	0.00000000	0.86558823	0.00000000	151.17521134
1E-D4	100,835,994.97	6.95043 %	164.03859896	0.91844514	0.00000000	0.00000000	0.00000000	0.00000000	0.91844514	0.00000000	151.17521134
1E-D5	100,835,994.97	7.55043 %	164.03859896	0.99773042	0.00000000	0.00000000	0.00000000	0.00000000	0.99773042	0.00000000	151.17521134
1E-F1	101,577,558.52	5.75043 %	666.49127382	3.08738145	0.00000000	0.00000000	0.00000000	0.00000000	3.08738145	0.00000000	653.72179493
1E-F2	101,577,558.52	6.15043 %	666.49127382	3.30213971	0.00000000	0.00000000	0.00000000	0.00000000	3.30213971	0.00000000	653.72179493
1E-F3	101,577,558.52	6.55043 %	666.49127382	3.51689798	0.00000000	0.00000000	0.00000000	0.00000000	3.51689798	0.00000000	653.72179493
1E-F4	101,577,558.52	6.95043 %	666.49127382	3.73165634	0.00000000	0.00000000	0.00000000	0.00000000	3.73165634	0.00000000	653.72179493
1E-F5	101,577,558.52	7.55043 %	666.49127382	4.05379373	0.00000000	0.00000000	0.00000000	0.00000000	4.05379373	0.00000000	653.72179493
1X-1	0.00	1.80000 %	164.03859896	0.23785594	0.00000000	0.00000000	0.00000000	0.00000000	0.23785594	0.00000000	151.17521134
1X-2	0.00	1.40000 %	164.03859896	0.18499912	0.00000000	0.00000000	0.00000000	0.00000000	0.18499912	0.00000000	151.17521134
1X-3	0.00	1.00000 %	164.03859896	0.13214220	0.00000000	0.00000000	0.00000000	0.00000000	0.13214220	0.00000000	151.17521134
1X-4	0.00	0.60000 %	164.03859896	0.07928528	0.00000000	0.00000000	0.00000000	0.00000000	0.07928528	0.00000000	151.17521134
1Y-1	0.00	1.80000 %	666.49127382	0.96641238	0.00000000	0.00000000	0.00000000	0.00000000	0.96641238	0.00000000	653.72179503
1Y-2	0.00	1.40000 %	666.49127382	0.75165402	0.00000000	0.00000000	0.00000000	0.00000000	0.75165402	0.00000000	653.72179503
1Y-3	0.00	1.00000 %	666.49127382	0.53689576	0.00000000	0.00000000	0.00000000	0.00000000	0.53689576	0.00000000	653.72179503
1Y-4	0.00	0.60000 %	666.49127382	0.32213749	0.00000000	0.00000000	0.00000000	0.00000000	0.32213749	0.00000000	653.72179503
2A-H	12,766,622,601.00	0.00000 %	148.81347111	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	147.37146968
2M-1	107,666,000.00	5.80043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 25-Jul-2023
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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
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.65043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.65043 %	294.75822066	1.81655053	0.00000000	0.00000000	0.00000000	0.00000000	1.81655053	0.00000000	270.86325399
2M-BH	102,170,887.67	0.0000 %	294.75822083	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	270.86325421
2M-2C	4,495,410.33	7.65043 %	1000.00000000	6.16284565	0.00000000	0.00000000	0.00000000	0.00000000	6.16284565	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.65043 %	431.58607323	2.65979872	0.00000000	0.00000000	0.00000000	0.00000000	2.65979872	0.00000000	423.62108435
2M-2H	306,512,663.00	0.0000 %	431.58607362	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	423.62108475
2B-1	63,333,000.00	9.60043 %	1000.00000000	7.73367976	0.00000000	0.00000000	0.00000000	0.00000000	7.73367976	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	975.79695252	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	977.26589528
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 %	294.75822066	0.42740036	0.00000000	0.00000000	0.00000000	0.00000000	0.42740036	0.00000000	270.86325399
2B-I2	0.00	1.40000 %	294.75822066	0.33242127	0.00000000	0.00000000	0.00000000	0.00000000	0.33242127	0.00000000	270.86325399
2B-I3	0.00	1.00000 %	294.75822066	0.23744440	0.00000000	0.00000000	0.00000000	0.00000000	0.23744440	0.00000000	270.86325399
2B-I4	0.00	0.60000 %	294.75822066	0.14246753	0.00000000	0.00000000	0.00000000	0.00000000	0.14246753	0.00000000	270.86325399
2C-I1	0.00	1.80000 %	1000.00000000	1.44999889	0.00000000	0.00000000	0.00000000	0.00000000	1.44999889	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777692	0.00000000	0.00000000	0.00000000	0.00000000	1.12777692	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555494	0.00000000	0.00000000	0.00000000	0.00000000	0.80555494	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333296	0.00000000	0.00000000	0.00000000	0.00000000	0.48333296	0.00000000	1000.00000000
2E-A1	4,495,410.33	5.85043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.25043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.65043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.05043 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	5.85043 %	294.75822066	1.38915016	0.00000000	0.00000000	0.00000000	0.00000000	1.38915016	0.00000000	270.86325399

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Series 2017-C07



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Interest Distribution Factors Statement

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2E-B2	4,495,410.33	6.25043 %	294.75822066	1.48412703	0.00000000	0.00000000	0.00000000	0.00000000	1.48412703	0.00000000	270.86325399
2E-B3	4,495,410.33	6.65043 %	294.75822066	1.57910613	0.00000000	0.00000000	0.00000000	0.00000000	1.57910613	0.00000000	270.86325399
2E-B4	4,495,410.33	7.05043 %	294.75822066	1.67408300	0.00000000	0.00000000	0.00000000	0.00000000	1.67408300	0.00000000	270.86325399
2E-C1	4,495,410.33	5.85043 %	1000.00000000	4.71284676	0.00000000	0.00000000	0.00000000	0.00000000	4.71284676	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.25043 %	1000.00000000	5.03506873	0.00000000	0.00000000	0.00000000	0.00000000	5.03506873	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.65043 %	1000.00000000	5.35729071	0.00000000	0.00000000	0.00000000	0.00000000	5.35729071	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.05043 %	1000.00000000	5.67951269	0.00000000	0.00000000	0.00000000	0.00000000	5.67951269	0.00000000	1000.00000000
2E-D1	8,990,820.67	5.85043 %	147.37911017	0.69457508	0.00000000	0.00000000	0.00000000	0.00000000	0.69457508	0.00000000	135.43162684
2E-D2	8,990,820.67	6.25043 %	147.37911017	0.74206352	0.00000000	0.00000000	0.00000000	0.00000000	0.74206352	0.00000000	135.43162684
2E-D3	8,990,820.67	6.65043 %	147.37911017	0.78955306	0.00000000	0.00000000	0.00000000	0.00000000	0.78955306	0.00000000	135.43162684
2E-D4	8,990,820.67	7.05043 %	147.37911017	0.83704150	0.00000000	0.00000000	0.00000000	0.00000000	0.83704150	0.00000000	135.43162684
2E-D5	8,990,820.67	7.65043 %	147.37911017	0.90827526	0.00000000	0.00000000	0.00000000	0.00000000	0.90827526	0.00000000	135.43162684
2E-F1	8,990,820.67	5.85043 %	647.37910961	3.05099846	0.00000000	0.00000000	0.00000000	0.00000000	3.05099846	0.00000000	635.43162629
2E-F2	8,990,820.67	6.25043 %	647.37910961	3.25959788	0.00000000	0.00000000	0.00000000	0.00000000	3.25959788	0.00000000	635.43162629
2E-F3	8,990,820.67	6.65043 %	647.37910961	3.46819842	0.00000000	0.00000000	0.00000000	0.00000000	3.46819842	0.00000000	635.43162629
2E-F4	8,990,820.67	7.05043 %	647.37910961	3.67679784	0.00000000	0.00000000	0.00000000	0.00000000	3.67679784	0.00000000	635.43162629
2E-F5	8,990,820.67	7.65043 %	647.37910961	3.98969808	0.00000000	0.00000000	0.00000000	0.00000000	3.98969808	0.00000000	635.43162629
2X-1	0.00	1.80000 %	147.37911017	0.21370018	0.00000000	0.00000000	0.00000000	0.00000000	0.21370018	0.00000000	135.43162684
2X-2	0.00	1.40000 %	147.37911017	0.16621063	0.00000000	0.00000000	0.00000000	0.00000000	0.16621063	0.00000000	135.43162684
2X-3	0.00	1.00000 %	147.37911017	0.11872220	0.00000000	0.00000000	0.00000000	0.00000000	0.11872220	0.00000000	135.43162684
2X-4	0.00	0.60000 %	147.37911017	0.07123376	0.00000000	0.00000000	0.00000000	0.00000000	0.07123376	0.00000000	135.43162684
2Y-1	0.00	1.80000 %	647.37911072	0.93869963	0.00000000	0.00000000	0.00000000	0.00000000	0.93869963	0.00000000	635.43162740
2Y-2	0.00	1.40000 %	647.37911072	0.73010020	0.00000000	0.00000000	0.00000000	0.00000000	0.73010020	0.00000000	635.43162740
2Y-3	0.00	1.00000 %	647.37911072	0.52149967	0.00000000	0.00000000	0.00000000	0.00000000	0.52149967	0.00000000	635.43162740
2Y-4	0.00	0.60000 %	647.37911072	0.31290025	0.00000000	0.00000000	0.00000000	0.00000000	0.31290025	0.00000000	635.43162740

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,038,672.27
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	44,704.49
Total Deposits	3,083,376.76
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,064,210.10
Total Withdrawals (Pool Distribution Amount)	3,083,376.76
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	5.150430%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	37,806,318.21
Total Principal Reduction Cumulative	16,556,069,149.57
Scheduled Principal Current	8,947,578.29
Scheduled Principal Cumulative	1,274,570,960.66
Unscheduled Principal Current	28,805,515.23
Unscheduled Principal Cumulative	15,279,572,957.31
Senior Reduction Amount	34,144,332.71
Subordinate Reduction Amount	3,608,760.81
Calculated Tranche Write-Down Amount	53,224.69
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	70,495.37
Recovery Principal on Previously Liquidated Loan Current	10,303.39
Recovery Principal on Previously Liquidated Loan Cumulative	45,881.14
Group 2	
Total Principal Reduction Current	20,860,346.45
Total Principal Reduction Cumulative	11,184,475,826.27
Scheduled Principal Current	4,432,643.50
Scheduled Principal Cumulative	768,712,686.64
Unscheduled Principal Current	16,525,632.13
Unscheduled Principal Cumulative	10,414,248,036.15
Senior Reduction Amount	18,409,488.00
Subordinate Reduction Amount	2,548,787.63
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	97,929.18
Modification Loss Amount	73,033.29
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	34,950.49

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	23909
Period Reference Pool Removal Loan Count	178
Period Ending Loan Count	23731
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,072,249,684.08
Period PIF Loan Count Current	177
PIF Loan Count Cumulative	64575
Period PIF Loan UPB Current	25,964,013.02
PIF Loan UPB Cumulative	14,802,172,274.37
Period Partial Prepayment Amount	2,955,379.35
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	106
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,209,695.01
Credit Event Amount Current	42,921.30
Credit Event Amount Cumulative	11,268,244.37
Total Active Modified Loan Count	454
Total Active Modified Loan UPB	119,576,157.33
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	12900
Period Reference Pool Removal Loan Count	95
Period Ending Loan Count	12805
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,148,811,485.41
Period PIF Loan Count Current	93
PIF Loan Count Cumulative	43294
Period PIF Loan UPB Current	14,927,231.17
PIF Loan UPB Cumulative	10,219,822,320.43
Period Partial Prepayment Amount	1,180,379.82
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
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	16,036,170.45
Credit Event Amount Current	365,567.00
Credit Event Amount Cumulative	21,460,180.18
Total Active Modified Loan Count	439
Total Active Modified Loan UPB	108,237,024.91
Structural Reporting	
Group 1	
Senior Percentage	90.443760%
Subordinate Percentage	9.556240%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.563723%
Subordinate Percentage	12.436277%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.560000 %	9.560000 %
1M-1	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-1H	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-2A	0.00	0.00	2.370000 %	9.560000 %	9.560000 %
1M-2B	0.00	0.00	1.690000 %	8.440000 %	8.510000 %
1M-2C	0.00	0.00	1.000000 %	4.970000 %	5.020000 %
1M-2	0.00	0.00	1.000000 %	4.970000 %	5.020000 %
1M-2H	0.00	0.00	1.000000 %	4.970000 %	5.020000 %
1B-1	0.00	0.00	0.500000 %	2.460000 %	2.490000 %
1B-1H	0.00	0.00	0.500000 %	2.460000 %	2.490000 %
1B-2H	53,224.69	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.440000 %	12.440000 %
2M-1	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-1H	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-2A	0.00	0.00	2.600000 %	12.440000 %	12.440000 %
2M-2B	0.00	0.00	1.800000 %	10.990000 %	11.100000 %
2M-2C	0.00	0.00	1.000000 %	6.070000 %	6.130000 %
2B-1	0.00	0.00	0.500000 %	3.000000 %	3.030000 %
2B-1H	0.00	0.00	0.500000 %	3.000000 %	3.030000 %
2B-2H	0.00	97,929.18	0.000000 %	0.000000 %	0.000000 %

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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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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	527	97,565,550.51	1.442413 %	1.568310 %
60 Days	122	21,978,513.59	0.333917 %	0.353292 %
90 Days	59	12,775,443.29	0.161485 %	0.205358 %
120 Days	39	8,347,181.02	0.106744 %	0.134176 %
150 Days	37	8,686,406.75	0.101270 %	0.139629 %
180+ Days	234	48,910,880.89	0.640464 %	0.786214 %
Totals	1018	198,263,976.05	2.786293 %	3.186980 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	275	51,097,631.06	1.158822 %	1.254776 %
60 Days	63	11,271,718.04	0.265476 %	0.276793 %
90 Days	32	6,498,093.13	0.134845 %	0.159570 %
120 Days	17	3,574,647.59	0.071636 %	0.087781 %
150 Days	21	4,719,732.70	0.088492 %	0.115900 %
180+ Days	124	24,839,380.33	0.522523 %	0.609967 %
Totals	532	102,001,202.85	2.241793 %	2.504788 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	252	46,467,919.45	1.967981 %	2.162494 %
60 Days	59	10,706,795.55	0.460758 %	0.498266 %
90 Days	27	6,277,350.16	0.210855 %	0.292131 %
120 Days	22	4,772,533.43	0.171808 %	0.222101 %
150 Days	16	3,966,674.05	0.124951 %	0.184599 %
180+ Days	110	24,071,500.56	0.859039 %	1.120224 %
Totals	486	96,262,773.20	3.795392 %	4.479815 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	215	60,526,947.42	70,495.37	0.116469
Group 2	257	68,492,773.28	73,033.29	0.106629

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	452,995.44	707.81	0.156251
Group 1	0044806054	151,548.37	221.01	0.145835
Group 1	0044806072	157,955.99	197.44	0.124997
Group 1	0044806448	291,438.57	425.01	0.145832
Group 1	0044806745	189,235.59	118.27	0.062499
Group 1	0044806911	286,308.83	59.65	0.020834
Group 1	0044806948	408,188.66	297.64	0.072917
Group 1	0044806960	169,752.71	88.41	0.052082
Group 1	0044807099	80,656.77	8.40	0.010415
Group 1	0044807295	227,340.88	284.18	0.125002
Group 1	0044807364	203,205.50	254.01	0.125002
Group 1	0044807768	281,825.33	352.28	0.124999
Group 1	0044808210	395,334.34	535.35	0.135417
Group 1	0044808465	364,944.72	76.03	0.020833
Group 1	0044808483	987,893.86	1,131.96	0.114583
Group 1	0044808487	229,442.07	262.90	0.114582
Group 1	0044809006	245,682.04	460.65	0.187498
Group 1	0044809764	152,201.24	79.27	0.052082
Group 1	0044809973	142,237.72	148.16	0.104164
Group 1	0044811411	495,196.92	376.61	0.076053
Group 1	0044812046	415,029.07	259.39	0.062499
Group 1	0044812987	203,983.31	0.24	0.000118
Group 1	0044813124	399,092.49	706.73	0.177084
Group 1	0044813191	557,926.07	871.76	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813223	627,577.56	980.59	0.156250
Group 1	0044813232	116,385.58	39.07	0.033569
Group 1	0044813559	68,924.60	100.52	0.145841
Group 1	0044813561	181,737.19	50.31	0.027683
Group 1	0044814207	234,918.42	244.71	0.104168
Group 1	0044814635	162,454.11	7.58	0.004666
Group 1	0044814850	219,214.27	159.84	0.072915
Group 1	0044815627	183,281.25	152.73	0.083331
Group 1	0044815760	355,693.61	333.46	0.093749
Group 1	0044816052	291,482.98	303.63	0.104167
Group 1	0044816392	234,571.69	317.65	0.135417
Group 1	0044816534	387,569.79	161.49	0.041667
Group 1	0044817798	369,682.20	7.72	0.002088
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	182,959.78	323.99	0.177083
Group 1	0044818277	237,370.51	395.62	0.166668
Group 1	0044818389	394,290.28	287.50	0.072916
Group 1	0044818457	247,968.80	309.96	0.125000
Group 1	0044818923	191,542.21	239.43	0.125001
Group 1	0044818961	412,546.82	386.76	0.093749
Group 1	0044819021	244,199.03	279.81	0.114583
Group 1	0044819057	335,426.88	454.22	0.135416
Group 1	0044819609	332,755.09	450.61	0.135418
Group 1	0044819660	518,438.91	432.03	0.083333
Group 1	0044819897	365,583.11	266.57	0.072916
Group 1	0044820223	71,639.32	156.71	0.218749
Group 1	0044820644	161,205.79	201.51	0.125002
Group 1	0044821330	134,461.29	112.05	0.083333
Group 1	0044821335	129,755.62	216.26	0.166667
Group 1	0044821589	192,992.46	321.65	0.166665
Group 1	0044822713	449,459.61	234.09	0.052083
Group 1	0044822792	462,766.90	771.28	0.166667
Group 1	0044822833	361,454.67	602.42	0.166665
Group 1	0044824330	289,233.75	512.18	0.177082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	240,709.01	175.52	0.072918
Group 1	0044824753	312,810.62	228.09	0.072916
Group 1	0044825421	306,056.82	318.81	0.104167
Group 1	0044826299	646,156.96	1,009.62	0.156250
Group 1	0044826309	397,644.49	414.21	0.104166
Group 1	0044826428	277,243.77	202.16	0.072918
Group 1	0044826791	148,231.58	277.93	0.187497
Group 1	0044827108	337,166.35	456.58	0.135417
Group 1	0044827115	275,932.40	330.06	0.119616
Group 1	0044827171	204,838.10	170.70	0.083334
Group 1	0044827297	418,823.69	130.88	0.031249
Group 1	0044827499	651,700.61	882.51	0.135416
Group 1	0044827509	58,665.10	97.78	0.166675
Group 1	0044827806	158,774.83	115.77	0.072915
Group 1	0044827828	271,899.92	252.64	0.092917
Group 1	0044828502	170,282.81	266.07	0.156252
Group 1	0044828810	243,267.29	329.42	0.135415
Group 1	0044828911	317,236.48	495.68	0.156249
Group 1	0044828949	240,911.43	351.33	0.145834
Group 1	0044829078	352,602.03	550.94	0.156250
Group 1	0044829512	199,743.47	228.87	0.114582
Group 1	0044829576	62,033.38	96.93	0.156255
Group 1	0044830027	334,775.76	118.71	0.035460
Group 1	0044830603	311,941.48	454.91	0.145832
Group 1	0044830936	323,078.28	235.58	0.072917
Group 1	0044831214	130,372.61	54.32	0.041665
Group 1	0044831220	97,032.94	25.57	0.026352
Group 1	0044831561	300,872.95	376.09	0.125000
Group 1	0044832141	316,729.15	197.96	0.062501
Group 1	0044832707	285,441.52	505.47	0.177084
Group 1	0044832889	156,217.75	244.09	0.156250
Group 1	0044834537	408,330.96	595.48	0.145833
Group 1	0044835751	114,544.74	155.11	0.135414
Group 1	0044836102	193,787.86	343.17	0.177085

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044836184	64,925.63	121.74	0.187507
Group 1	0044837128	225,007.55	304.70	0.135418
Group 1	0044837217	157,496.09	213.28	0.135419
Group 1	0044837378	214,987.97	378.92	0.176252
Group 1	0044838036	310,141.92	452.29	0.145833
Group 1	0044838535	298,509.09	62.19	0.020834
Group 1	0044838642	352,004.28	550.01	0.156251
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	152,894.95	116.20	0.076000
Group 1	0044839660	238,111.92	471.26	0.197915
Group 1	0044839829	72,509.91	121.51	0.167577
Group 1	0044839996	400,976.36	584.76	0.145834
Group 1	0044840174	409,951.20	683.25	0.166666
Group 1	0044840298	165,013.33	171.89	0.104167
Group 1	0044840478	119,519.80	199.20	0.166667
Group 1	0044841406	268,305.05	307.43	0.114582
Group 1	0044841572	501,823.71	1,097.74	0.218750
Group 1	0044841818	125,084.93	169.39	0.135420
Group 1	0044842578	394,666.14	123.33	0.031249
Group 1	0044842579	299,237.91	302.17	0.100980
Group 1	0044842682	451,072.15	563.84	0.125000
Group 1	0044842745	688,399.75	715.42	0.103925
Group 1	0044843227	113,722.09	177.69	0.156249
Group 1	0044843375	115,487.77	156.39	0.135417
Group 1	0044844111	407,766.40	637.14	0.156251
Group 1	0044844923	103,834.34	140.61	0.135418
Group 1	0044845082	77,768.89	97.21	0.124999
Group 1	0044845523	117,568.14	208.19	0.177080
Group 1	0044845586	313,123.67	652.34	0.208333
Group 1	0044845615	275,348.61	401.55	0.145833
Group 1	0044845787	393,298.50	819.29	0.208313
Group 1	0044847282	468,801.68	634.84	0.135418
Group 1	0044847386	581,753.44	439.60	0.075565
Group 1	0044848246	382,241.10	477.80	0.125000

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Modification Loss Detail

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Group 1	0044848866	178,529.74	202.45	0.113398
Group 1	0044849263	302,477.48	302.20	0.099908
Group 1	0044849348	97,646.29	101.71	0.104162
Group 1	0044849480	400,451.56	417.14	0.104167
Group 1	0044849965	385,591.99	120.50	0.031251
Group 1	0044850019	481,859.52	275.06	0.057083
Group 1	0044850587	248,261.59	77.58	0.031249
Group 1	0044850962	231,025.77	192.52	0.083333
Group 1	0044851303	114,766.79	179.32	0.156247
Group 1	0044851394	88,884.98	138.14	0.155414
Group 1	0044851511	236,069.61	172.45	0.073050
Group 1	0044851529	382,778.20	717.71	0.187500
Group 1	0044851626	107,749.17	189.91	0.176252
Group 1	0044851808	152,249.17	227.27	0.149275
Group 1	0044852769	273,762.98	342.20	0.124999
Group 1	0044852811	173,493.32	361.44	0.208331
Group 1	0044853799	204,533.40	298.28	0.145834
Group 1	0044853950	268,427.27	391.46	0.145835
Group 1	0044853969	302,005.99	532.29	0.176251
Group 1	0044854061	382,320.32	637.20	0.166667
Group 1	0044855303	136,700.94	42.72	0.031251
Group 1	0044855371	224,060.60	93.36	0.041667
Group 1	0044855740	253,334.56	395.84	0.156252
Group 1	0044856091	217,652.33	317.41	0.145833
Group 1	0044856316	284,766.87	219.51	0.077084
Group 1	0044856837	113,551.69	11.83	0.010418
Group 1	0044857022	169,002.96	262.66	0.155417
Group 1	0044857956	256,617.84	294.04	0.114583
Group 1	0044858421	219,626.59	251.66	0.114585
Group 1	0044858907	166,842.84	225.93	0.135415
Group 1	0044860921	380,850.29	317.38	0.083335
Group 1	0044861358	283,457.25	501.96	0.177085
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	236,523.38	221.74	0.093750

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Modification Loss Detail

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Group 1	0044862118	627,831.36	850.19	0.135417
Group 1	0044864798	173,498.89	108.44	0.062502
Group 1	0044866952	388,648.58	161.94	0.041667
Group 1	0044867497	271,478.78	282.79	0.104167
Group 1	0044867842	134,929.10	30.92	0.022916
Group 1	0044869452	101,566.57	169.28	0.166669
Group 1	0044869954	425,081.18	107.45	0.025278
Group 1	0044870081	399,949.41	83.32	0.020833
Group 1	0044871012	94,005.08	166.47	0.177086
Group 1	0044872567	439,538.22	503.64	0.114584
Group 1	0044872600	441,080.48	597.30	0.135417
Group 1	0044874465	481,813.36	748.82	0.155417
Group 1	0044874522	180,589.74	188.11	0.104164
Group 1	0044874903	153,957.49	288.67	0.187500
Group 1	0044875036	81,224.05	109.99	0.135416
Group 1	0044875467	521,508.57	706.21	0.135417
Group 1	0044875996	633,466.72	659.86	0.104166
Group 1	0044877109	257,417.46	455.84	0.177082
Group 1	0044877322	538,111.05	784.75	0.145834
Group 1	0044877340	171,613.46	149.04	0.086846
Group 1	0044878110	374,849.08	468.56	0.125000
Group 1	0044878458	191,725.66	322.08	0.167990
Group 1	0044879698	99,515.41	10.37	0.010420
Group 1	0044881228	333,219.25	587.30	0.176250
Group 1	0044881278	200,405.33	313.13	0.156248
Group 1	0044882773	894,260.77	1,490.43	0.166666
Group 1	0044883436	281,912.35	352.39	0.125000
Group 1	0044883504	134,831.77	98.31	0.072913
Group 1	0044884377	261,295.92	108.87	0.041665
Group 1	0044884394	341,553.05	533.68	0.156251
Group 1	0044884723	69,458.32	36.18	0.052089
Group 1	0044885516	135,957.10	248.59	0.182844
Group 1	0044886172	192,869.28	321.45	0.166667
Group 1	0044886499	551,834.70	862.24	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044887098	394,364.92	657.27	0.166665
Group 1	0044887309	411,461.53	642.91	0.156250
Group 1	0044887552	320,350.15	80.23	0.025044
Group 1	0044887752	177,704.04	37.02	0.020832
Group 1	0044888343	160,531.51	33.44	0.020831
Group 1	0044888520	120,584.52	62.80	0.052080
Group 1	0044888626	438,530.12	411.12	0.093750
Group 1	0044889608	329,516.57	357.72	0.108559
Group 1	0044890342	148,959.43	139.65	0.093750
Group 1	0044890890	277,195.33	259.87	0.093750
Group 1	0044890987	175,284.43	273.88	0.156249
Group 1	0044891025	97,454.02	112.47	0.115408
Group 1	0044891053	234,669.60	195.56	0.083334
Group 1	0044891490	391,617.63	652.70	0.166668
Group 1	0044891943	92,257.85	144.15	0.156247
Group 1	0044893376	293,508.26	336.31	0.114583
Group 1	0044893553	270,623.48	253.71	0.093750
Group 1	0044893739	64,905.95	101.42	0.156257
Group 1	0044896338	621,665.17	777.08	0.125000
Group 1	0044896416	312,288.41	390.36	0.125000
Group 1	0044896786	598,043.52	872.15	0.145834
Group 2	0044747494	188,072.25	39.18	0.020832
Group 2	0044747820	287,436.49	178.22	0.062003
Group 2	0044748498	459,485.30	186.09	0.040500
Group 2	0044748506	265,495.39	110.62	0.041666
Group 2	0044748576	247,738.05	335.48	0.135417
Group 2	0044748760	124,691.47	194.83	0.156250
Group 2	0044748771	103,913.96	119.07	0.114585
Group 2	0044748804	268,942.61	336.18	0.125001
Group 2	0044748806	301,180.80	313.73	0.104167
Group 2	0044749167	384,038.36	520.05	0.135416
Group 2	0044749531	258,875.90	134.83	0.052083
Group 2	0044749583	270,235.44	281.50	0.104168
Group 2	0044749674	444,000.90	508.75	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749678	305,731.13	191.08	0.062499
Group 2	0044749735	293,325.98	336.10	0.114582
Group 2	0044749811	387,692.55	525.00	0.135417
Group 2	0044749868	363,748.21	416.79	0.114582
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750426	193,049.37	61.85	0.032038
Group 2	0044750687	355,084.78	591.81	0.166667
Group 2	0044750693	257,644.66	268.38	0.104167
Group 2	0044750776	306,420.35	442.51	0.144413
Group 2	0044750799	193,567.12	362.94	0.187501
Group 2	0044750827	193,807.50	322.41	0.166356
Group 2	0044750829	190,511.78	337.36	0.177081
Group 2	0044751285	182,422.38	209.03	0.114586
Group 2	0044751437	357,584.56	521.48	0.145834
Group 2	0044751696	152,327.53	253.88	0.166667
Group 2	0044751748	149,179.46	293.73	0.196897
Group 2	0044751958	404,184.32	252.62	0.062501
Group 2	0044752524	187,239.85	97.52	0.052083
Group 2	0044752585	165,145.67	289.57	0.175342
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752735	174,052.18	183.33	0.105330
Group 2	0044752982	67,973.49	169.93	0.249995
Group 2	0044753109	69,051.87	92.57	0.134059
Group 2	0044753161	88,609.86	92.30	0.104164
Group 2	0044753298	131,872.03	233.52	0.177081
Group 2	0044753433	330,391.26	447.40	0.135415
Group 2	0044753485	151,153.13	188.94	0.124999
Group 2	0044753494	187,731.33	195.55	0.104165
Group 2	0044754347	306,016.38	223.14	0.072918
Group 2	0044754446	336,527.71	564.54	0.167754
Group 2	0044755313	238,749.68	273.57	0.114584
Group 2	0044755505	638,939.46	798.67	0.124999
Group 2	0044756174	186,405.44	16.66	0.008938
Group 2	0044756304	70,250.90	21.95	0.031245

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756498	258,552.26	538.65	0.208333
Group 2	0044756744	296,633.81	401.69	0.135416
Group 2	0044757058	305,621.34	637.17	0.208483
Group 2	0044757099	227,842.76	284.80	0.124998
Group 2	0044757100	373,262.75	388.82	0.104168
Group 2	0044757616	270,808.99	223.95	0.082697
Group 2	0044757684	245,513.60	358.04	0.145833
Group 2	0044758110	219,306.98	91.38	0.041668
Group 2	0044758112	166,712.14	77.91	0.046733
Group 2	0044758371	105,337.92	155.98	0.148076
Group 2	0044758489	138,114.43	244.58	0.177085
Group 2	0044758496	132,105.07	109.68	0.083025
Group 2	0044758625	198,460.50	372.11	0.187498
Group 2	0044758640	123,600.69	193.13	0.156253
Group 2	0044758660	178,840.61	74.52	0.041668
Group 2	0044758666	241,189.32	326.61	0.135416
Group 2	0044758724	194,748.54	107.30	0.055097
Group 2	0044758823	169,148.15	216.00	0.127699
Group 2	0044758955	582,002.82	788.13	0.135417
Group 2	0044759268	248,937.24	337.10	0.135416
Group 2	0044759277	360,310.11	562.98	0.156249
Group 2	0044759604	155,954.54	55.04	0.035292
Group 2	0044759749	318,889.18	498.26	0.156249
Group 2	0044759896	260,489.68	37.12	0.014250
Group 2	0044760451	119,469.27	99.56	0.083335
Group 2	0044760644	237,354.78	247.24	0.104165
Group 2	0044760650	95,548.69	89.58	0.093753
Group 2	0044760704	483,867.43	504.03	0.104167
Group 2	0044760774	268,760.96	279.96	0.104167
Group 2	0044761328	144,024.72	135.02	0.093748
Group 2	0044761353	396,730.51	454.59	0.114584
Group 2	0044761419	384,331.86	640.55	0.166666
Group 2	0044761489	172,878.82	116.38	0.067319
Group 2	0044761818	84,501.42	43.51	0.051490

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	317,691.64	160.66	0.050571
Group 2	0044762306	310,795.25	97.12	0.031249
Group 2	0044762564	389,874.61	527.96	0.135418
Group 2	0044762765	113,086.37	94.80	0.083830
Group 2	0044762776	201,377.39	230.74	0.114581
Group 2	0044762870	379,782.21	365.92	0.096350
Group 2	0044762915	175,909.99	73.30	0.041669
Group 2	0044763001	167,393.54	296.43	0.177086
Group 2	0044763194	86,776.63	189.82	0.218746
Group 2	0044763976	389,760.69	295.23	0.075746
Group 2	0044763998	369,638.13	346.54	0.093751
Group 2	0044764439	245,412.59	281.20	0.114583
Group 2	0044764724	470,234.04	295.22	0.062782
Group 2	0044765019	345,121.92	359.50	0.104166
Group 2	0044765071	346,532.87	493.25	0.142339
Group 2	0044765475	108,150.61	202.78	0.187498
Group 2	0044765513	397,095.39	493.29	0.124225
Group 2	0044766070	115,216.31	228.03	0.197915
Group 2	0044766135	302,477.59	252.06	0.083332
Group 2	0044766541	147,031.96	142.56	0.096959
Group 2	0044766618	383,770.62	170.41	0.044404
Group 2	0044767025	342,301.89	748.79	0.218751
Group 2	0044767243	448,738.19	701.15	0.156249
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	345,162.17	359.54	0.104166
Group 2	0044768165	469,965.76	636.41	0.135416
Group 2	0044768220	248,810.38	207.34	0.083333
Group 2	0044768223	204,212.18	255.27	0.125002
Group 2	0044768338	132,594.86	247.51	0.186666
Group 2	0044768569	305,458.40	318.19	0.104168
Group 2	0044768571	352,761.70	477.70	0.135417
Group 2	0044768786	151,334.29	47.38	0.031308
Group 2	0044769181	89,167.64	48.01	0.053842

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Modification Loss Detail

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Group 2	0044769400	299,793.81	249.83	0.083334
Group 2	0044769588	253,276.13	369.36	0.145833
Group 2	0044769843	248,687.18	388.57	0.156249
Group 2	0044770245	288,961.32	150.50	0.052083
Group 2	0044770421	254,205.87	79.44	0.031250
Group 2	0044770455	284,401.37	444.38	0.156251
Group 2	0044771203	333,114.57	624.59	0.187500
Group 2	0044771262	86,837.98	58.84	0.067758
Group 2	0044771856	307,485.39	505.63	0.164440
Group 2	0044772207	443,181.99	323.15	0.072916
Group 2	0044772595	120,429.22	196.01	0.162760
Group 2	0044772687	251,444.64	314.31	0.125002
Group 2	0044772744	162,863.40	194.16	0.119216
Group 2	0044772895	331,539.88	163.99	0.049463
Group 2	0044773059	336,532.24	609.30	0.181052
Group 2	0044773158	262,901.16	145.50	0.055344
Group 2	0044773738	121,606.41	202.68	0.166669
Group 2	0044773900	148,302.66	16.20	0.010924
Group 2	0044774428	56,871.49	82.94	0.145838
Group 2	0044774693	201,489.10	209.88	0.104164
Group 2	0044775457	178,977.50	151.10	0.084424
Group 2	0044775468	148,021.02	123.35	0.083333
Group 2	0044775546	360,369.34	300.31	0.083334
Group 2	0044775587	476,202.40	644.86	0.135417
Group 2	0044775838	467,117.21	561.99	0.120310
Group 2	0044776233	213,814.34	107.60	0.050324
Group 2	0044776861	195,294.06	122.06	0.062501
Group 2	0044777714	152,400.18	111.13	0.072920
Group 2	0044778151	391,510.22	530.17	0.135417
Group 2	0044779309	104,020.48	86.68	0.083330
Group 2	0044779312	98,437.45	153.81	0.156252
Group 2	0044779373	140,892.69	146.76	0.104164
Group 2	0044779844	199,534.27	42.99	0.021545
Group 2	0044780048	130,915.94	81.82	0.062498

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Modification Loss Detail

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Group 2	0044780062	85,942.31	63.01	0.073317
Group 2	0044780466	145,384.96	181.73	0.124999
Group 2	0044780495	214,483.54	268.10	0.124998
Group 2	0044780530	107,600.29	89.67	0.083336
Group 2	0044781122	391,891.43	571.51	0.145834
Group 2	0044781165	219,944.99	146.94	0.066808
Group 2	0044781185	264,027.89	275.03	0.104167
Group 2	0044781195	317,209.83	314.13	0.099029
Group 2	0044781334	214,183.97	178.49	0.083335
Group 2	0044781674	346,706.34	358.26	0.103332
Group 2	0044781752	225,927.09	12.12	0.005365
Group 2	0044781936	82,447.26	85.88	0.104164
Group 2	0044782011	350,328.24	242.80	0.069306
Group 2	0044782242	264,724.36	413.63	0.156249
Group 2	0044782356	132,527.47	41.41	0.031246
Group 2	0044782425	120,992.24	138.64	0.114586
Group 2	0044782683	296,730.10	86.45	0.029134
Group 2	0044782878	148,444.23	91.84	0.061868
Group 2	0044783715	217,692.14	249.44	0.114584
Group 2	0044783732	89,098.93	34.30	0.038497
Group 2	0044784764	420,661.42	274.46	0.065245
Group 2	0044785549	434,101.28	316.53	0.072916
Group 2	0044785566	209,718.59	109.23	0.052084
Group 2	0044785725	340,264.67	389.89	0.114584
Group 2	0044785902	66,153.55	96.47	0.145827
Group 2	0044786096	195,193.66	182.99	0.093748
Group 2	0044786483	259,818.32	457.93	0.176250
Group 2	0044786559	405,039.23	154.57	0.038162
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	328,639.93	650.43	0.197916
Group 2	0044787378	228,019.53	78.57	0.034458
Group 2	0044787721	247,776.08	412.96	0.166667
Group 2	0044788031	502,018.06	627.52	0.124999
Group 2	0044788172	371,508.93	348.29	0.093750

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Modification Loss Detail

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Group 2	0044788401	433,491.87	586.66	0.135334
Group 2	0044788553	304,768.51	222.23	0.072918
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	194,364.17	182.22	0.093752
Group 2	0044789396	174,789.25	188.44	0.107810
Group 2	0044789903	445,211.43	881.15	0.197917
Group 2	0044790339	277,841.78	455.90	0.164086
Group 2	0044790382	355,558.65	362.28	0.101890
Group 2	0044790879	282,092.11	323.23	0.114583
Group 2	0044790949	175,734.01	246.76	0.140417
Group 2	0044791507	247,167.55	154.48	0.062500
Group 2	0044791639	345,368.76	359.76	0.104167
Group 2	0044791685	409,821.52	256.14	0.062500
Group 2	0044791967	143,506.55	44.85	0.031253
Group 2	0044792074	361,893.89	320.49	0.088559
Group 2	0044792593	279,243.18	290.88	0.104167
Group 2	0044792673	241,224.99	28.06	0.011632
Group 2	0044792982	674,356.06	1,053.68	0.156250
Group 2	0044793087	292,522.89	213.30	0.072917
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	185,584.11	211.88	0.114169
Group 2	0044794339	343,539.35	669.28	0.194819
Group 2	0044794431	287,841.28	147.32	0.051181
Group 2	0044795027	222,787.23	417.73	0.187502
Group 2	0044795045	190,283.56	158.57	0.083334
Group 2	0044795082	442,620.43	691.59	0.156249
Group 2	0044795288	433,476.51	406.38	0.093749
Group 2	0044795432	257,014.63	321.27	0.125001
Group 2	0044795509	409,502.76	554.54	0.135418
Group 2	0044795768	205,199.44	256.50	0.125000
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	353,473.59	405.02	0.114583
Group 2	0044796618	242,104.02	151.32	0.062502
Group 2	0044796878	144,532.91	165.61	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	469,042.93	537.45	0.114584
Group 2	0044797940	371,101.56	463.88	0.125001
Group 2	0044797958	399,104.09	262.74	0.065832
Group 2	0044798616	353,637.29	405.21	0.114584
Group 2	0044798781	247,152.57	25.75	0.010419
Group 2	0044798857	141,632.72	270.44	0.190945
Group 2	0044798892	264,111.86	47.11	0.017837
Group 2	0044799003	177,041.38	130.11	0.073491
Group 2	0044799092	377,597.95	472.00	0.125001
Group 2	0044799362	421,252.73	157.43	0.037372
Group 2	0044799725	236,819.95	51.39	0.021700
Group 2	0044799812	353,969.46	442.46	0.124999
Group 2	0044799964	220,102.37	70.50	0.032031
Group 2	0044800532	260,718.15	325.90	0.125001
Group 2	0044800840	420,746.14	219.14	0.052084
Group 2	0044801121	376,288.10	195.98	0.052082
Group 2	0044801175	183,050.06	190.68	0.104168
Group 2	0044801377	259,007.84	296.78	0.114583
Group 2	0044801461	122,819.23	44.59	0.036305
Group 2	0044801511	326,988.00	208.09	0.063638
Group 2	0044801593	260,451.97	298.43	0.114582
Group 2	0044802184	426,368.53	577.37	0.135416
Group 2	0044802342	218,249.61	204.61	0.093750
Group 2	0044802638	289,723.51	241.44	0.083335
Group 2	0044802731	236,147.79	221.39	0.093751
Group 2	0044802909	345,093.46	323.53	0.093751
Group 2	0044803047	316,885.94	99.92	0.031532
Group 2	0044803082	278,653.37	232.21	0.083333
Group 2	0044803218	697,860.89	1,090.41	0.156250
Group 2	0044803223	589,821.69	921.60	0.156251
Group 2	0044803260	337,663.05	527.60	0.156250
Group 2	0044803492	339,935.99	389.51	0.114583
Group 2	0044803568	178,299.62	56.66	0.031778

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803642	432,786.23	631.15	0.145834
Group 2	0044804224	226,140.23	235.56	0.104165
Group 2	0044804262	311,658.86	292.18	0.093750
Group 2	0044804420	101,870.97	9.39	0.009218
Group 2	0044805162	334,911.47	139.55	0.041668
Group 2	0044805165	329,190.25	377.20	0.114584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	408,488.30	(24,643.31)	(6.033)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755351	73,916.06	8,011.18	10.838
0044777791	291,650.94	(40,506.20)	(13.889)
0044857724	42,921.30	7,851.71	18.293

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
15	3,350,301.20	(20,061.18)	777,069.76	23.194

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044749446	327,117.67	4,769.41	105,522.88	32.258
0044751925	147,222.23	(11,243.34)	22,675.76	15.402
0044759320	261,251.60	(35,331.84)	24,633.50	9.429
0044761182	248,071.68	(15,747.23)	14,741.16	5.942
0044761553	205,861.31	37,345.93	76,720.94	37.268
0044765212	345,681.49	15,059.35	62,995.57	18.224
0044765437	92,682.10	6,809.70	35,174.37	37.952
0044770134	147,091.37	(12,533.63)	14,707.77	9.999
0044771326	92,504.19	7,572.31	(91.34)	(0.099)
0044772608	326,590.24	(55,284.00)	147,729.53	45.234
0044785239	138,084.49	(315.63)	23,078.29	16.713
0044795134	223,231.95	(6,626.46)	32,875.65	14.727
0044797878	140,304.55	91.27	18,898.59	13.470
0044818537	189,838.49	13,610.95	38,219.12	20.132
0044824830	464,767.84	31,762.03	159,187.97	34.251

Contact:
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 Telephone: 1-866-846-4526

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jul-2023
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
185	32,728,424.55	3,440,835.08	10.513

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749446	327,117.67	105,522.88	32.258
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
0044751925	147,222.23	22,675.76	15.402
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
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
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044759320	261,251.60	24,633.50	9.429
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	122,211.22	38.542
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
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
0044765212	345,681.49	62,995.57	18.224
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
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	21,438.34	8.287

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	120,702.19	20.473
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
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
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
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)
0044777791	291,650.94	(40,506.20)	(13.889)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	(2,582.29)	(1.820)
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	56,716.04	13.879
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	67,398.62	21.521
0044793033	93,624.45	(46,360.18)	(49.517)
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)
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044797688	71,005.83	5,443.71	7.667
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044801855	42,036.08	12,135.45	28.869
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	55,681.17	26.319
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	18,818.95	22.134
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	31,672.82	43.737
0044823539	187,852.73	42,484.95	22.616
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	375.87	0.722
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044840858	306,160.23	121,830.64	39.793
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	6,148.03	9.850
0044846963	605,526.64	34,806.51	5.748
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	145,530.17	35.569
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	7,851.71	18.293
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
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
0044875065	319,977.86	44,625.95	13.947
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884041	193,444.60	3,856.82	1.994
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jul-2023
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	3	697,527.63	53,224.69	0.001 %	0	0.00	0.00	0.000 %	3	697,527.63	53,224.69	0.001 %
Group 2	15	3,061,261.87	(97,929.18)	(0.005 %)	0	0.00	0.00	0.000 %	15	3,061,261.87	(97,929.18)	(0.005 %)
Total	18	3,758,789.50	(44,704.49)	(0.001 %)	0	0.00	0.00	0.000 %	18	3,758,789.50	(44,704.49)	(0.001 %)

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044818537	200,000.00	5.000 %	AK	73.00	360	189,838.49	03/31/2023	13,610.95	38,219.12
Group 1	0044824830	500,000.00	4.250 %	NY	66.00	360	464,767.84	03/31/2023	31,762.03	159,187.97
Group 1	0044857724	48,000.00	4.750 %	IN	80.00	360	42,921.30	06/30/2023	7,851.71	7,851.71
Group 2	0044749446	347,000.00	4.250 %	NY	90.00	360	327,117.67	03/31/2023	4,769.41	105,522.88
Group 2	0044751925	143,000.00	4.375 %	GA	97.00	360	147,222.23	03/31/2023	(11,243.34)	22,675.76
Group 2	0044755351	80,000.00	4.375 %	OH	95.00	360	73,916.06	06/30/2023	8,011.18	8,011.18
Group 2	0044759320	276,000.00	4.375 %	NC	95.00	360	261,251.60	03/31/2023	(35,331.84)	24,633.50
Group 2	0044761182	261,000.00	4.875 %	FL	94.00	360	248,071.68	11/30/2022	(15,747.23)	14,741.16
Group 2	0044761553	204,000.00	4.500 %	NJ	90.00	360	205,861.31	03/31/2023	37,345.93	76,720.94
Group 2	0044765212	369,000.00	4.375 %	TX	83.00	360	345,681.49	03/31/2023	15,059.35	62,995.57
Group 2	0044765437	99,000.00	4.125 %	MA	95.00	360	92,682.10	03/31/2023	6,809.70	35,174.37
Group 2	0044770134	150,000.00	4.500 %	VA	97.00	360	147,091.37	11/30/2022	(12,533.63)	14,707.77
Group 2	0044771326	96,000.00	4.625 %	OK	90.00	360	92,504.19	09/30/2022	7,572.31	(91.34)
Group 2	0044772608	342,000.00	4.250 %	PA	95.00	360	326,590.24	03/31/2023	(55,284.00)	147,729.53
Group 2	0044777791	308,000.00	3.250 %	MD	87.00	360	291,650.94	06/30/2023	(40,506.20)	(40,506.20)
Group 2	0044785239	143,000.00	4.750 %	TX	85.00	360	138,084.49	03/31/2023	(315.63)	23,078.29
Group 2	0044795134	242,000.00	4.750 %	AZ	90.00	360	223,231.95	03/31/2023	(6,626.46)	32,875.65
Group 2	0044797878	145,000.00	4.500 %	TX	97.00	360	140,304.55	10/31/2022	91.27	18,898.59

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

* This data is currently not provided for reporting.

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jul-2023
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** 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

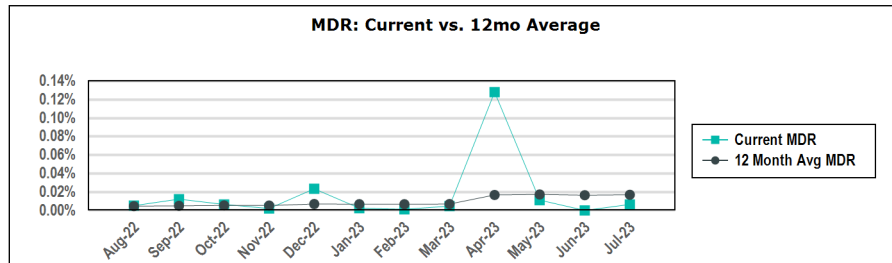
Distribution Date: 25-Jul-2023
 13-Jul-2023 12:45:04 PM

Realized Loss Report - Collateral

Summary

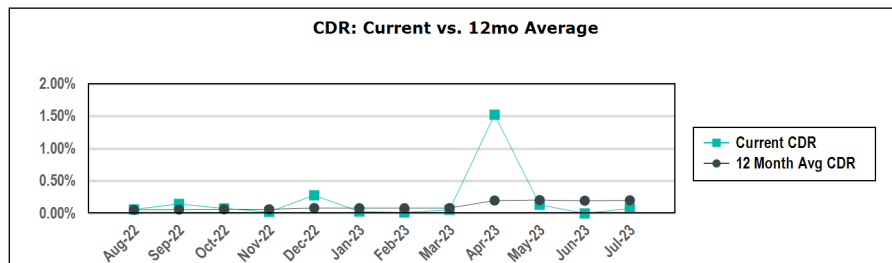
MDR

Current Month 0.007 %
 3 Month Average 0.006 %
 12 Month Average 0.017 %



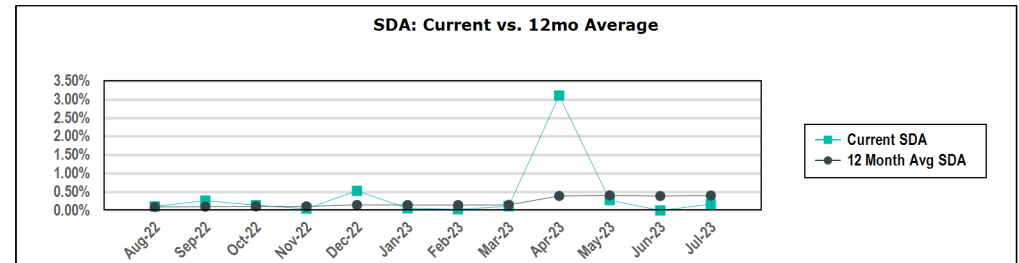
CDR

Current Month 0.078 %
 3 Month Average 0.071 %
 12 Month Average 0.203 %



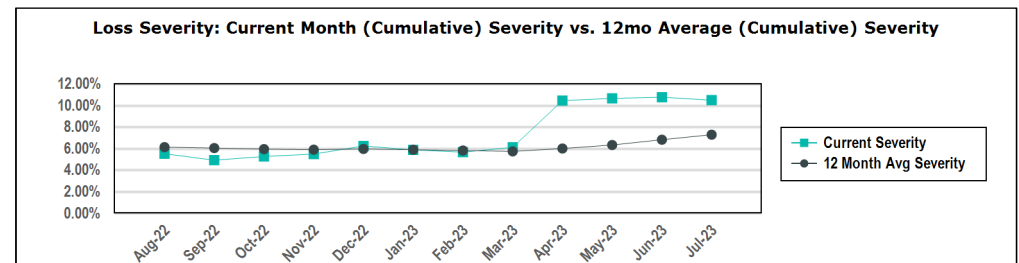
SDA

Current Month 0.169 %
 3 Month Average 0.149 %
 12 Month Average 0.404 %



Loss Severity

Current Month (Cumulative) 10.513 %
 3 Month Average (Cumulative) 10.659 %
 12 Month Average (Cumulative) 7.308 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

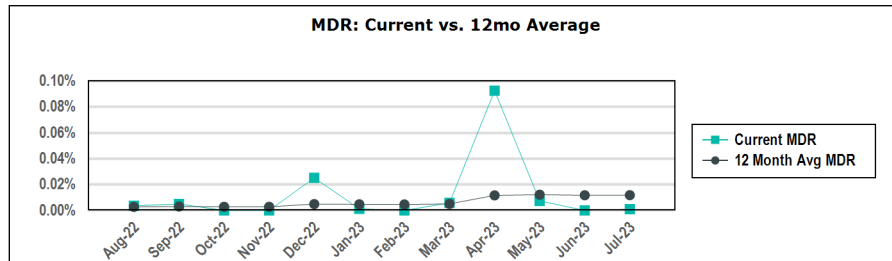
Distribution Date: 25-Jul-2023
 13-Jul-2023 12:45:04 PM

Realized Loss Report - Collateral

Group 1

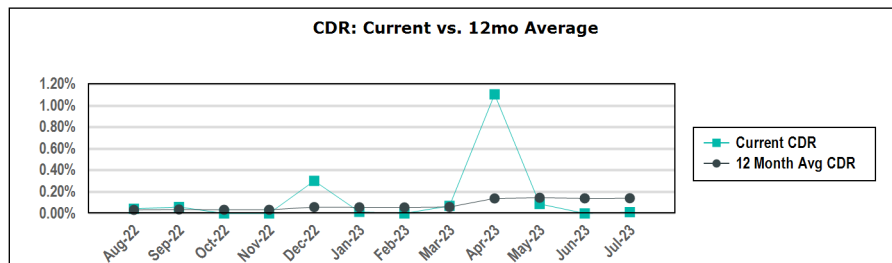
MDR

Current Month 0.001 %
 3 Month Average 0.003 %
 12 Month Average 0.012 %



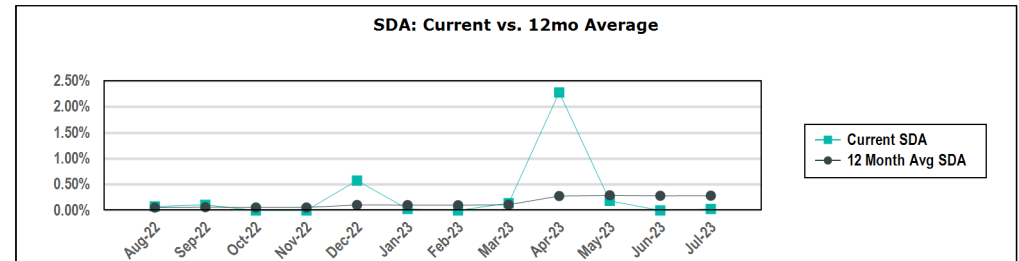
CDR

Current Month 0.013 %
 3 Month Average 0.034 %
 12 Month Average 0.141 %



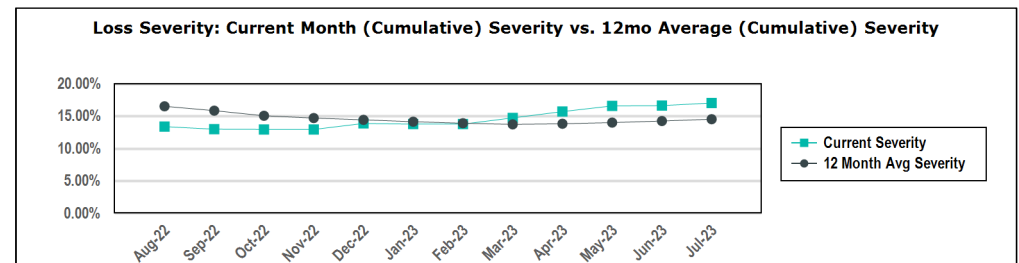
SDA

Current Month 0.027 %
 3 Month Average 0.071 %
 12 Month Average 0.286 %



Loss Severity

Current Month (Cumulative) 17.085 %
 3 Month Average (Cumulative) 16.798 %
 12 Month Average (Cumulative) 14.577 %



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

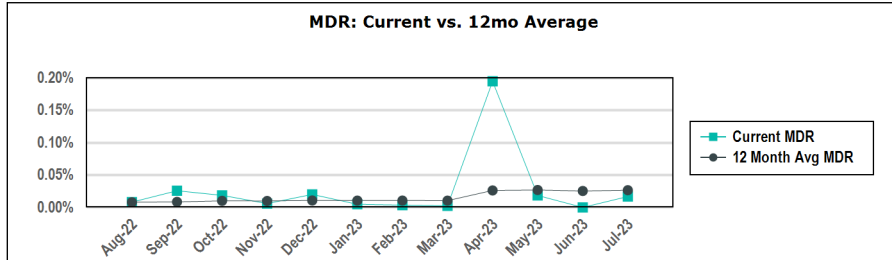
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Realized Loss Report - Collateral

Group 2

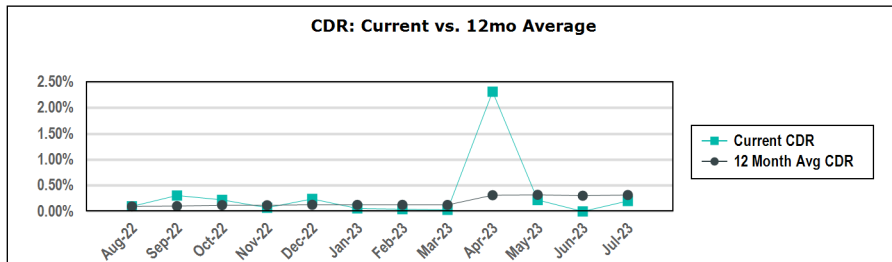
MDR

Current Month 0.017 %
 3 Month Average 0.012 %
 12 Month Average 0.027 %



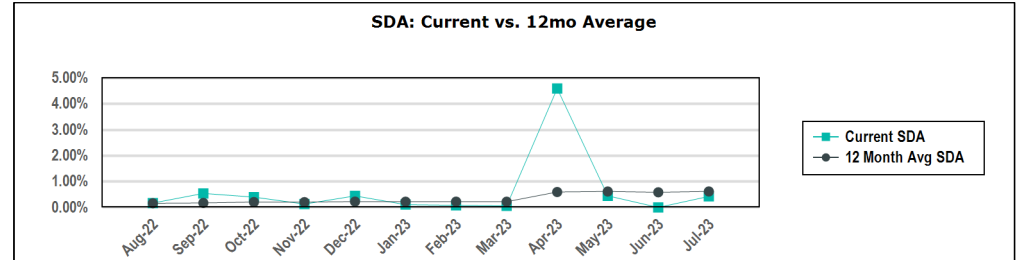
CDR

Current Month 0.202 %
 3 Month Average 0.141 %
 12 Month Average 0.318 %



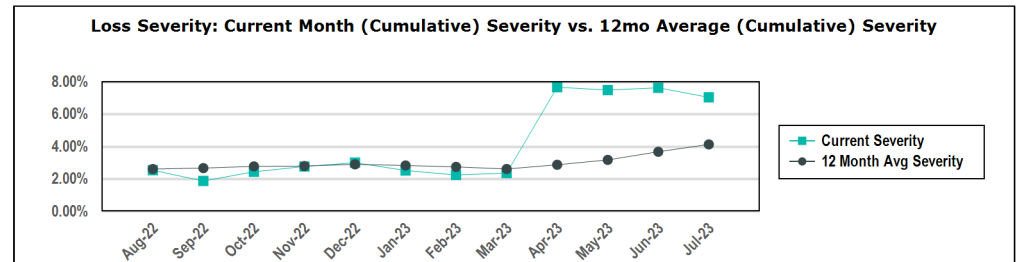
SDA

Current Month 0.425 %
 3 Month Average 0.291 %
 12 Month Average 0.617 %



Loss Severity

Current Month (Cumulative) 7.062 %
 3 Month Average (Cumulative) 7.408 %
 12 Month Average (Cumulative) 4.146 %



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

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Prepayment Rates

Summary

SMM

Current Month	0.723 %
3 Month Average	0.654 %
12 Month Average	0.839 %

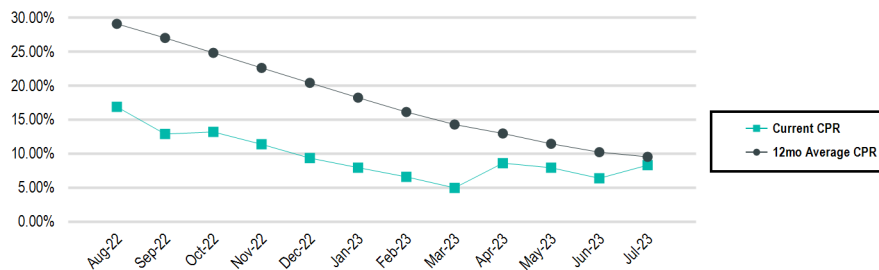
CPR

Current Month	8.336 %
3 Month Average	7.568 %
12 Month Average	9.563 %

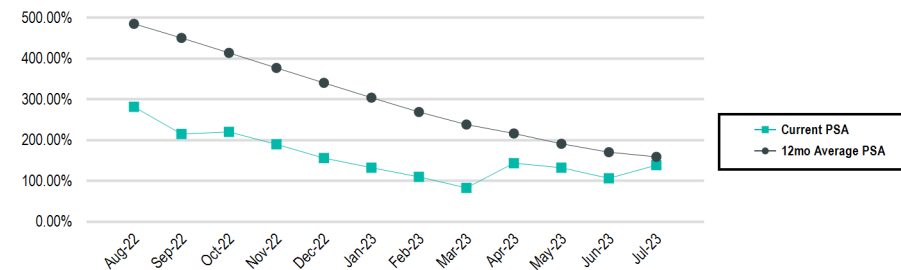
PSA

Current Month	138.930 %
3 Month Average	126.129 %
12 Month Average	159.386 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.704 %
3 Month Average	0.603 %
12 Month Average	0.787 %

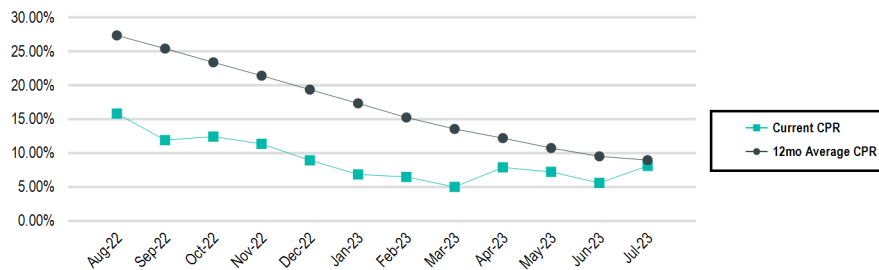
CPR

Current Month	8.125 %
3 Month Average	6.995 %
12 Month Average	8.992 %

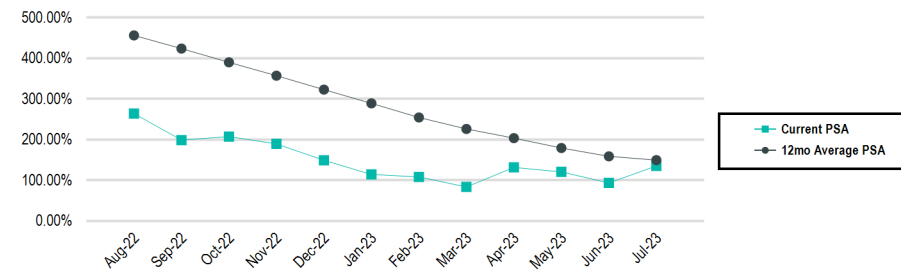
PSA

Current Month	135.415 %
3 Month Average	116.590 %
12 Month Average	149.864 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	0.759 %
3 Month Average	0.750 %
12 Month Average	0.938 %

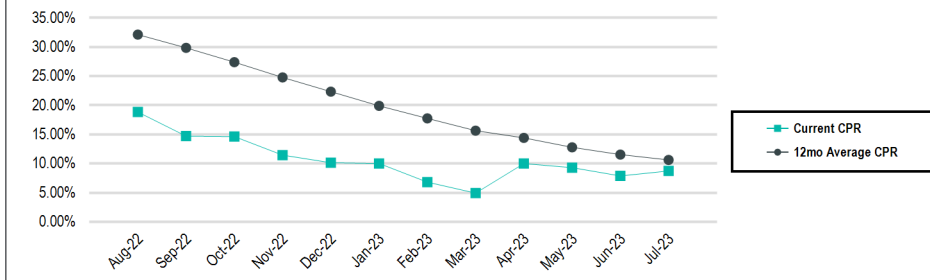
CPR

Current Month	8.734 %
3 Month Average	8.639 %
12 Month Average	10.623 %

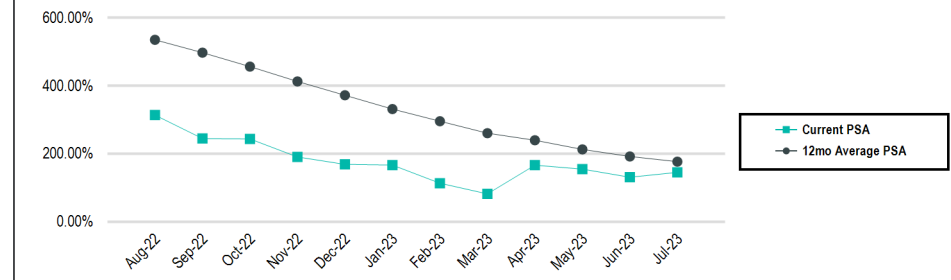
PSA

Current Month	145.566 %
3 Month Average	143.980 %
12 Month Average	177.046 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
189	35,245,865.46

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

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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.

Bond Retirement Detail – Effective July 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XUX0	401,734,000	249,738,444	151,995,556
1M-2H	N/A	21,146,536	(249,738,444)	270,884,980
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes				

Bond Retirement Detail – Effective December 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XWX8	303,996,000	290,509,769	13,486,231
2M-2H	N/A	16,002,894	(290,509,769)	306,512,663
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes				