

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: 27-Feb-2023
 07-Feb-2023 3:14:31 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		01/31/2023	0.00000 %	3,861,769,798.13	0.00	29,707,966.79	0.00	3,832,061,831.33	29,707,966.79	0.00
1M-1	30711XUS1	02/24/2023	5.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	02/24/2023	6.90586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	02/24/2023	6.90586 %	21,898,507.25	138,625.69	1,129,779.23	0.00	20,768,728.02	1,268,404.92	0.00
1M-BH		01/31/2023	0.00000 %	39,027,352.58	0.00	2,013,483.93	0.00	37,013,868.65	2,013,483.93	0.00
1M-2C	30711XUV4	02/24/2023	6.90586 %	51,159,561.03	323,859.04	0.00	0.00	51,159,561.03	323,859.04	0.00
1M-CH		01/31/2023	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	02/24/2023	6.90586 %	73,058,068.28	462,484.73	1,129,779.23	0.00	71,928,289.05	1,592,263.96	0.00
1M-2H		01/31/2023	0.00000 %	130,203,191.55	0.00	2,013,483.93	0.00	128,189,707.62	2,013,483.93	0.00
1B-1	30711XUW2	02/24/2023	8.50586 %	97,984,000.00	763,985.00	0.00	0.00	97,984,000.00	763,985.00	0.00
1B-1H		01/31/2023	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		01/31/2023	0.00000 %	102,193,224.68	0.00	0.00	0.00	102,193,224.68	0.00	948,369.32
1A-I1	30711XUY8	02/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	02/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	02/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	02/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	02/24/2023	1.80000 %	0.00	36,132.54	0.00	0.00	0.00	36,132.54	0.00
1B-I2	30711XVJ0	02/24/2023	1.40000 %	0.00	28,103.08	0.00	0.00	0.00	28,103.08	0.00
1B-I3	30711XVL5	02/24/2023	1.00000 %	0.00	20,073.63	0.00	0.00	0.00	20,073.63	0.00
1B-I4	30711XVN1	02/24/2023	0.60000 %	0.00	12,044.18	0.00	0.00	0.00	12,044.18	0.00
1C-I1	30711XVQ4	02/24/2023	1.80000 %	0.00	84,413.28	0.00	0.00	0.00	84,413.28	0.00
1C-I2	30711XVS0	02/24/2023	1.40000 %	0.00	65,654.77	0.00	0.00	0.00	65,654.77	0.00
1C-I3	30711XVU5	02/24/2023	1.00000 %	0.00	46,896.26	0.00	0.00	0.00	46,896.26	0.00
1C-I4	30711XVW1	02/24/2023	0.60000 %	0.00	28,137.76	0.00	0.00	0.00	28,137.76	0.00
1E-A1	30711XUZ5	02/24/2023	5.10586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	02/24/2023	5.50586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	02/24/2023	5.90586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	02/24/2023	6.30586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	02/24/2023	5.10586 %	21,898,507.25	102,493.15	1,129,779.23	0.00	20,768,728.02	1,232,272.38	0.00

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Series 2017-C07



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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	02/24/2023	5.50586 %	21,898,507.25	110,522.61	1,129,779.23	0.00	20,768,728.02	1,240,301.84	0.00
1E-B3	30711XVM3	02/24/2023	5.90586 %	21,898,507.25	118,552.06	1,129,779.23	0.00	20,768,728.02	1,248,331.29	0.00
1E-B4	30711XVP6	02/24/2023	6.30586 %	21,898,507.25	126,581.51	1,129,779.23	0.00	20,768,728.02	1,256,360.74	0.00
1E-C1	30711XVR2	02/24/2023	5.10586 %	51,159,561.03	239,445.76	0.00	0.00	51,159,561.03	239,445.76	0.00
1E-C2	30711XVT8	02/24/2023	5.50586 %	51,159,561.03	258,204.27	0.00	0.00	51,159,561.03	258,204.27	0.00
1E-C3	30711XVV3	02/24/2023	5.90586 %	51,159,561.03	276,962.77	0.00	0.00	51,159,561.03	276,962.77	0.00
1E-C4	30711XVX9	02/24/2023	6.30586 %	51,159,561.03	295,721.28	0.00	0.00	51,159,561.03	295,721.28	0.00
1E-D1	30711XVY7	02/24/2023	5.10586 %	21,898,507.25	102,493.15	1,129,779.23	0.00	20,768,728.02	1,232,272.38	0.00
1E-D2	30711XVZ4	02/24/2023	5.50586 %	21,898,507.25	110,522.61	1,129,779.23	0.00	20,768,728.02	1,240,301.84	0.00
1E-D3	30711XWA8	02/24/2023	5.90586 %	21,898,507.25	118,552.06	1,129,779.23	0.00	20,768,728.02	1,248,331.29	0.00
1E-D4	30711XWB6	02/24/2023	6.30586 %	21,898,507.25	126,581.51	1,129,779.23	0.00	20,768,728.02	1,256,360.74	0.00
1E-D5	30711XWC4	02/24/2023	6.90586 %	21,898,507.25	138,625.69	1,129,779.23	0.00	20,768,728.02	1,268,404.92	0.00
1E-F1	30711XWD2	02/24/2023	5.10586 %	73,058,068.28	341,938.91	1,129,779.23	0.00	71,928,289.05	1,471,718.14	0.00
1E-F2	30711XWE0	02/24/2023	5.50586 %	73,058,068.28	368,726.87	1,129,779.23	0.00	71,928,289.05	1,498,506.10	0.00
1E-F3	30711XWF7	02/24/2023	5.90586 %	73,058,068.28	395,514.83	1,129,779.23	0.00	71,928,289.05	1,525,294.06	0.00
1E-F4	30711XWG5	02/24/2023	6.30586 %	73,058,068.28	422,302.79	1,129,779.23	0.00	71,928,289.05	1,552,082.02	0.00
1E-F5	30711XWH3	02/24/2023	6.90586 %	73,058,068.28	462,484.73	1,129,779.23	0.00	71,928,289.05	1,592,263.96	0.00
1X-1	30711XWJ9	02/24/2023	1.80000 %	0.00	36,132.54	0.00	0.00	0.00	36,132.54	0.00
1X-2	30711XWK6	02/24/2023	1.40000 %	0.00	28,103.08	0.00	0.00	0.00	28,103.08	0.00
1X-3	30711XWL4	02/24/2023	1.00000 %	0.00	20,073.63	0.00	0.00	0.00	20,073.63	0.00
1X-4	30711XWM2	02/24/2023	0.60000 %	0.00	12,044.18	0.00	0.00	0.00	12,044.18	0.00
1Y-1	30711XWN0	02/24/2023	1.80000 %	0.00	120,545.81	0.00	0.00	0.00	120,545.81	0.00
1Y-2	30711XWP5	02/24/2023	1.40000 %	0.00	93,757.85	0.00	0.00	0.00	93,757.85	0.00
1Y-3	30711XWQ3	02/24/2023	1.00000 %	0.00	66,969.90	0.00	0.00	0.00	66,969.90	0.00
1Y-4	30711XWR1	02/24/2023	0.60000 %	0.00	40,181.94	0.00	0.00	0.00	40,181.94	0.00
2A-H		01/31/2023	0.00000 %	1,983,638,832.94	0.00	15,511,448.02	0.00	1,968,127,384.92	15,511,448.02	0.00
2M-1	30711XWS9	02/24/2023	5.15586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	02/24/2023	7.00586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		01/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	02/24/2023	7.00586 %	1,805,133.67	11,592.64	92,329.48	0.00	1,712,804.19	103,922.12	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		01/31/2023	0.00000 %	41,026,757.46	0.00	2,098,448.08	0.00	38,928,309.38	2,098,448.08	0.00
2M-2C	30711XWV2	02/24/2023	7.00586 %	4,495,410.33	28,869.70	0.00	0.00	4,495,410.33	28,869.70	0.00
2M-CH		01/31/2023	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	02/24/2023	7.00586 %	6,300,544.00	40,462.34	92,329.48	0.00	6,208,214.52	132,791.82	0.00
2M-2H		01/31/2023	0.00000 %	143,197,645.13	0.00	2,098,448.08	0.00	141,099,197.05	2,098,448.08	0.00
2B-1	30711XWW0	02/24/2023	8.95586 %	63,333,000.00	519,934.69	0.00	0.00	63,333,000.00	519,934.69	0.00
2B-1H		01/31/2023	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		01/31/2023	0.00000 %	66,255,908.09	0.00	0.00	(43,478.17)	66,299,386.26	0.00	367,050.74
2A-I1	30711XWY6	02/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	02/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	02/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	02/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	02/24/2023	1.80000 %	0.00	2,978.47	0.00	0.00	0.00	2,978.47	0.00
2B-I2	30711XXH2	02/24/2023	1.40000 %	0.00	2,316.59	0.00	0.00	0.00	2,316.59	0.00
2B-I3	30711XXK5	02/24/2023	1.00000 %	0.00	1,654.71	0.00	0.00	0.00	1,654.71	0.00
2B-I4	30711XXM1	02/24/2023	0.60000 %	0.00	992.82	0.00	0.00	0.00	992.82	0.00
2C-I1	30711XXP4	02/24/2023	1.80000 %	0.00	7,417.43	0.00	0.00	0.00	7,417.43	0.00
2C-I2	30711XXR0	02/24/2023	1.40000 %	0.00	5,769.11	0.00	0.00	0.00	5,769.11	0.00
2C-I3	30711XXT6	02/24/2023	1.00000 %	0.00	4,120.79	0.00	0.00	0.00	4,120.79	0.00
2C-I4	30711XXV1	02/24/2023	0.60000 %	0.00	2,472.48	0.00	0.00	0.00	2,472.48	0.00
2E-A1	30711XWZ3	02/24/2023	5.20586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	02/24/2023	5.60586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	02/24/2023	6.00586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	02/24/2023	6.40586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	02/24/2023	5.20586 %	1,805,133.67	8,614.17	92,329.48	0.00	1,712,804.19	100,943.65	0.00
2E-B2	30711XXJ8	02/24/2023	5.60586 %	1,805,133.67	9,276.05	92,329.48	0.00	1,712,804.19	101,605.53	0.00
2E-B3	30711XXL3	02/24/2023	6.00586 %	1,805,133.67	9,937.93	92,329.48	0.00	1,712,804.19	102,267.41	0.00
2E-B4	30711XXN9	02/24/2023	6.40586 %	1,805,133.67	10,599.81	92,329.48	0.00	1,712,804.19	102,929.29	0.00
2E-C1	30711XXQ2	02/24/2023	5.20586 %	4,495,410.33	21,452.27	0.00	0.00	4,495,410.33	21,452.27	0.00
2E-C2	30711XXS8	02/24/2023	5.60586 %	4,495,410.33	23,100.59	0.00	0.00	4,495,410.33	23,100.59	0.00
2E-C3	30711XXU3	02/24/2023	6.00586 %	4,495,410.33	24,748.90	0.00	0.00	4,495,410.33	24,748.90	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	02/24/2023	6.40586 %	4,495,410.33	26,397.22	0.00	0.00	4,495,410.33	26,397.22	0.00
2E-D1	30711XXX7	02/24/2023	5.20586 %	1,805,133.67	8,614.17	92,329.48	0.00	1,712,804.19	100,943.65	0.00
2E-D2	30711XXY5	02/24/2023	5.60586 %	1,805,133.67	9,276.05	92,329.48	0.00	1,712,804.19	101,605.53	0.00
2E-D3	30711XXZ2	02/24/2023	6.00586 %	1,805,133.67	9,937.93	92,329.48	0.00	1,712,804.19	102,267.41	0.00
2E-D4	30711XYA6	02/24/2023	6.40586 %	1,805,133.67	10,599.81	92,329.48	0.00	1,712,804.19	102,929.29	0.00
2E-D5	30711XYB4	02/24/2023	7.00586 %	1,805,133.67	11,592.64	92,329.48	0.00	1,712,804.19	103,922.12	0.00
2E-F1	30711XYC2	02/24/2023	5.20586 %	6,300,544.00	30,066.44	92,329.48	0.00	6,208,214.52	122,395.92	0.00
2E-F2	30711XYD0	02/24/2023	5.60586 %	6,300,544.00	32,376.64	92,329.48	0.00	6,208,214.52	124,706.12	0.00
2E-F3	30711XYE8	02/24/2023	6.00586 %	6,300,544.00	34,686.84	92,329.48	0.00	6,208,214.52	127,016.32	0.00
2E-F4	30711XYF5	02/24/2023	6.40586 %	6,300,544.00	36,997.04	92,329.48	0.00	6,208,214.52	129,326.52	0.00
2E-F5	30711XYG3	02/24/2023	7.00586 %	6,300,544.00	40,462.34	92,329.48	0.00	6,208,214.52	132,791.82	0.00
2X-1	30711XYH1	02/24/2023	1.80000 %	0.00	2,978.47	0.00	0.00	0.00	2,978.47	0.00
2X-2	30711XYJ7	02/24/2023	1.40000 %	0.00	2,316.59	0.00	0.00	0.00	2,316.59	0.00
2X-3	30711XYK4	02/24/2023	1.00000 %	0.00	1,654.71	0.00	0.00	0.00	1,654.71	0.00
2X-4	30711XYL2	02/24/2023	0.60000 %	0.00	992.82	0.00	0.00	0.00	992.82	0.00
2Y-1	30711XYM0	02/24/2023	1.80000 %	0.00	10,395.90	0.00	0.00	0.00	10,395.90	0.00
2Y-2	30711XYN8	02/24/2023	1.40000 %	0.00	8,085.70	0.00	0.00	0.00	8,085.70	0.00
2Y-3	30711XYP3	02/24/2023	1.00000 %	0.00	5,775.50	0.00	0.00	0.00	5,775.50	0.00
2Y-4	30711XYQ1	02/24/2023	0.60000 %	0.00	3,465.30	0.00	0.00	0.00	3,465.30	0.00
Totals				7,721,930,406.88	7,567,429.05	72,997,018.19	(43,478.17)	7,648,976,866.85	80,564,447.24	1,315,420.06

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	3,861,769,798.13	8,162,843.23	21,545,123.56	0.00	0.00	29,707,966.79	3,832,061,831.33	0.19350734	29,707,966.79
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	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	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.41193084	1,129,779.23
1M-BH	89,854,570.52	39,027,352.58	553,243.98	1,460,239.95	0.00	0.00	2,013,483.93	37,013,868.65	0.41193084	2,013,483.93
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	73,058,068.28	310,428.88	819,350.35	0.00	0.00	1,129,779.23	71,928,289.05	0.47322626	1,129,779.23
1M-2H	270,884,980.00	130,203,191.55	553,243.98	1,460,239.95	0.00	0.00	2,013,483.93	128,189,707.62	0.47322560	2,013,483.93
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,193,224.68	0.00	0.00	0.00	0.00	0.00	102,193,224.68	0.99080517	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	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.41193084	1,129,779.23
1E-B2	50,417,997.48	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.41193084	1,129,779.23
1E-B3	50,417,997.48	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.41193084	1,129,779.23

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Feb-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
1E-B4	50,417,997.48	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.41193084	1,129,779.23
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	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.20596542	1,129,779.23
1E-D2	100,835,994.97	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.20596542	1,129,779.23
1E-D3	100,835,994.97	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.20596542	1,129,779.23
1E-D4	100,835,994.97	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.20596542	1,129,779.23
1E-D5	100,835,994.97	21,898,507.25	310,428.88	819,350.35	0.00	0.00	1,129,779.23	20,768,728.02	0.20596542	1,129,779.23
1E-F1	101,577,558.52	73,058,068.28	310,428.88	819,350.35	0.00	0.00	1,129,779.23	71,928,289.05	0.70811201	1,129,779.23
1E-F2	101,577,558.52	73,058,068.28	310,428.88	819,350.35	0.00	0.00	1,129,779.23	71,928,289.05	0.70811201	1,129,779.23
1E-F3	101,577,558.52	73,058,068.28	310,428.88	819,350.35	0.00	0.00	1,129,779.23	71,928,289.05	0.70811201	1,129,779.23
1E-F4	101,577,558.52	73,058,068.28	310,428.88	819,350.35	0.00	0.00	1,129,779.23	71,928,289.05	0.70811201	1,129,779.23
1E-F5	101,577,558.52	73,058,068.28	310,428.88	819,350.35	0.00	0.00	1,129,779.23	71,928,289.05	0.70811201	1,129,779.23
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	1,983,638,832.94	3,844,622.64	11,666,825.38	0.00	0.00	15,511,448.02	1,968,127,384.92	0.15416195	15,511,448.02
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	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.38101176	92,329.48
2M-BH	102,170,887.67	41,026,757.46	524,309.02	1,574,139.06	0.00	0.00	2,098,448.08	38,928,309.38	0.38101176	2,098,448.08
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	6,300,544.00	23,069.04	69,260.44	0.00	0.00	92,329.48	6,208,214.52	0.46033725	92,329.48

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Feb-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
2M-2H	306,512,663.00	143,197,645.13	524,309.02	1,574,139.06	0.00	0.00	2,098,448.08	141,099,197.05	0.46033725	2,098,448.08
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,255,908.09	0.00	0.00	0.00	(43,478.17)	(43,478.17)	66,299,386.26	0.99449422	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	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.38101176	92,329.48
2E-B2	4,495,410.33	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.38101176	92,329.48
2E-B3	4,495,410.33	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.38101176	92,329.48
2E-B4	4,495,410.33	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.38101176	92,329.48
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	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.19050588	92,329.48
2E-D2	8,990,820.67	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.19050588	92,329.48
2E-D3	8,990,820.67	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.19050588	92,329.48
2E-D4	8,990,820.67	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.19050588	92,329.48
2E-D5	8,990,820.67	1,805,133.67	23,069.04	69,260.44	0.00	0.00	92,329.48	1,712,804.19	0.19050588	92,329.48

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Feb-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	6,300,544.00	23,069.04	69,260.44	0.00	0.00	92,329.48	6,208,214.52	0.69050588	92,329.48
2E-F2	8,990,820.67	6,300,544.00	23,069.04	69,260.44	0.00	0.00	92,329.48	6,208,214.52	0.69050588	92,329.48
2E-F3	8,990,820.67	6,300,544.00	23,069.04	69,260.44	0.00	0.00	92,329.48	6,208,214.52	0.69050588	92,329.48
2E-F4	8,990,820.67	6,300,544.00	23,069.04	69,260.44	0.00	0.00	92,329.48	6,208,214.52	0.69050588	92,329.48
2E-F5	8,990,820.67	6,300,544.00	23,069.04	69,260.44	0.00	0.00	92,329.48	6,208,214.52	0.69050588	92,329.48
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	7,721,930,406.88	19,498,538.59	53,498,479.60	0.00	(43,478.17)	72,953,540.02	7,648,976,866.85	0.20974266	72,997,018.19

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: 27-Feb-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	195.00749943	0.41219848	1.08796249	0.00000000	0.00000000	1.50016097	193.50733846	0.19350734	1.50016097
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	434.33909208	6.15710452	16.25114822	0.00000000	0.00000000	22.40825274	411.93083934	0.41193084	22.40825274
1M-BH	89,854,570.52	434.33909209	6.15710449	16.25114829	0.00000000	0.00000000	22.40825278	411.93083931	0.41193084	22.40825278
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	480.65923901	2.04235498	5.39062043	0.00000000	0.00000000	7.43297541	473.22626360	0.47322626	7.43297541
1M-2H	270,884,980.00	480.65858635	2.04235753	5.39062723	0.00000000	0.00000000	7.43298477	473.22560158	0.47322560	7.43298477
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	990.80517100	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.80517100	0.99080517	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	434.33909208	6.15710452	16.25114822	0.00000000	0.00000000	22.40825274	411.93083934	0.41193084	22.40825274
1E-B2	50,417,997.48	434.33909208	6.15710452	16.25114822	0.00000000	0.00000000	22.40825274	411.93083934	0.41193084	22.40825274
1E-B3	50,417,997.48	434.33909208	6.15710452	16.25114822	0.00000000	0.00000000	22.40825274	411.93083934	0.41193084	22.40825274

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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	434.33909208	6.15710452	16.25114822	0.00000000	0.00000000	22.40825274	411.93083934	0.41193084	22.40825274
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	217.16954602	3.07855226	8.12557411	0.00000000	0.00000000	11.20412637	205.96541965	0.20596542	11.20412637
1E-D2	100,835,994.97	217.16954602	3.07855226	8.12557411	0.00000000	0.00000000	11.20412637	205.96541965	0.20596542	11.20412637
1E-D3	100,835,994.97	217.16954602	3.07855226	8.12557411	0.00000000	0.00000000	11.20412637	205.96541965	0.20596542	11.20412637
1E-D4	100,835,994.97	217.16954602	3.07855226	8.12557411	0.00000000	0.00000000	11.20412637	205.96541965	0.20596542	11.20412637
1E-D5	100,835,994.97	217.16954602	3.07855226	8.12557411	0.00000000	0.00000000	11.20412637	205.96541965	0.20596542	11.20412637
1E-F1	101,577,558.52	719.23434019	3.05607739	8.06625363	0.00000000	0.00000000	11.12233102	708.11200917	0.70811201	11.12233102
1E-F2	101,577,558.52	719.23434019	3.05607739	8.06625363	0.00000000	0.00000000	11.12233102	708.11200917	0.70811201	11.12233102
1E-F3	101,577,558.52	719.23434019	3.05607739	8.06625363	0.00000000	0.00000000	11.12233102	708.11200917	0.70811201	11.12233102
1E-F4	101,577,558.52	719.23434019	3.05607739	8.06625363	0.00000000	0.00000000	11.12233102	708.11200917	0.70811201	11.12233102
1E-F5	101,577,558.52	719.23434019	3.05607739	8.06625363	0.00000000	0.00000000	11.12233102	708.11200917	0.70811201	11.12233102
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	155.37694619	0.30114642	0.91385371	0.00000000	0.00000000	1.21500012	154.16194607	0.15416195	1.21500012
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	401.55036748	5.13168728	15.40692282	0.00000000	0.00000000	20.53861010	381.01175739	0.38101176	20.53861010
2M-BH	102,170,887.67	401.55036719	5.13168704	15.40692360	0.00000000	0.00000000	20.53861063	381.01175656	0.38101176	20.53861063
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	467.18345548	1.71056242	5.13564094	0.00000000	0.00000000	6.84620336	460.33725212	0.46033725	6.84620336

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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	467.18345575	1.71056235	5.13564120	0.00000000	0.00000000	6.84620354	460.33725220	0.46033725	6.84620354
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	993.84204514	0.00000000	0.00000000	0.00000000	(0.65217480)	(0.65217480)	994.49421993	0.99449422	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	401.55036748	5.13168728	15.40692282	0.00000000	0.00000000	20.53861010	381.01175739	0.38101176	20.53861010
2E-B2	4,495,410.33	401.55036748	5.13168728	15.40692282	0.00000000	0.00000000	20.53861010	381.01175739	0.38101176	20.53861010
2E-B3	4,495,410.33	401.55036748	5.13168728	15.40692282	0.00000000	0.00000000	20.53861010	381.01175739	0.38101176	20.53861010
2E-B4	4,495,410.33	401.55036748	5.13168728	15.40692282	0.00000000	0.00000000	20.53861010	381.01175739	0.38101176	20.53861010
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	200.77518352	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	190.50587848	0.19050588	10.26930504
2E-D2	8,990,820.67	200.77518352	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	190.50587848	0.19050588	10.26930504
2E-D3	8,990,820.67	200.77518352	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	190.50587848	0.19050588	10.26930504
2E-D4	8,990,820.67	200.77518352	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	190.50587848	0.19050588	10.26930504
2E-D5	8,990,820.67	200.77518352	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	190.50587848	0.19050588	10.26930504

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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	700.77518296	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	690.50587792	0.69050588	10.26930504
2E-F2	8,990,820.67	700.77518296	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	690.50587792	0.69050588	10.26930504
2E-F3	8,990,820.67	700.77518296	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	690.50587792	0.69050588	10.26930504
2E-F4	8,990,820.67	700.77518296	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	690.50587792	0.69050588	10.26930504
2E-F5	8,990,820.67	700.77518296	2.56584364	7.70346140	0.00000000	0.00000000	10.26930504	690.50587792	0.69050588	10.26930504
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 %	3,861,769,798.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,832,061,831.33
1M-1	N/A	N/A	5.15586 %	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	6.90586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	01/25/23 - 02/26/23	33	6.90586 %	21,898,507.25	138,625.69	0.00	0.00	0.00	0.00	138,625.69	0.00	20,768,728.02
1M-BH	N/A	N/A	0.00000 %	39,027,352.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	37,013,868.65
1M-2C	01/25/23 - 02/26/23	33	6.90586 %	51,159,561.03	323,859.04	0.00	0.00	0.00	0.00	323,859.04	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	01/25/23 - 02/26/23	33	6.90586 %	73,058,068.28	462,484.73	0.00	0.00	0.00	0.00	462,484.73	0.00	71,928,289.05
1M-2H	N/A	N/A	0.00000 %	130,203,191.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	128,189,707.62
1B-1	01/25/23 - 02/26/23	33	8.50586 %	97,984,000.00	763,985.00	0.00	0.00	0.00	0.00	763,985.00	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,193,224.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,193,224.68
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	01/25/23 - 02/26/23	33	1.80000 %	21,898,507.25	36,132.54	0.00	0.00	0.00	0.00	36,132.54	0.00	20,768,728.02
1B-I2	01/25/23 - 02/26/23	33	1.40000 %	21,898,507.25	28,103.08	0.00	0.00	0.00	0.00	28,103.08	0.00	20,768,728.02
1B-I3	01/25/23 - 02/26/23	33	1.00000 %	21,898,507.25	20,073.63	0.00	0.00	0.00	0.00	20,073.63	0.00	20,768,728.02
1B-I4	01/25/23 - 02/26/23	33	0.60000 %	21,898,507.25	12,044.18	0.00	0.00	0.00	0.00	12,044.18	0.00	20,768,728.02
1C-I1	01/25/23 - 02/26/23	33	1.80000 %	51,159,561.03	84,413.28	0.00	0.00	0.00	0.00	84,413.28	0.00	51,159,561.03
1C-I2	01/25/23 - 02/26/23	33	1.40000 %	51,159,561.03	65,654.77	0.00	0.00	0.00	0.00	65,654.77	0.00	51,159,561.03
1C-I3	01/25/23 - 02/26/23	33	1.00000 %	51,159,561.03	46,896.26	0.00	0.00	0.00	0.00	46,896.26	0.00	51,159,561.03
1C-I4	01/25/23 - 02/26/23	33	0.60000 %	51,159,561.03	28,137.76	0.00	0.00	0.00	0.00	28,137.76	0.00	51,159,561.03
1E-A1	N/A	N/A	5.10586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.50586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.90586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.30586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	01/25/23 - 02/26/23	33	5.10586 %	21,898,507.25	102,493.15	0.00	0.00	0.00	0.00	102,493.15	0.00	20,768,728.02
1E-B2	01/25/23 - 02/26/23	33	5.50586 %	21,898,507.25	110,522.61	0.00	0.00	0.00	0.00	110,522.61	0.00	20,768,728.02

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Series 2017-C07



Distribution Date: 27-Feb-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
1E-B3	01/25/23 - 02/26/23	33	5.90586 %	21,898,507.25	118,552.06	0.00	0.00	0.00	0.00	118,552.06	0.00	20,768,728.02
1E-B4	01/25/23 - 02/26/23	33	6.30586 %	21,898,507.25	126,581.51	0.00	0.00	0.00	0.00	126,581.51	0.00	20,768,728.02
1E-C1	01/25/23 - 02/26/23	33	5.10586 %	51,159,561.03	239,445.76	0.00	0.00	0.00	0.00	239,445.76	0.00	51,159,561.03
1E-C2	01/25/23 - 02/26/23	33	5.50586 %	51,159,561.03	258,204.27	0.00	0.00	0.00	0.00	258,204.27	0.00	51,159,561.03
1E-C3	01/25/23 - 02/26/23	33	5.90586 %	51,159,561.03	276,962.77	0.00	0.00	0.00	0.00	276,962.77	0.00	51,159,561.03
1E-C4	01/25/23 - 02/26/23	33	6.30586 %	51,159,561.03	295,721.28	0.00	0.00	0.00	0.00	295,721.28	0.00	51,159,561.03
1E-D1	01/25/23 - 02/26/23	33	5.10586 %	21,898,507.25	102,493.15	0.00	0.00	0.00	0.00	102,493.15	0.00	20,768,728.02
1E-D2	01/25/23 - 02/26/23	33	5.50586 %	21,898,507.25	110,522.61	0.00	0.00	0.00	0.00	110,522.61	0.00	20,768,728.02
1E-D3	01/25/23 - 02/26/23	33	5.90586 %	21,898,507.25	118,552.06	0.00	0.00	0.00	0.00	118,552.06	0.00	20,768,728.02
1E-D4	01/25/23 - 02/26/23	33	6.30586 %	21,898,507.25	126,581.51	0.00	0.00	0.00	0.00	126,581.51	0.00	20,768,728.02
1E-D5	01/25/23 - 02/26/23	33	6.90586 %	21,898,507.25	138,625.69	0.00	0.00	0.00	0.00	138,625.69	0.00	20,768,728.02
1E-F1	01/25/23 - 02/26/23	33	5.10586 %	73,058,068.28	341,938.91	0.00	0.00	0.00	0.00	341,938.91	0.00	71,928,289.05
1E-F2	01/25/23 - 02/26/23	33	5.50586 %	73,058,068.28	368,726.87	0.00	0.00	0.00	0.00	368,726.87	0.00	71,928,289.05
1E-F3	01/25/23 - 02/26/23	33	5.90586 %	73,058,068.28	395,514.83	0.00	0.00	0.00	0.00	395,514.83	0.00	71,928,289.05
1E-F4	01/25/23 - 02/26/23	33	6.30586 %	73,058,068.28	422,302.79	0.00	0.00	0.00	0.00	422,302.79	0.00	71,928,289.05
1E-F5	01/25/23 - 02/26/23	33	6.90586 %	73,058,068.28	462,484.73	0.00	0.00	0.00	0.00	462,484.73	0.00	71,928,289.05
1X-1	01/25/23 - 02/26/23	33	1.80000 %	21,898,507.25	36,132.54	0.00	0.00	0.00	0.00	36,132.54	0.00	20,768,728.02
1X-2	01/25/23 - 02/26/23	33	1.40000 %	21,898,507.25	28,103.08	0.00	0.00	0.00	0.00	28,103.08	0.00	20,768,728.02
1X-3	01/25/23 - 02/26/23	33	1.00000 %	21,898,507.25	20,073.63	0.00	0.00	0.00	0.00	20,073.63	0.00	20,768,728.02
1X-4	01/25/23 - 02/26/23	33	0.60000 %	21,898,507.25	12,044.18	0.00	0.00	0.00	0.00	12,044.18	0.00	20,768,728.02
1Y-1	01/25/23 - 02/26/23	33	1.80000 %	73,058,068.29	120,545.81	0.00	0.00	0.00	0.00	120,545.81	0.00	71,928,289.06
1Y-2	01/25/23 - 02/26/23	33	1.40000 %	73,058,068.29	93,757.85	0.00	0.00	0.00	0.00	93,757.85	0.00	71,928,289.06
1Y-3	01/25/23 - 02/26/23	33	1.00000 %	73,058,068.29	66,969.90	0.00	0.00	0.00	0.00	66,969.90	0.00	71,928,289.06
1Y-4	01/25/23 - 02/26/23	33	0.60000 %	73,058,068.29	40,181.94	0.00	0.00	0.00	0.00	40,181.94	0.00	71,928,289.06
2A-H	N/A	N/A	0.00000 %	1,983,638,832.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,968,127,384.92
2M-1	N/A	N/A	5.15586 %	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	7.00586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	01/25/23 - 02/26/23	33	7.00586 %	1,805,133.67	11,592.64	0.00	0.00	0.00	0.00	11,592.64	0.00	1,712,804.19
2M-BH	N/A	N/A	0.00000 %	41,026,757.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	38,928,309.38
2M-2C	01/25/23 - 02/26/23	33	7.00586 %	4,495,410.33	28,869.70	0.00	0.00	0.00	0.00	28,869.70	0.00	4,495,410.33

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Feb-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	01/25/23 - 02/26/23	33	7.00586 %	6,300,544.00	40,462.34	0.00	0.00	0.00	0.00	40,462.34	0.00	6,208,214.52
2M-2H	N/A	N/A	0.00000 %	143,197,645.13	0.00	0.00	0.00	0.00	0.00	0.00	0.00	141,099,197.05
2B-1	01/25/23 - 02/26/23	33	8.95586 %	63,333,000.00	519,934.69	0.00	0.00	0.00	0.00	519,934.69	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,255,908.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,299,386.26
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	01/25/23 - 02/26/23	33	1.80000 %	1,805,133.67	2,978.47	0.00	0.00	0.00	0.00	2,978.47	0.00	1,712,804.19
2B-I2	01/25/23 - 02/26/23	33	1.40000 %	1,805,133.67	2,316.59	0.00	0.00	0.00	0.00	2,316.59	0.00	1,712,804.19
2B-I3	01/25/23 - 02/26/23	33	1.00000 %	1,805,133.67	1,654.71	0.00	0.00	0.00	0.00	1,654.71	0.00	1,712,804.19
2B-I4	01/25/23 - 02/26/23	33	0.60000 %	1,805,133.67	992.82	0.00	0.00	0.00	0.00	992.82	0.00	1,712,804.19
2C-I1	01/25/23 - 02/26/23	33	1.80000 %	4,495,410.33	7,417.43	0.00	0.00	0.00	0.00	7,417.43	0.00	4,495,410.33
2C-I2	01/25/23 - 02/26/23	33	1.40000 %	4,495,410.33	5,769.11	0.00	0.00	0.00	0.00	5,769.11	0.00	4,495,410.33
2C-I3	01/25/23 - 02/26/23	33	1.00000 %	4,495,410.33	4,120.79	0.00	0.00	0.00	0.00	4,120.79	0.00	4,495,410.33
2C-I4	01/25/23 - 02/26/23	33	0.60000 %	4,495,410.33	2,472.48	0.00	0.00	0.00	0.00	2,472.48	0.00	4,495,410.33
2E-A1	N/A	N/A	5.20586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.60586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.00586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.40586 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	01/25/23 - 02/26/23	33	5.20586 %	1,805,133.67	8,614.17	0.00	0.00	0.00	0.00	8,614.17	0.00	1,712,804.19
2E-B2	01/25/23 - 02/26/23	33	5.60586 %	1,805,133.67	9,276.05	0.00	0.00	0.00	0.00	9,276.05	0.00	1,712,804.19
2E-B3	01/25/23 - 02/26/23	33	6.00586 %	1,805,133.67	9,937.93	0.00	0.00	0.00	0.00	9,937.93	0.00	1,712,804.19
2E-B4	01/25/23 - 02/26/23	33	6.40586 %	1,805,133.67	10,599.81	0.00	0.00	0.00	0.00	10,599.81	0.00	1,712,804.19
2E-C1	01/25/23 - 02/26/23	33	5.20586 %	4,495,410.33	21,452.27	0.00	0.00	0.00	0.00	21,452.27	0.00	4,495,410.33
2E-C2	01/25/23 - 02/26/23	33	5.60586 %	4,495,410.33	23,100.59	0.00	0.00	0.00	0.00	23,100.59	0.00	4,495,410.33
2E-C3	01/25/23 - 02/26/23	33	6.00586 %	4,495,410.33	24,748.90	0.00	0.00	0.00	0.00	24,748.90	0.00	4,495,410.33
2E-C4	01/25/23 - 02/26/23	33	6.40586 %	4,495,410.33	26,397.22	0.00	0.00	0.00	0.00	26,397.22	0.00	4,495,410.33
2E-D1	01/25/23 - 02/26/23	33	5.20586 %	1,805,133.67	8,614.17	0.00	0.00	0.00	0.00	8,614.17	0.00	1,712,804.19
2E-D2	01/25/23 - 02/26/23	33	5.60586 %	1,805,133.67	9,276.05	0.00	0.00	0.00	0.00	9,276.05	0.00	1,712,804.19

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Feb-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
2E-D3	01/25/23 - 02/26/23	33	6.00586 %	1,805,133.67	9,937.93	0.00	0.00	0.00	0.00	9,937.93	0.00	1,712,804.19
2E-D4	01/25/23 - 02/26/23	33	6.40586 %	1,805,133.67	10,599.81	0.00	0.00	0.00	0.00	10,599.81	0.00	1,712,804.19
2E-D5	01/25/23 - 02/26/23	33	7.00586 %	1,805,133.67	11,592.64	0.00	0.00	0.00	0.00	11,592.64	0.00	1,712,804.19
2E-F1	01/25/23 - 02/26/23	33	5.20586 %	6,300,544.00	30,066.44	0.00	0.00	0.00	0.00	30,066.44	0.00	6,208,214.52
2E-F2	01/25/23 - 02/26/23	33	5.60586 %	6,300,544.00	32,376.64	0.00	0.00	0.00	0.00	32,376.64	0.00	6,208,214.52
2E-F3	01/25/23 - 02/26/23	33	6.00586 %	6,300,544.00	34,686.84	0.00	0.00	0.00	0.00	34,686.84	0.00	6,208,214.52
2E-F4	01/25/23 - 02/26/23	33	6.40586 %	6,300,544.00	36,997.04	0.00	0.00	0.00	0.00	36,997.04	0.00	6,208,214.52
2E-F5	01/25/23 - 02/26/23	33	7.00586 %	6,300,544.00	40,462.34	0.00	0.00	0.00	0.00	40,462.34	0.00	6,208,214.52
2X-1	01/25/23 - 02/26/23	33	1.80000 %	1,805,133.67	2,978.47	0.00	0.00	0.00	0.00	2,978.47	0.00	1,712,804.19
2X-2	01/25/23 - 02/26/23	33	1.40000 %	1,805,133.67	2,316.59	0.00	0.00	0.00	0.00	2,316.59	0.00	1,712,804.19
2X-3	01/25/23 - 02/26/23	33	1.00000 %	1,805,133.67	1,654.71	0.00	0.00	0.00	0.00	1,654.71	0.00	1,712,804.19
2X-4	01/25/23 - 02/26/23	33	0.60000 %	1,805,133.67	992.82	0.00	0.00	0.00	0.00	992.82	0.00	1,712,804.19
2Y-1	01/25/23 - 02/26/23	33	1.80000 %	6,300,544.01	10,395.90	0.00	0.00	0.00	0.00	10,395.90	0.00	6,208,214.52
2Y-2	01/25/23 - 02/26/23	33	1.40000 %	6,300,544.01	8,085.70	0.00	0.00	0.00	0.00	8,085.70	0.00	6,208,214.52
2Y-3	01/25/23 - 02/26/23	33	1.00000 %	6,300,544.01	5,775.50	0.00	0.00	0.00	0.00	5,775.50	0.00	6,208,214.52
2Y-4	01/25/23 - 02/26/23	33	0.60000 %	6,300,544.01	3,465.30	0.00	0.00	0.00	0.00	3,465.30	0.00	6,208,214.52
Totals					7,567,429.05	0.00	0.00	0.00	0.00	7,567,429.05	0.00	

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

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Series 2017-C07



Distribution Date: 27-Feb-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 %	195.00749943	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	193.50733846
1M-1	186,170,000.00	5.15586 %	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	6.90586 %	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	6.90586 %	434.33909208	2.74952789	0.00000000	0.00000000	0.00000000	0.00000000	2.74952789	0.00000000	411.93083934
1M-BH	89,854,570.52	0.00000 %	434.33909209	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	411.93083931
1M-2C	51,159,561.03	6.90586 %	1000.00000000	6.33037175	0.00000000	0.00000000	0.00000000	0.00000000	6.33037175	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	6.90586 %	480.65923901	3.04275166	0.00000000	0.00000000	0.00000000	0.00000000	3.04275166	0.00000000	473.22626360
1M-2H	270,884,980.00	0.00000 %	480.65858635	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	473.22560158
1B-1	97,984,000.00	8.50586 %	1000.00000000	7.79703829	0.00000000	0.00000000	0.00000000	0.00000000	7.79703829	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 %	990.80517100	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.80517100
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 %	434.33909208	0.71665956	0.00000000	0.00000000	0.00000000	0.00000000	0.71665956	0.00000000	411.93083934
1B-I2	0.00	1.40000 %	434.33909208	0.55740175	0.00000000	0.00000000	0.00000000	0.00000000	0.55740175	0.00000000	411.93083934
1B-I3	0.00	1.00000 %	434.33909208	0.39814414	0.00000000	0.00000000	0.00000000	0.00000000	0.39814414	0.00000000	411.93083934
1B-I4	0.00	0.60000 %	434.33909208	0.23888652	0.00000000	0.00000000	0.00000000	0.00000000	0.23888652	0.00000000	411.93083934
1C-I1	0.00	1.80000 %	1000.00000000	1.65000008	0.00000000	0.00000000	0.00000000	0.00000000	1.65000008	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666658	0.00000000	0.00000000	0.00000000	0.00000000	0.91666658	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000003	0.00000000	0.00000000	0.00000000	0.00000000	0.55000003	0.00000000	1000.00000000
1E-A1	50,417,997.48	5.10586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	5.50586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	5.90586 %	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: 27-Feb-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	6.30586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	5.10586 %	434.33909208	2.03286832	0.00000000	0.00000000	0.00000000	0.00000000	2.03286832	0.00000000	411.93083934
1E-B2	50,417,997.48	5.50586 %	434.33909208	2.19212614	0.00000000	0.00000000	0.00000000	0.00000000	2.19212614	0.00000000	411.93083934
1E-B3	50,417,997.48	5.90586 %	434.33909208	2.35138375	0.00000000	0.00000000	0.00000000	0.00000000	2.35138375	0.00000000	411.93083934
1E-B4	50,417,997.48	6.30586 %	434.33909208	2.51064136	0.00000000	0.00000000	0.00000000	0.00000000	2.51064136	0.00000000	411.93083934
1E-C1	51,159,561.03	5.10586 %	1000.00000000	4.68037167	0.00000000	0.00000000	0.00000000	0.00000000	4.68037167	0.00000000	1000.00000000
1E-C2	51,159,561.03	5.50586 %	1000.00000000	5.04703842	0.00000000	0.00000000	0.00000000	0.00000000	5.04703842	0.00000000	1000.00000000
1E-C3	51,159,561.03	5.90586 %	1000.00000000	5.41370497	0.00000000	0.00000000	0.00000000	0.00000000	5.41370497	0.00000000	1000.00000000
1E-C4	51,159,561.03	6.30586 %	1000.00000000	5.78037172	0.00000000	0.00000000	0.00000000	0.00000000	5.78037172	0.00000000	1000.00000000
1E-D1	100,835,994.97	5.10586 %	217.16954602	1.01643416	0.00000000	0.00000000	0.00000000	0.00000000	1.01643416	0.00000000	205.96541965
1E-D2	100,835,994.97	5.50586 %	217.16954602	1.09606307	0.00000000	0.00000000	0.00000000	0.00000000	1.09606307	0.00000000	205.96541965
1E-D3	100,835,994.97	5.90586 %	217.16954602	1.17569188	0.00000000	0.00000000	0.00000000	0.00000000	1.17569188	0.00000000	205.96541965
1E-D4	100,835,994.97	6.30586 %	217.16954602	1.25532068	0.00000000	0.00000000	0.00000000	0.00000000	1.25532068	0.00000000	205.96541965
1E-D5	100,835,994.97	6.90586 %	217.16954602	1.37476394	0.00000000	0.00000000	0.00000000	0.00000000	1.37476394	0.00000000	205.96541965
1E-F1	101,577,558.52	5.10586 %	719.23434019	3.36628400	0.00000000	0.00000000	0.00000000	0.00000000	3.36628400	0.00000000	708.11200917
1E-F2	101,577,558.52	5.50586 %	719.23434019	3.63000327	0.00000000	0.00000000	0.00000000	0.00000000	3.63000327	0.00000000	708.11200917
1E-F3	101,577,558.52	5.90586 %	719.23434019	3.89372255	0.00000000	0.00000000	0.00000000	0.00000000	3.89372255	0.00000000	708.11200917
1E-F4	101,577,558.52	6.30586 %	719.23434019	4.15744182	0.00000000	0.00000000	0.00000000	0.00000000	4.15744182	0.00000000	708.11200917
1E-F5	101,577,558.52	6.90586 %	719.23434019	4.55302073	0.00000000	0.00000000	0.00000000	0.00000000	4.55302073	0.00000000	708.11200917
1X-1	0.00	1.80000 %	217.16954602	0.35832978	0.00000000	0.00000000	0.00000000	0.00000000	0.35832978	0.00000000	205.96541965
1X-2	0.00	1.40000 %	217.16954602	0.27870087	0.00000000	0.00000000	0.00000000	0.00000000	0.27870087	0.00000000	205.96541965
1X-3	0.00	1.00000 %	217.16954602	0.19907207	0.00000000	0.00000000	0.00000000	0.00000000	0.19907207	0.00000000	205.96541965
1X-4	0.00	0.60000 %	217.16954602	0.11944326	0.00000000	0.00000000	0.00000000	0.00000000	0.11944326	0.00000000	205.96541965
1Y-1	0.00	1.80000 %	719.23434029	1.18673664	0.00000000	0.00000000	0.00000000	0.00000000	1.18673664	0.00000000	708.11200927
1Y-2	0.00	1.40000 %	719.23434029	0.92301736	0.00000000	0.00000000	0.00000000	0.00000000	0.92301736	0.00000000	708.11200927
1Y-3	0.00	1.00000 %	719.23434029	0.65929819	0.00000000	0.00000000	0.00000000	0.00000000	0.65929819	0.00000000	708.11200927
1Y-4	0.00	0.60000 %	719.23434029	0.39557891	0.00000000	0.00000000	0.00000000	0.00000000	0.39557891	0.00000000	708.11200927
2A-H	12,766,622,601.00	0.00000 %	155.37694619	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	154.16194607
2M-1	107,666,000.00	5.15586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.00586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.00586 %	401.55036748	2.57877238	0.00000000	0.00000000	0.00000000	0.00000000	2.57877238	0.00000000	381.01175739
2M-BH	102,170,887.67	0.00000 %	401.55036719	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	381.01175656
2M-2C	4,495,410.33	7.00586 %	1000.00000000	6.42203890	0.00000000	0.00000000	0.00000000	0.00000000	6.42203890	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.00586 %	467.18345548	3.00027042	0.00000000	0.00000000	0.00000000	0.00000000	3.00027042	0.00000000	460.33725212
2M-2H	306,512,663.00	0.00000 %	467.18345575	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	460.33725220
2B-1	63,333,000.00	8.95586 %	1000.00000000	8.20953831	0.00000000	0.00000000	0.00000000	0.00000000	8.20953831	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	993.84204514	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.49421993
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 %	401.55036748	0.66255798	0.00000000	0.00000000	0.00000000	0.00000000	0.66255798	0.00000000	381.01175739
2B-I2	0.00	1.40000 %	401.55036748	0.51532337	0.00000000	0.00000000	0.00000000	0.00000000	0.51532337	0.00000000	381.01175739
2B-I3	0.00	1.00000 %	401.55036748	0.36808876	0.00000000	0.00000000	0.00000000	0.00000000	0.36808876	0.00000000	381.01175739
2B-I4	0.00	0.60000 %	401.55036748	0.22085192	0.00000000	0.00000000	0.00000000	0.00000000	0.22085192	0.00000000	381.01175739
2C-I1	0.00	1.80000 %	1000.00000000	1.65000066	0.00000000	0.00000000	0.00000000	0.00000000	1.65000066	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666604	0.00000000	0.00000000	0.00000000	0.00000000	0.91666604	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000096	0.00000000	0.00000000	0.00000000	0.00000000	0.55000096	0.00000000	1000.00000000
2E-A1	4,495,410.33	5.20586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	5.60586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.00586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	6.40586 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	5.20586 %	401.55036748	1.91621440	0.00000000	0.00000000	0.00000000	0.00000000	1.91621440	0.00000000	381.01175739

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Series 2017-C07



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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
2E-B2	4,495,410.33	5.60586 %	401.55036748	2.06344901	0.00000000	0.00000000	0.00000000	0.00000000	2.06344901	0.00000000	381.01175739
2E-B3	4,495,410.33	6.00586 %	401.55036748	2.21068362	0.00000000	0.00000000	0.00000000	0.00000000	2.21068362	0.00000000	381.01175739
2E-B4	4,495,410.33	6.40586 %	401.55036748	2.35791824	0.00000000	0.00000000	0.00000000	0.00000000	2.35791824	0.00000000	381.01175739
2E-C1	4,495,410.33	5.20586 %	1000.00000000	4.77203824	0.00000000	0.00000000	0.00000000	0.00000000	4.77203824	0.00000000	1000.00000000
2E-C2	4,495,410.33	5.60586 %	1000.00000000	5.13870555	0.00000000	0.00000000	0.00000000	0.00000000	5.13870555	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.00586 %	1000.00000000	5.50537063	0.00000000	0.00000000	0.00000000	0.00000000	5.50537063	0.00000000	1000.00000000
2E-C4	4,495,410.33	6.40586 %	1000.00000000	5.87203794	0.00000000	0.00000000	0.00000000	0.00000000	5.87203794	0.00000000	1000.00000000
2E-D1	8,990,820.67	5.20586 %	200.77518352	0.95810720	0.00000000	0.00000000	0.00000000	0.00000000	0.95810720	0.00000000	190.50587848
2E-D2	8,990,820.67	5.60586 %	200.77518352	1.03172450	0.00000000	0.00000000	0.00000000	0.00000000	1.03172450	0.00000000	190.50587848
2E-D3	8,990,820.67	6.00586 %	200.77518352	1.10534181	0.00000000	0.00000000	0.00000000	0.00000000	1.10534181	0.00000000	190.50587848
2E-D4	8,990,820.67	6.40586 %	200.77518352	1.17895912	0.00000000	0.00000000	0.00000000	0.00000000	1.17895912	0.00000000	190.50587848
2E-D5	8,990,820.67	7.00586 %	200.77518352	1.28938619	0.00000000	0.00000000	0.00000000	0.00000000	1.28938619	0.00000000	190.50587848
2E-F1	8,990,820.67	5.20586 %	700.77518296	3.34412632	0.00000000	0.00000000	0.00000000	0.00000000	3.34412632	0.00000000	690.50587792
2E-F2	8,990,820.67	5.60586 %	700.77518296	3.60107728	0.00000000	0.00000000	0.00000000	0.00000000	3.60107728	0.00000000	690.50587792
2E-F3	8,990,820.67	6.00586 %	700.77518296	3.85802823	0.00000000	0.00000000	0.00000000	0.00000000	3.85802823	0.00000000	690.50587792
2E-F4	8,990,820.67	6.40586 %	700.77518296	4.11497919	0.00000000	0.00000000	0.00000000	0.00000000	4.11497919	0.00000000	690.50587792
2E-F5	8,990,820.67	7.00586 %	700.77518296	4.50040563	0.00000000	0.00000000	0.00000000	0.00000000	4.50040563	0.00000000	690.50587792
2X-1	0.00	1.80000 %	200.77518352	0.33127899	0.00000000	0.00000000	0.00000000	0.00000000	0.33127899	0.00000000	190.50587848
2X-2	0.00	1.40000 %	200.77518352	0.25766168	0.00000000	0.00000000	0.00000000	0.00000000	0.25766168	0.00000000	190.50587848
2X-3	0.00	1.00000 %	200.77518352	0.18404438	0.00000000	0.00000000	0.00000000	0.00000000	0.18404438	0.00000000	190.50587848
2X-4	0.00	0.60000 %	200.77518352	0.11042596	0.00000000	0.00000000	0.00000000	0.00000000	0.11042596	0.00000000	190.50587848
2Y-1	0.00	1.80000 %	700.77518407	1.15627932	0.00000000	0.00000000	0.00000000	0.00000000	1.15627932	0.00000000	690.50587792
2Y-2	0.00	1.40000 %	700.77518407	0.89932836	0.00000000	0.00000000	0.00000000	0.00000000	0.89932836	0.00000000	690.50587792
2Y-3	0.00	1.00000 %	700.77518407	0.64237740	0.00000000	0.00000000	0.00000000	0.00000000	0.64237740	0.00000000	690.50587792
2Y-4	0.00	0.60000 %	700.77518407	0.38542644	0.00000000	0.00000000	0.00000000	0.00000000	0.38542644	0.00000000	690.50587792

(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	2,984,663.96
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	43,478.17
Total Deposits	3,028,142.13
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,008,975.47
Total Withdrawals (Pool Distribution Amount)	3,028,142.13
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	4.505860%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	32,851,229.95
Total Principal Reduction Cumulative	16,390,804,186.99
Scheduled Principal Current	9,026,516.08
Scheduled Principal Cumulative	1,230,914,642.31
Unscheduled Principal Current	23,824,713.87
Unscheduled Principal Cumulative	15,158,941,174.62
Senior Reduction Amount	29,707,966.79
Subordinate Reduction Amount	3,143,263.16
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	69,832.10
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	17,658,747.41
Total Principal Reduction Cumulative	11,084,886,692.91
Scheduled Principal Current	4,392,000.70
Scheduled Principal Cumulative	747,256,115.94
Unscheduled Principal Current	13,310,224.88
Unscheduled Principal Cumulative	10,337,264,024.51
Senior Reduction Amount	15,511,448.02
Subordinate Reduction Amount	2,190,777.56
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	43,478.17
Modification Loss Amount	77,003.17
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	24607
Period Reference Pool Removal Loan Count	145
Period Ending Loan Count	24462
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,237,514,646.66
Period PIF Loan Count Current	145
PIF Loan Count Cumulative	63867
Period PIF Loan UPB Current	21,223,360.52
PIF Loan UPB Cumulative	14,698,918,907.16
Period Partial Prepayment Amount	2,680,936.23
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	105
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,090,044.39
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	6,863,111.74
Total Active Modified Loan Count	440
Total Active Modified Loan UPB	114,718,142.22
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	13319
Period Reference Pool Removal Loan Count	80
Period Ending Loan Count	13239
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,248,400,618.77
Period PIF Loan Count Current	79
PIF Loan Count Cumulative	42881
Period PIF Loan UPB Current	12,162,702.81
PIF Loan UPB Cumulative	10,152,425,793.23
Period Partial Prepayment Amount	1,062,313.75
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	80,592.03
Credit Event Amount Cumulative	16,269,518.57
Total Active Modified Loan Count	426
Total Active Modified Loan UPB	106,591,779.88
Structural Reporting	
Group 1	
Senior Percentage	90.431825%
Subordinate Percentage	9.568175%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.536931%
Subordinate Percentage	12.463069%
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 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	8.140000 %	8.200000 %
1M-2C	0.00	0.00	1.000000 %	4.810000 %	4.850000 %
1M-2	0.00	0.00	1.000000 %	4.810000 %	4.850000 %
1M-2H	0.00	0.00	1.000000 %	4.810000 %	4.850000 %
1B-1	0.00	0.00	0.500000 %	2.390000 %	2.410000 %
1B-1H	0.00	0.00	0.500000 %	2.390000 %	2.410000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.460000 %	12.470000 %
2M-1	0.00	0.00	3.400000 %	12.460000 %	12.470000 %
2M-1H	0.00	0.00	3.400000 %	12.460000 %	12.470000 %
2M-2A	0.00	0.00	2.600000 %	12.460000 %	12.470000 %
2M-2B	0.00	0.00	1.800000 %	10.570000 %	10.660000 %
2M-2C	0.00	0.00	1.000000 %	5.870000 %	5.910000 %
2B-1	0.00	0.00	0.500000 %	2.920000 %	2.950000 %
2B-1H	0.00	0.00	0.500000 %	2.920000 %	2.950000 %
2B-2H	0.00	43,478.17	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	576	109,937,162.96	1.527811 %	1.695014 %
60 Days	172	33,881,637.79	0.456221 %	0.522388 %
90 Days	70	14,115,655.48	0.185671 %	0.217636 %
120 Days	55	11,091,872.84	0.145885 %	0.171015 %
150 Days	47	9,162,103.65	0.124665 %	0.141262 %
180+ Days	320	69,814,939.57	0.848784 %	1.076408 %
Totals	1240	248,003,372.29	3.289037 %	3.823722 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	307	58,714,590.16	1.255008 %	1.385590 %
60 Days	91	18,245,732.38	0.372006 %	0.430576 %
90 Days	40	8,193,435.33	0.163519 %	0.193355 %
120 Days	29	6,153,731.08	0.118551 %	0.145220 %
150 Days	23	4,043,599.66	0.094023 %	0.095424 %
180+ Days	165	35,431,000.81	0.674516 %	0.836127 %
Totals	655	130,782,089.42	2.677622 %	3.086292 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	269	51,222,572.80	2.031876 %	2.278178 %
60 Days	81	15,635,905.41	0.611829 %	0.695423 %
90 Days	30	5,922,220.15	0.226603 %	0.263397 %
120 Days	26	4,938,141.76	0.196389 %	0.219629 %
150 Days	24	5,118,503.99	0.181283 %	0.227651 %
180+ Days	155	34,383,938.76	1.170783 %	1.529262 %
Totals	585	117,221,282.87	4.418763 %	5.213541 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	214	59,432,300.02	69,832.10	0.117499
Group 2	268	72,050,367.67	77,003.17	0.106874

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805372	283,209.71	324.51	0.114583
Group 1	0044805914	455,680.07	712.00	0.156250
Group 1	0044806054	152,433.92	222.30	0.145834
Group 1	0044806072	158,879.01	198.60	0.125001
Group 1	0044806448	292,711.85	426.87	0.145833
Group 1	0044806688	394,231.10	418.51	0.106159
Group 1	0044806745	190,288.20	118.93	0.062500
Group 1	0044806911	287,088.95	59.81	0.020833
Group 1	0044806948	410,395.30	299.25	0.072918
Group 1	0044806960	171,418.55	89.28	0.052083
Group 1	0044807099	81,018.54	8.44	0.010417
Group 1	0044807295	228,657.94	285.82	0.124999
Group 1	0044807364	204,397.15	255.50	0.125002
Group 1	0044807768	283,285.42	354.11	0.125001
Group 1	0044808210	397,644.63	538.48	0.135417
Group 1	0044808465	367,821.45	76.63	0.020833
Group 1	0044808483	993,301.89	1,138.16	0.114583
Group 1	0044808487	233,602.18	267.67	0.114584
Group 1	0044809006	247,017.36	463.16	0.187501
Group 1	0044809764	153,084.30	79.73	0.052082
Group 1	0044809973	143,014.64	148.97	0.104164
Group 1	0044812046	417,430.63	260.89	0.062499
Group 1	0044812987	204,816.63	0.24	0.000117
Group 1	0044813124	401,424.56	710.86	0.177084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813191	561,174.65	876.84	0.156251
Group 1	0044813223	631,231.69	986.30	0.156250
Group 1	0044813232	116,738.58	39.07	0.033468
Group 1	0044813559	69,335.28	101.11	0.145828
Group 1	0044813561	182,324.09	50.31	0.027594
Group 1	0044814207	238,751.08	248.70	0.104167
Group 1	0044814635	163,877.17	7.58	0.004625
Group 1	0044814850	220,312.89	160.64	0.072914
Group 1	0044815627	180,469.44	150.39	0.083333
Group 1	0044815760	357,764.93	335.40	0.093749
Group 1	0044816052	293,186.25	305.40	0.104166
Group 1	0044816392	235,851.06	319.38	0.135416
Group 1	0044816534	389,322.49	162.22	0.041667
Group 1	0044817798	371,534.80	7.72	0.002078
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	184,035.42	325.90	0.177085
Group 1	0044818277	238,792.82	397.99	0.166667
Group 1	0044818389	396,586.09	289.18	0.072917
Group 1	0044818457	249,129.67	311.41	0.124999
Group 1	0044818923	192,653.49	240.82	0.125002
Group 1	0044818961	414,780.28	388.86	0.093751
Group 1	0044819021	245,625.95	281.45	0.114585
Group 1	0044819057	337,371.54	456.86	0.135417
Group 1	0044819609	334,692.56	453.23	0.135417
Group 1	0044819660	521,266.52	434.39	0.083334
Group 1	0044819897	367,294.15	267.82	0.072917
Group 1	0044820223	72,056.42	157.62	0.218745
Group 1	0044820644	162,085.02	202.61	0.125002
Group 1	0044821330	135,127.16	112.61	0.083336
Group 1	0044821335	130,531.19	217.55	0.166665
Group 1	0044821589	195,685.58	326.14	0.166665
Group 1	0044822713	451,499.15	235.16	0.052084
Group 1	0044822792	465,520.56	775.87	0.166667
Group 1	0044822833	370,371.10	617.29	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824330	293,525.93	519.79	0.177085
Group 1	0044824735	242,102.28	176.53	0.072915
Group 1	0044824753	314,630.42	229.42	0.072917
Group 1	0044825421	307,917.43	320.75	0.104168
Group 1	0044826299	649,934.05	1,015.52	0.156250
Group 1	0044826309	400,205.39	416.88	0.104167
Group 1	0044826428	278,756.68	203.26	0.072917
Group 1	0044826791	149,074.09	279.51	0.187497
Group 1	0044827108	339,129.55	459.24	0.135417
Group 1	0044827171	205,788.69	171.49	0.083333
Group 1	0044827297	420,702.15	131.47	0.031250
Group 1	0044827499	657,967.44	891.00	0.135417
Group 1	0044827509	59,152.18	98.59	0.166672
Group 1	0044827806	160,387.18	116.95	0.072917
Group 1	0044827828	258,408.57	240.10	0.092915
Group 1	0044828502	171,274.28	267.62	0.156252
Group 1	0044828810	244,766.53	331.45	0.135415
Group 1	0044828911	319,090.20	498.58	0.156250
Group 1	0044828949	242,314.17	353.37	0.145831
Group 1	0044829078	354,662.42	554.16	0.156250
Group 1	0044829321	137,627.65	143.36	0.104165
Group 1	0044829512	200,828.85	230.12	0.114585
Group 1	0044829576	62,393.29	97.49	0.156251
Group 1	0044830027	336,292.87	118.71	0.035300
Group 1	0044830936	324,847.18	236.87	0.072917
Group 1	0044831214	130,884.57	54.54	0.041670
Group 1	0044831220	97,306.35	25.57	0.026278
Group 1	0044831561	302,618.58	378.27	0.124999
Group 1	0044832141	318,579.93	199.11	0.062499
Group 1	0044832707	287,142.28	508.48	0.177083
Group 1	0044834537	410,708.57	598.95	0.145833
Group 1	0044835751	115,223.75	156.03	0.135415
Group 1	0044836102	194,920.23	345.17	0.177083
Group 1	0044836184	65,307.98	122.45	0.187496

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044837128	226,317.77	306.47	0.135416
Group 1	0044837217	158,416.44	214.52	0.135415
Group 1	0044837378	216,244.24	381.13	0.176250
Group 1	0044838036	311,941.33	454.91	0.145832
Group 1	0044838535	299,853.46	62.47	0.020834
Group 1	0044838642	354,053.86	553.21	0.156250
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	153,583.54	116.72	0.075998
Group 1	0044839660	239,503.32	474.02	0.197918
Group 1	0044839829	72,903.94	122.17	0.167577
Group 1	0044839996	402,913.21	587.58	0.145833
Group 1	0044840174	412,346.73	687.24	0.166666
Group 1	0044840298	165,830.47	172.74	0.104167
Group 1	0044840478	119,906.19	199.84	0.166664
Group 1	0044841406	269,861.73	309.22	0.114585
Group 1	0044841572	505,904.66	1,106.67	0.218751
Group 1	0044841818	125,813.23	170.37	0.135415
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842682	453,542.58	566.93	0.125000
Group 1	0044843227	114,386.61	178.73	0.156251
Group 1	0044843375	116,649.52	157.96	0.135414
Group 1	0044844111	410,139.52	640.84	0.156249
Group 1	0044844923	104,403.32	141.38	0.135417
Group 1	0044845082	78,386.80	97.98	0.124996
Group 1	0044845523	118,383.27	209.64	0.177086
Group 1	0044845586	316,619.71	659.62	0.208332
Group 1	0044845615	276,854.32	403.75	0.145835
Group 1	0044845787	394,601.41	820.92	0.208038
Group 1	0044847282	471,549.36	638.56	0.135417
Group 1	0044847386	584,594.12	441.67	0.075552
Group 1	0044848246	384,474.70	480.59	0.124999
Group 1	0044848808	198,529.69	372.24	0.187498
Group 1	0044849263	304,175.00	303.80	0.099877
Group 1	0044849348	98,536.95	102.64	0.104164

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044849965	387,112.80	120.97	0.031249
Group 1	0044850019	484,438.12	276.53	0.057083
Group 1	0044850962	234,348.33	195.29	0.083333
Group 1	0044851303	115,435.36	180.37	0.156252
Group 1	0044851394	88,884.98	138.14	0.155414
Group 1	0044851511	236,809.78	172.45	0.072822
Group 1	0044851529	384,999.06	721.87	0.187499
Group 1	0044851626	108,378.79	191.02	0.176252
Group 1	0044851808	153,093.76	228.50	0.149255
Group 1	0044852769	274,347.29	342.93	0.124999
Group 1	0044852811	174,439.53	363.42	0.208336
Group 1	0044853089	120,704.64	110.29	0.091372
Group 1	0044853799	205,732.82	300.03	0.145835
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	303,758.20	535.37	0.176249
Group 1	0044854061	384,562.34	640.94	0.166667
Group 1	0044854381	104,972.20	153.08	0.145829
Group 1	0044855303	137,246.86	42.89	0.031250
Group 1	0044855371	224,768.86	93.65	0.041665
Group 1	0044855740	254,822.77	398.16	0.156250
Group 1	0044856091	218,839.44	319.14	0.145833
Group 1	0044856316	285,894.19	220.38	0.077084
Group 1	0044856837	114,042.22	11.88	0.010417
Group 1	0044857022	169,547.31	263.50	0.155414
Group 1	0044857956	258,143.29	295.79	0.114584
Group 1	0044858421	220,900.84	253.12	0.114585
Group 1	0044858907	168,344.64	227.97	0.135419
Group 1	0044859311	217,212.05	271.52	0.125002
Group 1	0044860921	382,960.85	319.13	0.083332
Group 1	0044861358	284,983.06	504.66	0.177084
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	237,814.94	222.95	0.093749
Group 1	0044862118	634,035.10	858.59	0.135417
Group 1	0044864798	174,515.40	109.07	0.062499

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Modification Loss Detail

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Group 1	0044866952	390,736.98	162.81	0.041667
Group 1	0044867497	272,661.58	284.02	0.104166
Group 1	0044867842	135,291.86	31.00	0.022913
Group 1	0044869452	102,123.82	170.21	0.166670
Group 1	0044869954	426,935.39	107.45	0.025168
Group 1	0044870081	401,743.18	83.70	0.020834
Group 1	0044871012	96,831.10	171.47	0.177082
Group 1	0044872567	441,944.38	506.39	0.114582
Group 1	0044872600	443,648.72	600.77	0.135416
Group 1	0044874465	484,374.78	752.80	0.155417
Group 1	0044874522	181,375.80	188.93	0.104165
Group 1	0044874903	155,880.90	292.28	0.187502
Group 1	0044875036	81,665.45	110.59	0.135418
Group 1	0044875467	524,061.01	709.67	0.135417
Group 1	0044875996	639,846.30	666.51	0.104167
Group 1	0044877109	258,892.15	458.45	0.177081
Group 1	0044877322	541,303.16	789.40	0.145833
Group 1	0044877340	172,412.95	149.70	0.086826
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	377,059.19	471.32	0.124999
Group 1	0044878458	192,777.05	323.72	0.167925
Group 1	0044879698	99,785.20	10.39	0.010412
Group 1	0044881228	335,174.73	590.75	0.176251
Group 1	0044881278	201,572.19	314.96	0.156252
Group 1	0044882773	899,156.19	1,498.59	0.166666
Group 1	0044883436	283,568.86	354.46	0.125000
Group 1	0044883504	135,564.97	98.85	0.072917
Group 1	0044884377	262,326.52	109.30	0.041666
Group 1	0044884394	343,748.31	537.11	0.156251
Group 1	0044884723	72,215.52	37.61	0.052080
Group 1	0044885516	136,527.43	249.48	0.182733
Group 1	0044886117	133,345.04	250.02	0.187499
Group 1	0044886172	193,988.81	323.31	0.166664
Group 1	0044886499	553,106.34	864.23	0.156250

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Modification Loss Detail

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Group 1	0044886650	334,733.04	418.42	0.125001
Group 1	0044887098	396,644.84	661.07	0.166665
Group 1	0044887309	413,857.31	646.65	0.156250
Group 1	0044887552	321,469.61	80.23	0.024957
Group 1	0044887752	178,405.05	37.17	0.020835
Group 1	0044888343	161,518.32	33.65	0.020834
Group 1	0044888520	122,085.53	63.59	0.052086
Group 1	0044888626	440,746.26	413.20	0.093750
Group 1	0044890342	149,708.99	140.35	0.093749
Group 1	0044890890	279,095.96	261.65	0.093749
Group 1	0044890987	176,243.98	275.38	0.156249
Group 1	0044891053	236,052.31	196.71	0.083333
Group 1	0044891490	395,445.62	659.08	0.166668
Group 1	0044891943	92,770.72	144.95	0.156245
Group 1	0044893376	295,115.01	338.15	0.114582
Group 1	0044893553	271,399.36	254.44	0.093751
Group 1	0044893739	65,281.20	102.00	0.156247
Group 1	0044896338	630,387.09	787.98	0.124999
Group 1	0044896416	314,047.54	392.56	0.125000
Group 1	0044896786	601,538.14	877.24	0.145833
Group 2	0044747494	188,839.45	39.34	0.020833
Group 2	0044747820	288,444.52	178.22	0.061787
Group 2	0044748498	461,297.60	186.83	0.040501
Group 2	0044748506	266,732.01	111.14	0.041667
Group 2	0044748576	248,893.40	337.04	0.135415
Group 2	0044748760	125,275.25	195.74	0.156248
Group 2	0044748771	104,528.18	119.77	0.114582
Group 2	0044748804	270,646.04	338.31	0.125001
Group 2	0044748806	302,896.96	315.52	0.104167
Group 2	0044749167	386,708.96	523.67	0.135417
Group 2	0044749531	259,947.39	135.39	0.052084
Group 2	0044749583	271,539.40	282.85	0.104165
Group 2	0044749674	446,576.95	511.70	0.114583
Group 2	0044749678	307,097.04	191.94	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749735	295,070.82	338.10	0.114583
Group 2	0044749811	389,958.01	528.07	0.135417
Group 2	0044749868	365,923.73	419.29	0.114584
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750162	473,023.78	706.80	0.149422
Group 2	0044750426	194,125.52	61.96	0.031917
Group 2	0044750687	357,387.38	595.65	0.166668
Group 2	0044750693	259,764.06	270.59	0.104168
Group 2	0044750776	308,009.29	444.66	0.144366
Group 2	0044750827	194,605.35	323.66	0.166316
Group 2	0044750829	191,624.99	339.34	0.177085
Group 2	0044751285	183,486.29	210.24	0.114581
Group 2	0044751437	359,796.17	524.70	0.145833
Group 2	0044751696	153,214.49	255.36	0.166668
Group 2	0044751748	149,921.30	294.96	0.196743
Group 2	0044751958	406,260.83	253.91	0.062499
Group 2	0044752524	188,094.39	97.97	0.052086
Group 2	0044752585	166,065.58	291.10	0.175292
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752982	68,527.12	171.32	0.250003
Group 2	0044753109	69,240.75	92.63	0.133780
Group 2	0044753161	89,093.16	92.81	0.104172
Group 2	0044753298	132,327.16	234.33	0.177084
Group 2	0044753433	334,460.94	452.92	0.135418
Group 2	0044753485	152,178.33	190.22	0.124998
Group 2	0044753494	188,759.02	196.62	0.104165
Group 2	0044754347	308,602.36	225.02	0.072916
Group 2	0044754446	338,386.66	567.44	0.167690
Group 2	0044754904	164,802.50	274.67	0.166666
Group 2	0044755313	240,076.33	275.09	0.114584
Group 2	0044755505	642,673.02	803.34	0.125000
Group 2	0044756174	187,141.59	16.66	0.008902
Group 2	0044756304	70,960.73	22.18	0.031257
Group 2	0044756498	260,151.37	541.98	0.208333

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756744	298,257.69	403.89	0.135416
Group 2	0044757058	307,387.87	640.85	0.208483
Group 2	0044757099	229,080.82	286.35	0.125000
Group 2	0044757100	375,294.90	390.93	0.104166
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044757684	246,578.35	359.59	0.145832
Group 2	0044758110	220,171.97	91.74	0.041667
Group 2	0044758112	167,334.56	77.91	0.046559
Group 2	0044758371	105,882.63	156.72	0.148013
Group 2	0044758489	139,085.69	246.30	0.177085
Group 2	0044758496	132,323.84	109.82	0.082993
Group 2	0044758625	199,621.60	374.29	0.187500
Group 2	0044758640	124,340.48	194.28	0.156248
Group 2	0044758660	180,317.35	75.13	0.041665
Group 2	0044758666	239,539.22	324.38	0.135418
Group 2	0044758724	195,766.01	107.73	0.055030
Group 2	0044758823	163,782.61	170.61	0.104169
Group 2	0044758955	585,435.06	792.78	0.135417
Group 2	0044759268	250,397.07	339.08	0.135417
Group 2	0044759277	363,250.67	567.58	0.156250
Group 2	0044759604	156,471.96	55.04	0.035176
Group 2	0044759749	319,190.91	498.74	0.156251
Group 2	0044759896	261,585.56	37.12	0.014190
Group 2	0044760451	120,154.13	100.13	0.083335
Group 2	0044760644	238,738.75	248.69	0.104168
Group 2	0044760650	96,274.33	90.26	0.093753
Group 2	0044760704	485,955.56	506.20	0.104166
Group 2	0044760774	270,643.26	281.92	0.104167
Group 2	0044761328	144,814.51	135.76	0.093748
Group 2	0044761353	398,728.89	456.88	0.114584
Group 2	0044761419	386,577.67	644.30	0.166668
Group 2	0044761488	158,784.85	314.26	0.197916
Group 2	0044761489	173,548.13	116.73	0.067261
Group 2	0044761818	84,899.08	43.55	0.051296

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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	318,343.31	160.66	0.050468
Group 2	0044762306	314,221.73	98.19	0.031249
Group 2	0044762564	392,268.95	531.20	0.135417
Group 2	0044762765	113,889.83	94.80	0.083238
Group 2	0044762776	202,151.40	231.63	0.114582
Group 2	0044762870	322,018.89	137.86	0.042811
Group 2	0044762915	176,703.86	73.63	0.041669
Group 2	0044763001	168,364.72	298.15	0.177086
Group 2	0044763194	87,290.97	190.95	0.218751
Group 2	0044763976	390,522.39	295.39	0.075640
Group 2	0044763998	371,220.54	348.02	0.093750
Group 2	0044764439	246,497.95	282.45	0.114585
Group 2	0044764724	472,209.82	295.84	0.062650
Group 2	0044765019	347,026.83	361.49	0.104168
Group 2	0044765071	348,518.71	495.53	0.142182
Group 2	0044765475	108,900.97	204.19	0.187501
Group 2	0044765513	397,756.20	493.42	0.124051
Group 2	0044766070	115,844.68	229.28	0.197920
Group 2	0044766135	304,014.87	253.35	0.083335
Group 2	0044766541	147,543.91	142.72	0.096731
Group 2	0044766618	385,071.56	170.41	0.044254
Group 2	0044767025	344,321.56	753.20	0.218749
Group 2	0044767243	451,351.02	705.24	0.156251
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	347,454.23	361.93	0.104166
Group 2	0044768165	472,711.94	640.13	0.135417
Group 2	0044768220	249,861.33	208.22	0.083334
Group 2	0044768223	205,321.84	256.65	0.124999
Group 2	0044768338	133,412.02	249.04	0.186670
Group 2	0044768569	306,972.42	319.76	0.104166
Group 2	0044768571	354,665.05	480.28	0.135418
Group 2	0044768786	153,856.92	47.64	0.030964
Group 2	0044769181	89,646.30	48.26	0.053834

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044769400	301,553.02	251.29	0.083332
Group 2	0044769588	254,657.50	371.38	0.145835
Group 2	0044769843	248,687.18	388.57	0.156249
Group 2	0044770000	233,749.62	292.19	0.125001
Group 2	0044770245	291,822.66	151.99	0.052083
Group 2	0044770421	255,002.35	79.69	0.031251
Group 2	0044770455	286,063.26	446.97	0.156249
Group 2	0044771203	335,113.64	628.34	0.187501
Group 2	0044771262	87,167.56	58.84	0.067502
Group 2	0044771856	309,592.47	508.92	0.164384
Group 2	0044772207	450,278.26	328.33	0.072917
Group 2	0044772342	377,855.05	129.70	0.034325
Group 2	0044772595	121,103.92	197.07	0.162728
Group 2	0044772687	252,903.50	316.13	0.125000
Group 2	0044772744	163,481.76	194.81	0.119163
Group 2	0044772895	332,669.66	164.34	0.049400
Group 2	0044773059	338,093.91	611.58	0.180891
Group 2	0044773150	361,527.71	188.30	0.052085
Group 2	0044773158	263,796.84	145.50	0.055156
Group 2	0044773738	122,452.03	204.09	0.166669
Group 2	0044773900	148,938.02	16.20	0.010877
Group 2	0044774428	57,291.54	83.55	0.145833
Group 2	0044774580	303,843.98	474.76	0.156251
Group 2	0044774693	202,662.52	211.11	0.104168
Group 2	0044775457	179,569.88	151.10	0.084146
Group 2	0044775468	148,791.93	123.99	0.083331
Group 2	0044775546	360,709.56	300.59	0.083333
Group 2	0044775587	484,560.77	656.18	0.135417
Group 2	0044776233	214,345.59	107.71	0.050251
Group 2	0044776810	376,914.71	745.98	0.197917
Group 2	0044776861	197,732.57	123.58	0.062499
Group 2	0044777714	153,227.78	111.73	0.072918
Group 2	0044778088	244,701.35	76.47	0.031250
Group 2	0044778151	393,789.84	533.26	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044779309	105,668.00	88.06	0.083336
Group 2	0044779312	98,648.33	154.14	0.156252
Group 2	0044779373	141,649.73	147.55	0.104165
Group 2	0044779844	200,396.58	42.99	0.021452
Group 2	0044780048	131,439.64	82.15	0.062500
Group 2	0044780062	86,153.91	63.01	0.073137
Group 2	0044780466	146,351.81	182.94	0.125000
Group 2	0044780495	215,684.47	269.61	0.125002
Group 2	0044780530	108,084.90	90.07	0.083333
Group 2	0044780719	426,601.57	488.81	0.114582
Group 2	0044781122	394,626.37	575.50	0.145834
Group 2	0044781165	221,207.06	147.73	0.066784
Group 2	0044781185	265,449.81	276.51	0.104167
Group 2	0044781195	318,658.61	315.03	0.098861
Group 2	0044781334	215,194.26	179.33	0.083334
Group 2	0044781674	348,703.66	360.33	0.103334
Group 2	0044781752	226,871.02	12.12	0.005342
Group 2	0044781936	82,847.61	86.30	0.104167
Group 2	0044782011	352,461.93	243.91	0.069202
Group 2	0044782210	494,402.01	721.00	0.145833
Group 2	0044782242	266,461.11	416.35	0.156252
Group 2	0044782356	133,006.91	41.56	0.031246
Group 2	0044782425	121,615.92	139.35	0.114582
Group 2	0044782683	298,183.31	86.45	0.028992
Group 2	0044782878	149,351.71	92.01	0.061606
Group 2	0044783715	218,964.20	250.90	0.114585
Group 2	0044783732	89,787.17	34.45	0.038369
Group 2	0044784764	422,202.96	274.94	0.065120
Group 2	0044785549	436,048.26	317.95	0.072916
Group 2	0044785566	210,659.18	109.72	0.052084
Group 2	0044785725	343,496.66	393.59	0.114583
Group 2	0044785902	66,463.17	96.93	0.145840
Group 2	0044786096	196,281.71	184.01	0.093748
Group 2	0044786483	260,417.04	458.99	0.176252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044786559	406,675.19	154.74	0.038050
Group 2	0044787155	112,697.67	199.57	0.177084
Group 2	0044787215	330,488.50	654.09	0.197916
Group 2	0044787378	229,099.61	78.57	0.034295
Group 2	0044787721	249,223.95	415.37	0.166665
Group 2	0044788031	504,951.54	631.19	0.125000
Group 2	0044788172	373,679.79	350.32	0.093749
Group 2	0044788401	436,015.93	590.07	0.135332
Group 2	0044788553	306,141.04	223.23	0.072917
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788812	198,163.41	332.91	0.167998
Group 2	0044788884	195,326.67	183.12	0.093751
Group 2	0044789903	447,639.65	885.95	0.197916
Group 2	0044790206	219,704.77	21.06	0.009586
Group 2	0044790339	278,916.78	456.91	0.163816
Group 2	0044790382	356,722.71	362.28	0.101558
Group 2	0044790766	98,426.79	183.26	0.186189
Group 2	0044790879	283,746.37	325.13	0.114585
Group 2	0044790949	176,964.77	248.49	0.140418
Group 2	0044791507	249,950.77	156.22	0.062500
Group 2	0044791639	347,430.73	361.91	0.104168
Group 2	0044791685	411,843.63	257.40	0.062499
Group 2	0044791967	143,954.40	44.99	0.031253
Group 2	0044792074	362,776.48	320.76	0.088418
Group 2	0044792593	280,550.72	292.24	0.104167
Group 2	0044792673	242,853.00	28.23	0.011624
Group 2	0044792982	675,816.72	1,055.96	0.156249
Group 2	0044793087	294,118.31	214.46	0.072916
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	186,388.39	212.72	0.114127
Group 2	0044794339	345,178.40	671.84	0.194636
Group 2	0044794431	290,245.08	147.82	0.050929
Group 2	0044795027	224,079.83	420.15	0.187500
Group 2	0044795045	192,514.27	160.43	0.083334

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044795082	445,196.85	695.62	0.156250
Group 2	0044795288	435,840.73	408.60	0.093750
Group 2	0044795432	258,516.64	323.15	0.125002
Group 2	0044795509	412,006.82	557.93	0.135418
Group 2	0044795768	206,307.93	257.88	0.124998
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	355,539.80	407.39	0.114584
Group 2	0044796618	243,523.81	152.20	0.062499
Group 2	0044796878	145,374.47	166.57	0.114580
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	373,277.81	466.60	0.125001
Group 2	0044797958	400,800.84	263.86	0.065833
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798781	248,522.58	25.89	0.010418
Group 2	0044798857	142,844.71	272.34	0.190655
Group 2	0044799003	177,912.76	130.75	0.073491
Group 2	0044799092	379,650.36	474.56	0.124999
Group 2	0044799362	421,923.80	157.50	0.037329
Group 2	0044799725	238,112.24	51.52	0.021637
Group 2	0044799812	355,214.13	444.02	0.125001
Group 2	0044799964	221,051.56	70.50	0.031893
Group 2	0044800532	262,140.10	327.68	0.125002
Group 2	0044800840	422,829.89	220.22	0.052082
Group 2	0044801121	377,975.78	196.86	0.052083
Group 2	0044801175	184,267.14	191.94	0.104164
Group 2	0044801377	260,515.94	298.51	0.114584
Group 2	0044801461	123,332.40	44.59	0.036154
Group 2	0044801511	328,383.13	208.53	0.063502
Group 2	0044801593	261,864.58	300.05	0.114582
Group 2	0044801610	383,436.51	268.58	0.070045
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	428,755.19	580.61	0.135418
Group 2	0044802342	219,431.17	205.72	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044802638	291,337.29	242.78	0.083333
Group 2	0044802731	237,446.88	222.61	0.093751
Group 2	0044802909	346,995.42	325.31	0.093751
Group 2	0044803047	317,872.40	99.92	0.031434
Group 2	0044803082	279,271.95	232.73	0.083335
Group 2	0044803218	701,938.80	1,096.78	0.156250
Group 2	0044803223	596,625.17	932.23	0.156251
Group 2	0044803260	321,192.00	501.86	0.156249
Group 2	0044803492	341,937.15	391.80	0.114582
Group 2	0044803568	178,860.04	56.66	0.031678
Group 2	0044803642	435,681.60	635.37	0.145834
Group 2	0044804224	227,352.11	236.83	0.104169
Group 2	0044804262	313,485.40	293.89	0.093749
Group 2	0044804420	102,337.08	9.39	0.009176
Group 2	0044805162	336,232.38	140.10	0.041668
Group 2	0044805165	331,088.96	379.37	0.114582

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	426,332.45	(43,478.17)	(9,335.87)	(2.190)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044771326	92,504.19	(7,572.31)	(25,172.61)	(27.212)
0044798155	211,200.15	(8,366.00)	(1,627.38)	(0.771)
0044801855	42,036.08	(34,596.53)	10,407.45	24.758
0044804252	80,592.03	7,056.67	7,056.67	8.756

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Feb-2023
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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
142	23,132,630.31	1,315,422.52	5.686

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)
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
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	146,402.79	72.552
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
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)
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

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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
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
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	25,420.90	10.247
0044761674	341,600.17	(91,407.15)	(26.759)
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	25,913.60	17.617
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(25,172.61)	(27.212)
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
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044773707	305,130.59	6,449.73	2.114
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)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
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
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)
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	14,578.56	6.790

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044797878	140,304.55	18,807.32	13.405
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
0044801855	42,036.08	10,407.45	24.758
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	7,056.67	8.756
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
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	88,427.64	35.297
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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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
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
0044848575	86,244.13	(16,406.01)	(19.023)
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	3,060.13	4.334
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	39,265.65	12.271
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044892267	63,367.40	28,381.20	44.788

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044893201	409,316.23	49,862.82	12.182
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Feb-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 2	4	426,332.45	(43,478.17)	(0.002 %)	0	0.00	0.00	0.000 %	4	426,332.45	(43,478.17)	(0.002 %)
Total	4	426,332.45	(43,478.17)	(0.001 %)	0	0.00	0.00	0.000 %	4	426,332.45	(43,478.17)	(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 2	0044771326	96,000.00	4.625 %	OK	90.00	360	92,504.19	09/30/2022	(7,572.31)	(25,172.61)
Group 2	0044798155	218,000.00	4.375 %	FL	97.00	360	211,200.15	12/31/2021	(8,366.00)	(1,627.38)
Group 2	0044801855	45,000.00	3.875 %	OH	95.00	360	42,036.08	12/31/2022	(34,596.53)	10,407.45
Group 2	0044804252	82,000.00	3.900 %	OH	97.00	360	80,592.03	01/31/2023	7,056.67	7,056.67

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

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

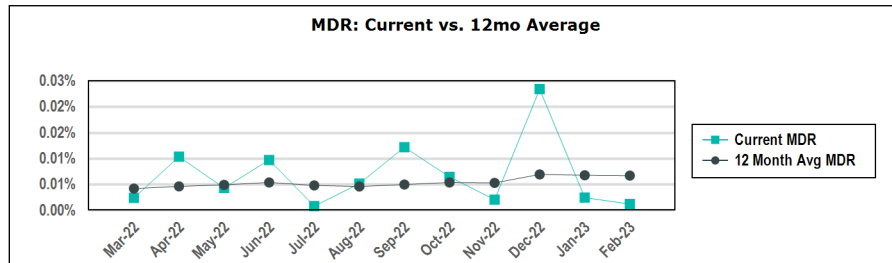
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Realized Loss Report - Collateral

Summary

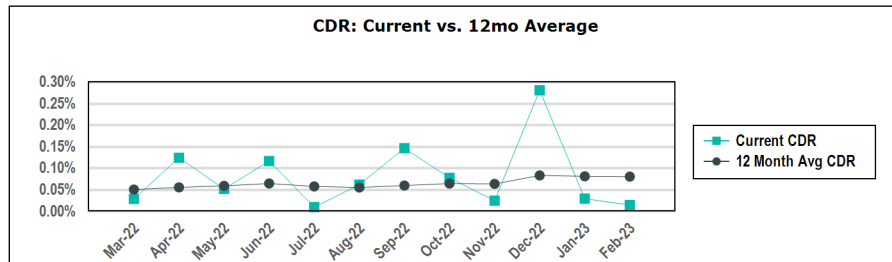
MDR

Current Month 0.001 %
 3 Month Average 0.009 %
 12 Month Average 0.007 %



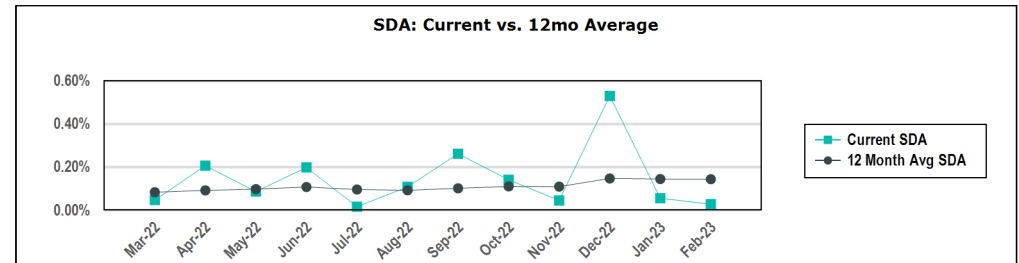
CDR

Current Month 0.015 %
 3 Month Average 0.108 %
 12 Month Average 0.081 %



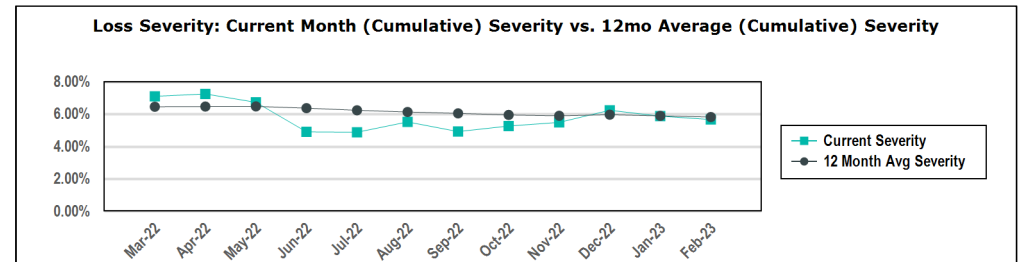
SDA

Current Month 0.029 %
 3 Month Average 0.206 %
 12 Month Average 0.145 %



Loss Severity

Current Month (Cumulative) 5.686 %
 3 Month Average (Cumulative) 5.947 %
 12 Month Average (Cumulative) 5.840 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

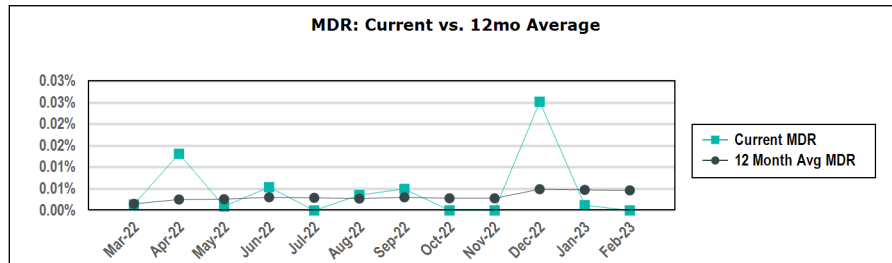
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Realized Loss Report - Collateral

Group 1

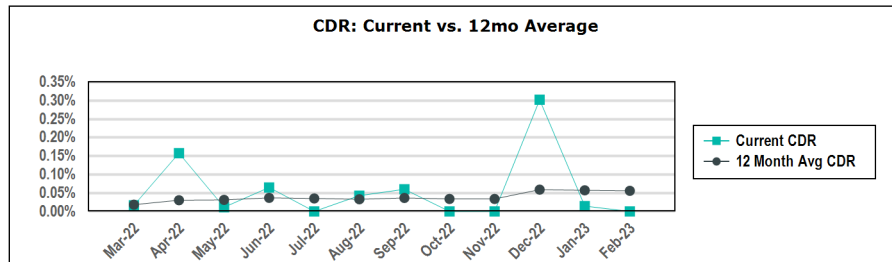
MDR

Current Month 0.000 %
 3 Month Average 0.009 %
 12 Month Average 0.005 %



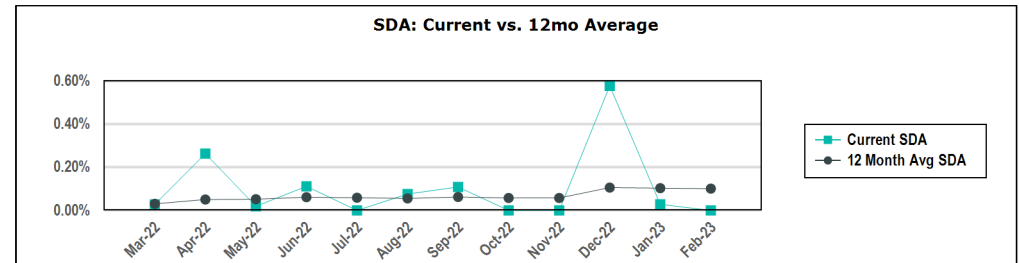
CDR

Current Month 0.000 %
 3 Month Average 0.106 %
 12 Month Average 0.056 %



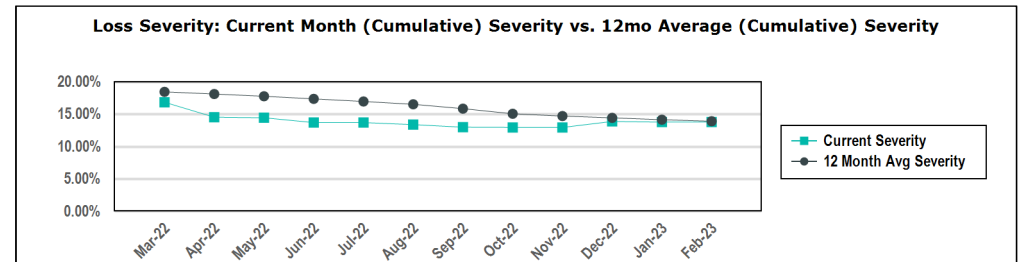
SDA

Current Month 0.000 %
 3 Month Average 0.202 %
 12 Month Average 0.101 %



Loss Severity

Current Month (Cumulative) 13.818 %
 3 Month Average (Cumulative) 13.852 %
 12 Month Average (Cumulative) 13.953 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

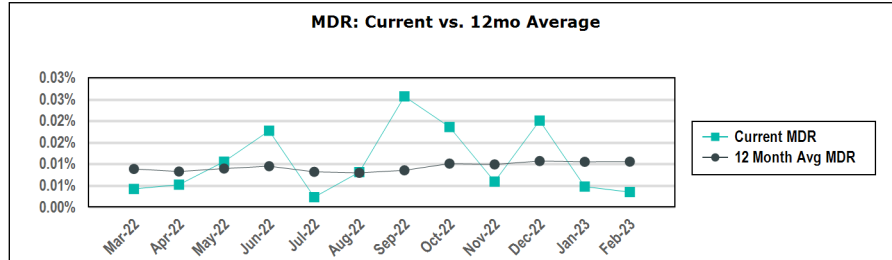
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Realized Loss Report - Collateral

Group 2

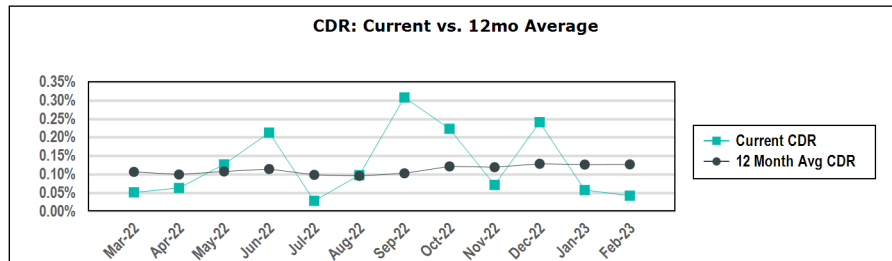
MDR

Current Month 0.004 %
3 Month Average 0.010 %
12 Month Average 0.011 %



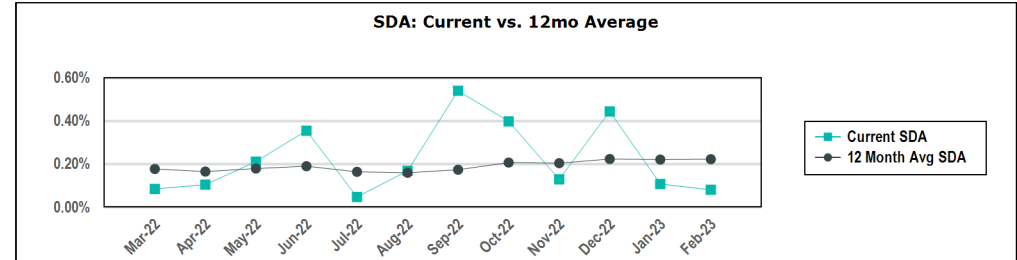
CDR

Current Month 0.043 %
3 Month Average 0.114 %
12 Month Average 0.127 %



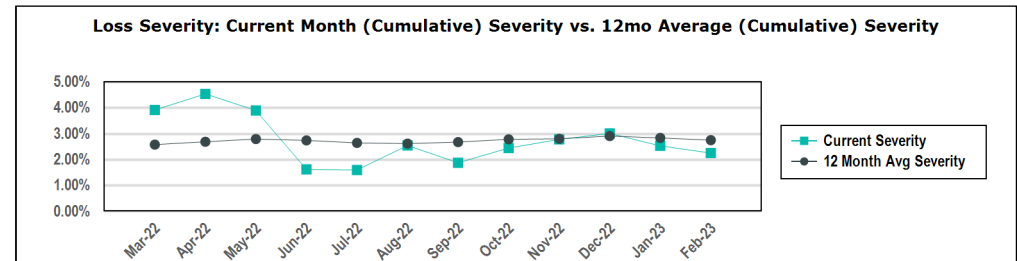
SDA

Current Month 0.082 %
3 Month Average 0.212 %
12 Month Average 0.224 %



Loss Severity

Current Month (Cumulative) 2.256 %
3 Month Average (Cumulative) 2.602 %
12 Month Average (Cumulative) 2.756 %



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 0.569 %
3 Month Average 0.692 %
12 Month Average 1.484 %

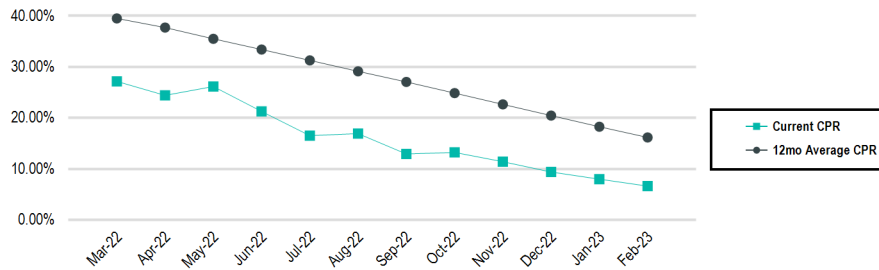
CPR

Current Month 6.614 %
3 Month Average 7.989 %
12 Month Average 16.159 %

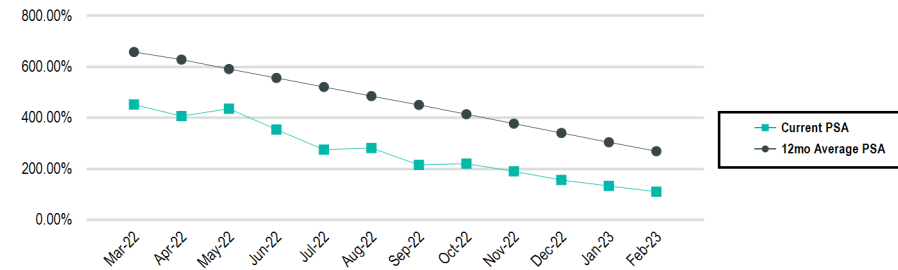
PSA

Current Month 110.235 %
3 Month Average 133.143 %
12 Month Average 269.322 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.559 %
3 Month Average 0.643 %
12 Month Average 1.396 %

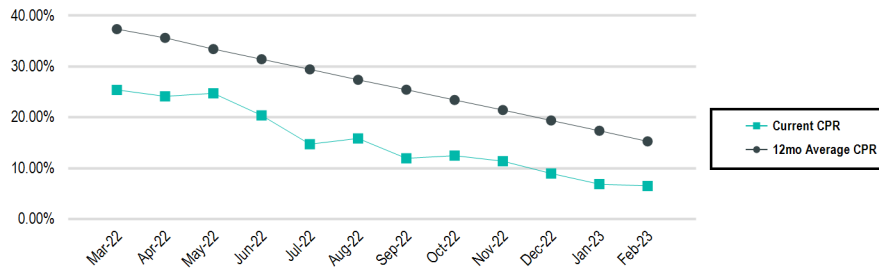
CPR

Current Month 6.507 %
3 Month Average 7.447 %
12 Month Average 15.280 %

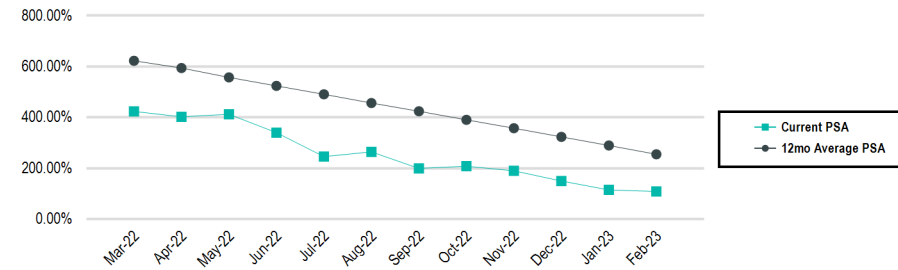
PSA

Current Month 108.443 %
3 Month Average 124.109 %
12 Month Average 254.672 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Group 2

SMM

Current Month	0.587 %
3 Month Average	0.783 %
12 Month Average	1.647 %

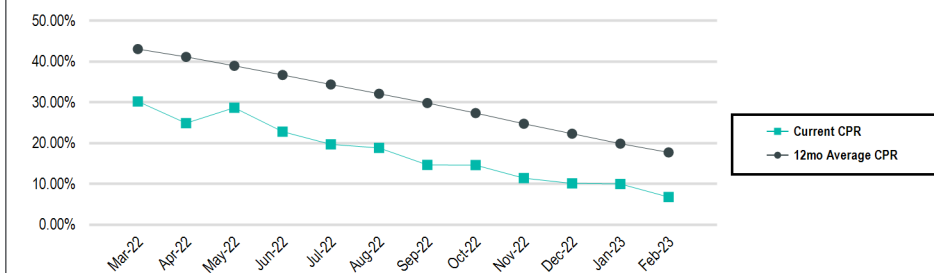
CPR

Current Month	6.816 %
3 Month Average	8.995 %
12 Month Average	17.758 %

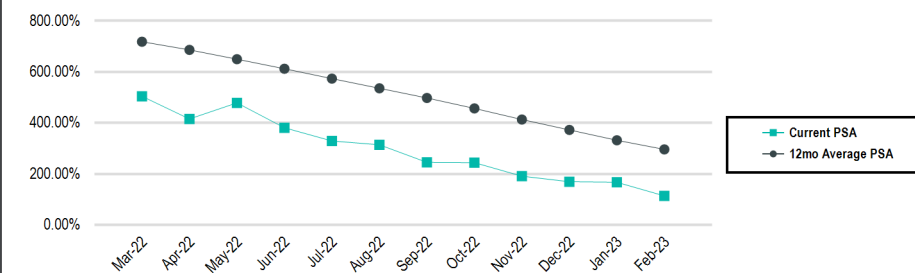
PSA

Current Month	113.606 %
3 Month Average	149.909 %
12 Month Average	295.969 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Feb-2023
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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
188	35,126,214.84

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

Distribution Date: 27-Feb-2023
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C07), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

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>