

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-Dec-2022
 19-Dec-2022 2:27:46 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		11/30/2022	0.00000 %	3,930,949,901.57	0.00	38,276,800.56	0.00	3,892,673,101.00	38,276,800.56	0.00
1M-1	30711XUS1	12/23/2022	4.66614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	12/23/2022	6.41614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	12/23/2022	6.41614 %	24,493,905.06	139,694.51	1,422,140.85	0.00	23,071,764.21	1,561,835.36	0.00
1M-BH		11/30/2022	0.00000 %	43,652,850.76	0.00	2,534,528.58	0.00	41,118,322.18	2,534,528.58	0.00
1M-2C	30711XUV4	12/23/2022	6.41614 %	51,159,561.03	291,775.03	0.00	0.00	51,159,561.03	291,775.03	0.00
1M-CH		11/30/2022	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	12/23/2022	6.41614 %	75,653,466.09	431,469.54	1,422,140.85	0.00	74,231,325.24	1,853,610.39	0.00
1M-2H		11/30/2022	0.00000 %	134,828,689.73	0.00	2,534,528.58	0.00	132,294,161.15	2,534,528.58	0.00
1B-1	30711XUW2	12/23/2022	8.01614 %	97,984,000.00	698,180.85	0.00	0.00	97,984,000.00	698,180.85	0.00
1B-1H		11/30/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		11/30/2022	0.00000 %	102,399,028.94	0.00	0.00	205,428.39	102,193,600.55	0.00	947,993.45
1A-I1	30711XUY8	12/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	12/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	12/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	12/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	12/23/2022	1.80000 %	0.00	39,190.25	0.00	0.00	0.00	39,190.25	0.00
1B-I2	30711XVJ0	12/23/2022	1.40000 %	0.00	30,481.30	0.00	0.00	0.00	30,481.30	0.00
1B-I3	30711XVL5	12/23/2022	1.00000 %	0.00	21,772.36	0.00	0.00	0.00	21,772.36	0.00
1B-I4	30711XVN1	12/23/2022	0.60000 %	0.00	13,063.42	0.00	0.00	0.00	13,063.42	0.00
1C-I1	30711XVQ4	12/23/2022	1.80000 %	0.00	81,855.30	0.00	0.00	0.00	81,855.30	0.00
1C-I2	30711XVS0	12/23/2022	1.40000 %	0.00	63,665.23	0.00	0.00	0.00	63,665.23	0.00
1C-I3	30711XVU5	12/23/2022	1.00000 %	0.00	45,475.17	0.00	0.00	0.00	45,475.17	0.00
1C-I4	30711XVW1	12/23/2022	0.60000 %	0.00	27,285.10	0.00	0.00	0.00	27,285.10	0.00
1E-A1	30711XUZ5	12/23/2022	4.61614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	12/23/2022	5.01614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	12/23/2022	5.41614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	12/23/2022	5.81614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	12/23/2022	4.61614 %	24,493,905.06	100,504.26	1,422,140.85	0.00	23,071,764.21	1,522,645.11	0.00

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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	12/23/2022	5.01614 %	24,493,905.06	109,213.21	1,422,140.85	0.00	23,071,764.21	1,531,354.06	0.00
1E-B3	30711XVM3	12/23/2022	5.41614 %	24,493,905.06	117,922.15	1,422,140.85	0.00	23,071,764.21	1,540,063.00	0.00
1E-B4	30711XVP6	12/23/2022	5.81614 %	24,493,905.06	126,631.09	1,422,140.85	0.00	23,071,764.21	1,548,771.94	0.00
1E-C1	30711XVR2	12/23/2022	4.61614 %	51,159,561.03	209,919.73	0.00	0.00	51,159,561.03	209,919.73	0.00
1E-C2	30711XVT8	12/23/2022	5.01614 %	51,159,561.03	228,109.80	0.00	0.00	51,159,561.03	228,109.80	0.00
1E-C3	30711XVV3	12/23/2022	5.41614 %	51,159,561.03	246,299.86	0.00	0.00	51,159,561.03	246,299.86	0.00
1E-C4	30711XVX9	12/23/2022	5.81614 %	51,159,561.03	264,489.93	0.00	0.00	51,159,561.03	264,489.93	0.00
1E-D1	30711XVY7	12/23/2022	4.61614 %	24,493,905.06	100,504.26	1,422,140.85	0.00	23,071,764.21	1,522,645.11	0.00
1E-D2	30711XVZ4	12/23/2022	5.01614 %	24,493,905.06	109,213.21	1,422,140.85	0.00	23,071,764.21	1,531,354.06	0.00
1E-D3	30711XWA8	12/23/2022	5.41614 %	24,493,905.06	117,922.15	1,422,140.85	0.00	23,071,764.21	1,540,063.00	0.00
1E-D4	30711XWB6	12/23/2022	5.81614 %	24,493,905.06	126,631.09	1,422,140.85	0.00	23,071,764.21	1,548,771.94	0.00
1E-D5	30711XWC4	12/23/2022	6.41614 %	24,493,905.06	139,694.51	1,422,140.85	0.00	23,071,764.21	1,561,835.36	0.00
1E-F1	30711XWD2	12/23/2022	4.61614 %	75,653,466.09	310,423.99	1,422,140.85	0.00	74,231,325.24	1,732,564.84	0.00
1E-F2	30711XWE0	12/23/2022	5.01614 %	75,653,466.09	337,323.00	1,422,140.85	0.00	74,231,325.24	1,759,463.85	0.00
1E-F3	30711XWF7	12/23/2022	5.41614 %	75,653,466.09	364,222.01	1,422,140.85	0.00	74,231,325.24	1,786,362.86	0.00
1E-F4	30711XWG5	12/23/2022	5.81614 %	75,653,466.09	391,121.02	1,422,140.85	0.00	74,231,325.24	1,813,261.87	0.00
1E-F5	30711XWH3	12/23/2022	6.41614 %	75,653,466.09	431,469.54	1,422,140.85	0.00	74,231,325.24	1,853,610.39	0.00
1X-1	30711XWJ9	12/23/2022	1.80000 %	0.00	39,190.25	0.00	0.00	0.00	39,190.25	0.00
1X-2	30711XWK6	12/23/2022	1.40000 %	0.00	30,481.30	0.00	0.00	0.00	30,481.30	0.00
1X-3	30711XWL4	12/23/2022	1.00000 %	0.00	21,772.36	0.00	0.00	0.00	21,772.36	0.00
1X-4	30711XWM2	12/23/2022	0.60000 %	0.00	13,063.42	0.00	0.00	0.00	13,063.42	0.00
1Y-1	30711XWN0	12/23/2022	1.80000 %	0.00	121,045.55	0.00	0.00	0.00	121,045.55	0.00
1Y-2	30711XWP5	12/23/2022	1.40000 %	0.00	94,146.54	0.00	0.00	0.00	94,146.54	0.00
1Y-3	30711XWQ3	12/23/2022	1.00000 %	0.00	67,247.53	0.00	0.00	0.00	67,247.53	0.00
1Y-4	30711XWR1	12/23/2022	0.60000 %	0.00	40,348.52	0.00	0.00	0.00	40,348.52	0.00
2A-H		11/30/2022	0.00000 %	2,026,714,878.14	0.00	21,692,717.61	0.00	2,005,022,160.53	21,692,717.61	0.00
2M-1	30711XWS9	12/23/2022	4.66614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	12/23/2022	6.51614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	12/23/2022	6.51614 %	46,432,425.96	11,931.14	127,603.30	0.00	1,932,287.03	139,534.44	0.00

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2M-BH		11/30/2022	0.00000 %	2,444,286.08	0.00	2,900,145.23	0.00	43,916,676.48	2,900,145.23	0.00
2M-2C	30711XWV2	12/23/2022	6.51614 %	101,332,000.00	26,037.98	0.00	0.00	4,495,410.33	26,037.98	0.00
2M-CH		11/30/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	12/23/2022	6.51614 %	147,764,425.96	37,969.12	127,603.30	0.00	6,427,697.36	165,572.42	0.00
2M-2H		11/30/2022	0.00000 %	7,778,584.08	0.00	2,900,145.23	0.00	146,087,564.15	2,900,145.23	0.00
2B-1	30711XWW0	12/23/2022	8.46614 %	63,333,000.00	476,609.82	0.00	0.00	63,333,000.00	476,609.82	0.00
2B-1H		11/30/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		11/30/2022	0.00000 %	66,229,605.71	0.00	0.00	47,904.09	66,181,701.62	0.00	484,735.38
2A-I1	30711XWY6	12/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	12/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	12/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	12/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	12/23/2022	1.80000 %	0.00	3,295.82	0.00	0.00	0.00	3,295.82	0.00
2B-I2	30711XXH2	12/23/2022	1.40000 %	0.00	2,563.42	0.00	0.00	0.00	2,563.42	0.00
2B-I3	30711XXK5	12/23/2022	1.00000 %	0.00	1,831.01	0.00	0.00	0.00	1,831.01	0.00
2B-I4	30711XXM1	12/23/2022	0.60000 %	0.00	1,098.61	0.00	0.00	0.00	1,098.61	0.00
2C-I1	30711XXP4	12/23/2022	1.80000 %	0.00	7,192.66	0.00	0.00	0.00	7,192.66	0.00
2C-I2	30711XXR0	12/23/2022	1.40000 %	0.00	5,594.29	0.00	0.00	0.00	5,594.29	0.00
2C-I3	30711XXT6	12/23/2022	1.00000 %	0.00	3,995.92	0.00	0.00	0.00	3,995.92	0.00
2C-I4	30711XXV1	12/23/2022	0.60000 %	0.00	2,397.55	0.00	0.00	0.00	2,397.55	0.00
2E-A1	30711XWZ3	12/23/2022	4.71614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	12/23/2022	5.11614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	12/23/2022	5.51614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	12/23/2022	5.91614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	12/23/2022	4.71614 %	46,432,425.96	8,635.32	127,603.30	0.00	1,932,287.03	136,238.62	0.00
2E-B2	30711XXJ8	12/23/2022	5.11614 %	46,432,425.96	9,367.72	127,603.30	0.00	1,932,287.03	136,971.02	0.00
2E-B3	30711XXL3	12/23/2022	5.51614 %	46,432,425.96	10,100.13	127,603.30	0.00	1,932,287.03	137,703.43	0.00
2E-B4	30711XXN9	12/23/2022	5.91614 %	46,432,425.96	10,832.53	127,603.30	0.00	1,932,287.03	138,435.83	0.00
2E-C1	30711XXQ2	12/23/2022	4.71614 %	101,332,000.00	18,845.32	0.00	0.00	4,495,410.33	18,845.32	0.00
2E-C2	30711XXS8	12/23/2022	5.11614 %	101,332,000.00	20,443.69	0.00	0.00	4,495,410.33	20,443.69	0.00
2E-C3	30711XXU3	12/23/2022	5.51614 %	101,332,000.00	22,042.06	0.00	0.00	4,495,410.33	22,042.06	0.00

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2E-C4	30711XXW9	12/23/2022	5.91614 %	101,332,000.00	23,640.42	0.00	0.00	4,495,410.33	23,640.42	0.00
2E-D1	30711XX7	12/23/2022	4.71614 %	46,432,425.96	8,635.32	127,603.30	0.00	1,932,287.03	136,238.62	0.00
2E-D2	30711XX5	12/23/2022	5.11614 %	46,432,425.96	9,367.72	127,603.30	0.00	1,932,287.03	136,971.02	0.00
2E-D3	30711XXZ2	12/23/2022	5.51614 %	46,432,425.96	10,100.13	127,603.30	0.00	1,932,287.03	137,703.43	0.00
2E-D4	30711XYA6	12/23/2022	5.91614 %	46,432,425.96	10,832.53	127,603.30	0.00	1,932,287.03	138,435.83	0.00
2E-D5	30711XYB4	12/23/2022	6.51614 %	46,432,425.96	11,931.14	127,603.30	0.00	1,932,287.03	139,534.44	0.00
2E-F1	30711XYC2	12/23/2022	4.71614 %	147,764,425.96	27,480.64	127,603.30	0.01	6,427,697.36	155,083.94	0.01
2E-F2	30711XYD0	12/23/2022	5.11614 %	147,764,425.96	29,811.41	127,603.30	0.01	6,427,697.36	157,414.71	0.01
2E-F3	30711XYE8	12/23/2022	5.51614 %	147,764,425.96	32,142.18	127,603.30	0.01	6,427,697.36	159,745.48	0.01
2E-F4	30711XYF5	12/23/2022	5.91614 %	147,764,425.96	34,472.96	127,603.30	0.01	6,427,697.36	162,076.26	0.01
2E-F5	30711XYG3	12/23/2022	6.51614 %	147,764,425.96	37,969.12	127,603.30	0.01	6,427,697.36	165,572.42	0.01
2X-1	30711XYH1	12/23/2022	1.80000 %	0.00	3,295.82	0.00	0.00	0.00	3,295.82	0.00
2X-2	30711XYJ7	12/23/2022	1.40000 %	0.00	2,563.42	0.00	0.00	0.00	2,563.42	0.00
2X-3	30711XYK4	12/23/2022	1.00000 %	0.00	1,831.01	0.00	0.00	0.00	1,831.01	0.00
2X-4	30711XYL2	12/23/2022	0.60000 %	0.00	1,098.61	0.00	0.00	0.00	1,098.61	0.00
2Y-1	30711XYM0	12/23/2022	1.80000 %	0.00	10,488.48	0.00	0.00	0.00	10,488.48	0.00
2Y-2	30711XYN8	12/23/2022	1.40000 %	0.00	8,157.71	0.00	0.00	0.00	8,157.71	0.00
2Y-3	30711XYP3	12/23/2022	1.00000 %	0.00	5,826.93	0.00	0.00	0.00	5,826.93	0.00
2Y-4	30711XYQ1	12/23/2022	0.60000 %	0.00	3,496.16	0.00	0.00	0.00	3,496.16	0.00
Totals				9,393,544,459.63	7,096,744.16	95,634,772.19	253,332.53	7,804,911,549.10	102,731,516.35	1,432,728.88

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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.

NOTE: Ending Balances for 2M-2/2M-2H were adjusted in the amount of \$141,209,125.29 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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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	3,930,949,901.57	7,790,256.26	30,486,544.30	0.00	0.00	38,276,800.56	3,892,673,101.00	0.19656802	38,276,800.56
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	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.45760969	1,422,140.85
1M-BH	89,854,570.52	43,652,850.76	528,127.49	2,006,401.10	0.00	0.00	2,534,528.58	41,118,322.18	0.45760969	2,534,528.58
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	75,653,466.09	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	74,231,325.24	0.48837826	1,422,140.85
1M-2H	270,884,980.00	134,828,689.73	528,127.49	2,006,401.10	0.00	0.00	2,534,528.58	132,294,161.15	0.48837762	2,534,528.58
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	102,399,028.94	0.00	0.00	0.00	205,428.39	205,428.39	102,193,600.55	0.99080882	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	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.45760969	1,422,140.85
1E-B2	50,417,997.48	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.45760969	1,422,140.85
1E-B3	50,417,997.48	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.45760969	1,422,140.85

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.45760969	1,422,140.85
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	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.22880485	1,422,140.85
1E-D2	100,835,994.97	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.22880485	1,422,140.85
1E-D3	100,835,994.97	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.22880485	1,422,140.85
1E-D4	100,835,994.97	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.22880485	1,422,140.85
1E-D5	100,835,994.97	24,493,905.06	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	23,071,764.21	0.22880485	1,422,140.85
1E-F1	101,577,558.52	75,653,466.09	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	74,231,325.24	0.73078470	1,422,140.85
1E-F2	101,577,558.52	75,653,466.09	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	74,231,325.24	0.73078470	1,422,140.85
1E-F3	101,577,558.52	75,653,466.09	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	74,231,325.24	0.73078470	1,422,140.85
1E-F4	101,577,558.52	75,653,466.09	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	74,231,325.24	0.73078470	1,422,140.85
1E-F5	101,577,558.52	75,653,466.09	296,335.85	1,125,805.01	0.00	0.00	1,422,140.85	74,231,325.24	0.73078470	1,422,140.85
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	2,026,714,878.14	3,727,759.68	17,964,957.93	0.00	0.00	21,692,717.61	2,005,022,160.53	0.15705189	21,692,717.61
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	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.42983552	127,603.30
2M-BH	102,170,887.67	2,444,286.08	508,170.27	2,391,974.96	0.00	0.00	2,900,145.23	43,916,676.48	0.42983552	2,900,145.23
2M-2C	4,495,410.33	101,332,000.00	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	5,334,298.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	147,764,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	6,427,697.36	0.47661184	127,603.30

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
 19-Dec-2022 2:27:47 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	7,778,584.08	508,170.27	2,391,974.96	0.00	0.00	2,900,145.23	146,087,564.15	0.47661184	2,900,145.23
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	66,229,605.71	0.00	0.00	0.00	47,904.09	47,904.09	66,181,701.62	0.99272894	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	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.42983552	127,603.30
2E-B2	4,495,410.33	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.42983552	127,603.30
2E-B3	4,495,410.33	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.42983552	127,603.30
2E-B4	4,495,410.33	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.42983552	127,603.30
2E-C1	4,495,410.33	101,332,000.00	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	101,332,000.00	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	101,332,000.00	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	101,332,000.00	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.21491776	127,603.30
2E-D2	8,990,820.67	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.21491776	127,603.30
2E-D3	8,990,820.67	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.21491776	127,603.30
2E-D4	8,990,820.67	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.21491776	127,603.30
2E-D5	8,990,820.67	46,432,425.96	22,358.95	105,244.35	0.00	0.00	127,603.30	1,932,287.03	0.21491776	127,603.30

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	147,764,425.96	22,358.95	105,244.35	0.00	0.01	127,603.31	6,427,697.36	0.71491776	127,603.30
2E-F2	8,990,820.67	147,764,425.96	22,358.95	105,244.35	0.00	0.01	127,603.31	6,427,697.36	0.71491776	127,603.30
2E-F3	8,990,820.67	147,764,425.96	22,358.95	105,244.35	0.00	0.01	127,603.31	6,427,697.36	0.71491776	127,603.30
2E-F4	8,990,820.67	147,764,425.96	22,358.95	105,244.35	0.00	0.01	127,603.31	6,427,697.36	0.71491776	127,603.30
2E-F5	8,990,820.67	147,764,425.96	22,358.95	105,244.35	0.00	0.01	127,603.31	6,427,697.36	0.71491776	127,603.30
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	9,393,544,459.63	18,689,728.26	76,945,044.11	0.00	253,332.53	95,888,104.72	7,804,911,549.10	0.21401855	95,634,772.19

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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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
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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	198.50088191	0.39338399	1.53947674	0.00000000	0.00000000	1.93286072	196.56802119	0.19656802	1.93286072
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	485.81669809	5.87758072	22.32942731	0.00000000	0.00000000	28.20700784	457.60969025	0.45760969	28.20700784
1M-BH	89,854,570.52	485.81669811	5.87758071	22.32942730	0.00000000	0.00000000	28.20700789	457.60969021	0.45760969	28.20700789
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	497.73472384	1.94963496	7.40682846	0.00000000	0.00000000	9.35646336	488.37826048	0.48837826	9.35646336
1M-2H	270,884,980.00	497.73409264	1.94963741	7.40683777	0.00000000	0.00000000	9.35647514	488.37761750	0.48837762	9.35647514
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	992.80052759	0.00000000	0.00000000	0.00000000	1.99171238	1.99171238	990.80881521	0.99080882	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	485.81669809	5.87758072	22.32942731	0.00000000	0.00000000	28.20700784	457.60969025	0.45760969	28.20700784
1E-B2	50,417,997.48	485.81669809	5.87758072	22.32942731	0.00000000	0.00000000	28.20700784	457.60969025	0.45760969	28.20700784
1E-B3	50,417,997.48	485.81669809	5.87758072	22.32942731	0.00000000	0.00000000	28.20700784	457.60969025	0.45760969	28.20700784

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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	485.81669809	5.87758072	22.32942731	0.00000000	0.00000000	28.20700784	457.60969025	0.45760969	28.20700784
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	242.90834902	2.93879036	11.16471366	0.00000000	0.00000000	14.10350392	228.80484510	0.22880485	14.10350392
1E-D2	100,835,994.97	242.90834902	2.93879036	11.16471366	0.00000000	0.00000000	14.10350392	228.80484510	0.22880485	14.10350392
1E-D3	100,835,994.97	242.90834902	2.93879036	11.16471366	0.00000000	0.00000000	14.10350392	228.80484510	0.22880485	14.10350392
1E-D4	100,835,994.97	242.90834902	2.93879036	11.16471366	0.00000000	0.00000000	14.10350392	228.80484510	0.22880485	14.10350392
1E-D5	100,835,994.97	242.90834902	2.93879036	11.16471366	0.00000000	0.00000000	14.10350392	228.80484510	0.22880485	14.10350392
1E-F1	101,577,558.52	744.78523792	2.91733582	11.08320604	0.00000000	0.00000000	14.00054176	730.78469616	0.73078470	14.00054176
1E-F2	101,577,558.52	744.78523792	2.91733582	11.08320604	0.00000000	0.00000000	14.00054176	730.78469616	0.73078470	14.00054176
1E-F3	101,577,558.52	744.78523792	2.91733582	11.08320604	0.00000000	0.00000000	14.00054176	730.78469616	0.73078470	14.00054176
1E-F4	101,577,558.52	744.78523792	2.91733582	11.08320604	0.00000000	0.00000000	14.00054176	730.78469616	0.73078470	14.00054176
1E-F5	101,577,558.52	744.78523792	2.91733582	11.08320604	0.00000000	0.00000000	14.00054176	730.78469616	0.73078470	14.00054176
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	158.75106060	0.29199263	1.40718172	0.00000000	0.00000000	1.69917435	157.05188625	0.15705189	1.69917435
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	10328.85155113	4.97372839	23.41151136	0.00000000	0.00000000	28.38523975	429.83551849	0.42983552	28.38523975
2M-BH	102,170,887.67	23.92350831	4.97372864	23.41151197	0.00000000	0.00000000	28.38524061	429.83551853	0.42983552	28.38524061
2M-2C	4,495,410.33	22541.21260606	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	52.20956891	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	10956.68804427	1.65790946	7.80383711	0.00000000	0.00000000	9.46174658	476.61183914	0.47661184	9.46174658

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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	25.37769241	1.65790955	7.80383732	0.00000000	0.00000000	9.46174687	476.61183952	0.47661184	9.46174687
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	993.44750808	0.00000000	0.00000000	0.00000000	0.71856383	0.71856383	992.72894425	0.99272894	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	10328.85155113	4.97372839	23.41151136	0.00000000	0.00000000	28.38523975	429.83551849	0.42983552	28.38523975
2E-B2	4,495,410.33	10328.85155113	4.97372839	23.41151136	0.00000000	0.00000000	28.38523975	429.83551849	0.42983552	28.38523975
2E-B3	4,495,410.33	10328.85155113	4.97372839	23.41151136	0.00000000	0.00000000	28.38523975	429.83551849	0.42983552	28.38523975
2E-B4	4,495,410.33	10328.85155113	4.97372839	23.41151136	0.00000000	0.00000000	28.38523975	429.83551849	0.42983552	28.38523975
2E-C1	4,495,410.33	22541.21260606	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	22541.21260606	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	22541.21260606	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	22541.21260606	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	5164.42576982	2.48686419	11.70575567	0.00000000	0.00000000	14.19261986	214.91775900	0.21491776	14.19261986
2E-D2	8,990,820.67	5164.42576982	2.48686419	11.70575567	0.00000000	0.00000000	14.19261986	214.91775900	0.21491776	14.19261986
2E-D3	8,990,820.67	5164.42576982	2.48686419	11.70575567	0.00000000	0.00000000	14.19261986	214.91775900	0.21491776	14.19261986
2E-D4	8,990,820.67	5164.42576982	2.48686419	11.70575567	0.00000000	0.00000000	14.19261986	214.91775900	0.21491776	14.19261986
2E-D5	8,990,820.67	5164.42576982	2.48686419	11.70575567	0.00000000	0.00000000	14.19261986	214.91775900	0.21491776	14.19261986

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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	16435.03206032	2.48686419	11.70575567	0.00000000	0.00000111	14.19262097	714.91775845	0.71491776	14.19261986
2E-F2	8,990,820.67	16435.03206032	2.48686419	11.70575567	0.00000000	0.00000111	14.19262097	714.91775845	0.71491776	14.19261986
2E-F3	8,990,820.67	16435.03206032	2.48686419	11.70575567	0.00000000	0.00000111	14.19262097	714.91775845	0.71491776	14.19261986
2E-F4	8,990,820.67	16435.03206032	2.48686419	11.70575567	0.00000000	0.00000111	14.19262097	714.91775845	0.71491776	14.19261986
2E-F5	8,990,820.67	16435.03206032	2.48686419	11.70575567	0.00000000	0.00000111	14.19262097	714.91775845	0.71491776	14.19261986
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 %	3,930,949,901.57	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,892,673,101.00
1M-1	N/A	N/A	4.66614 %	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	6.41614 %	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	11/25/22 - 12/26/22	32	6.41614 %	24,493,905.06	139,694.51	0.00	0.00	0.00	0.00	139,694.51	0.00	23,071,764.21
1M-BH	N/A	N/A	0.00000 %	43,652,850.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	41,118,322.18
1M-2C	11/25/22 - 12/26/22	32	6.41614 %	51,159,561.03	291,775.03	0.00	0.00	0.00	0.00	291,775.03	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	11/25/22 - 12/26/22	32	6.41614 %	75,653,466.09	431,469.54	0.00	0.00	0.00	0.00	431,469.54	0.00	74,231,325.24
1M-2H	N/A	N/A	0.00000 %	134,828,689.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,294,161.15
1B-1	11/25/22 - 12/26/22	32	8.01614 %	97,984,000.00	698,180.85	0.00	0.00	0.00	0.00	698,180.85	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 %	102,399,028.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,193,600.55
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	11/25/22 - 12/26/22	32	1.80000 %	24,493,905.06	39,190.25	0.00	0.00	0.00	0.00	39,190.25	0.00	23,071,764.21
1B-I2	11/25/22 - 12/26/22	32	1.40000 %	24,493,905.06	30,481.30	0.00	0.00	0.00	0.00	30,481.30	0.00	23,071,764.21
1B-I3	11/25/22 - 12/26/22	32	1.00000 %	24,493,905.06	21,772.36	0.00	0.00	0.00	0.00	21,772.36	0.00	23,071,764.21
1B-I4	11/25/22 - 12/26/22	32	0.60000 %	24,493,905.06	13,063.42	0.00	0.00	0.00	0.00	13,063.42	0.00	23,071,764.21
1C-I1	11/25/22 - 12/26/22	32	1.80000 %	51,159,561.03	81,855.30	0.00	0.00	0.00	0.00	81,855.30	0.00	51,159,561.03
1C-I2	11/25/22 - 12/26/22	32	1.40000 %	51,159,561.03	63,665.23	0.00	0.00	0.00	0.00	63,665.23	0.00	51,159,561.03
1C-I3	11/25/22 - 12/26/22	32	1.00000 %	51,159,561.03	45,475.17	0.00	0.00	0.00	0.00	45,475.17	0.00	51,159,561.03
1C-I4	11/25/22 - 12/26/22	32	0.60000 %	51,159,561.03	27,285.10	0.00	0.00	0.00	0.00	27,285.10	0.00	51,159,561.03
1E-A1	N/A	N/A	4.61614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.01614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.41614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.81614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	11/25/22 - 12/26/22	32	4.61614 %	24,493,905.06	100,504.26	0.00	0.00	0.00	0.00	100,504.26	0.00	23,071,764.21
1E-B2	11/25/22 - 12/26/22	32	5.01614 %	24,493,905.06	109,213.21	0.00	0.00	0.00	0.00	109,213.21	0.00	23,071,764.21

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
19-Dec-2022 2:27:47 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	11/25/22 - 12/26/22	32	5.41614 %	24,493,905.06	117,922.15	0.00	0.00	0.00	0.00	117,922.15	0.00	23,071,764.21
1E-B4	11/25/22 - 12/26/22	32	5.81614 %	24,493,905.06	126,631.09	0.00	0.00	0.00	0.00	126,631.09	0.00	23,071,764.21
1E-C1	11/25/22 - 12/26/22	32	4.61614 %	51,159,561.03	209,919.73	0.00	0.00	0.00	0.00	209,919.73	0.00	51,159,561.03
1E-C2	11/25/22 - 12/26/22	32	5.01614 %	51,159,561.03	228,109.80	0.00	0.00	0.00	0.00	228,109.80	0.00	51,159,561.03
1E-C3	11/25/22 - 12/26/22	32	5.41614 %	51,159,561.03	246,299.86	0.00	0.00	0.00	0.00	246,299.86	0.00	51,159,561.03
1E-C4	11/25/22 - 12/26/22	32	5.81614 %	51,159,561.03	264,489.93	0.00	0.00	0.00	0.00	264,489.93	0.00	51,159,561.03
1E-D1	11/25/22 - 12/26/22	32	4.61614 %	24,493,905.06	100,504.26	0.00	0.00	0.00	0.00	100,504.26	0.00	23,071,764.21
1E-D2	11/25/22 - 12/26/22	32	5.01614 %	24,493,905.06	109,213.21	0.00	0.00	0.00	0.00	109,213.21	0.00	23,071,764.21
1E-D3	11/25/22 - 12/26/22	32	5.41614 %	24,493,905.06	117,922.15	0.00	0.00	0.00	0.00	117,922.15	0.00	23,071,764.21
1E-D4	11/25/22 - 12/26/22	32	5.81614 %	24,493,905.06	126,631.09	0.00	0.00	0.00	0.00	126,631.09	0.00	23,071,764.21
1E-D5	11/25/22 - 12/26/22	32	6.41614 %	24,493,905.06	139,694.51	0.00	0.00	0.00	0.00	139,694.51	0.00	23,071,764.21
1E-F1	11/25/22 - 12/26/22	32	4.61614 %	75,653,466.09	310,423.99	0.00	0.00	0.00	0.00	310,423.99	0.00	74,231,325.24
1E-F2	11/25/22 - 12/26/22	32	5.01614 %	75,653,466.09	337,323.00	0.00	0.00	0.00	0.00	337,323.00	0.00	74,231,325.24
1E-F3	11/25/22 - 12/26/22	32	5.41614 %	75,653,466.09	364,222.01	0.00	0.00	0.00	0.00	364,222.01	0.00	74,231,325.24
1E-F4	11/25/22 - 12/26/22	32	5.81614 %	75,653,466.09	391,121.02	0.00	0.00	0.00	0.00	391,121.02	0.00	74,231,325.24
1E-F5	11/25/22 - 12/26/22	32	6.41614 %	75,653,466.09	431,469.54	0.00	0.00	0.00	0.00	431,469.54	0.00	74,231,325.24
1X-1	11/25/22 - 12/26/22	32	1.80000 %	24,493,905.06	39,190.25	0.00	0.00	0.00	0.00	39,190.25	0.00	23,071,764.21
1X-2	11/25/22 - 12/26/22	32	1.40000 %	24,493,905.06	30,481.30	0.00	0.00	0.00	0.00	30,481.30	0.00	23,071,764.21
1X-3	11/25/22 - 12/26/22	32	1.00000 %	24,493,905.06	21,772.36	0.00	0.00	0.00	0.00	21,772.36	0.00	23,071,764.21
1X-4	11/25/22 - 12/26/22	32	0.60000 %	24,493,905.06	13,063.42	0.00	0.00	0.00	0.00	13,063.42	0.00	23,071,764.21
1Y-1	11/25/22 - 12/26/22	32	1.80000 %	75,653,466.10	121,045.55	0.00	0.00	0.00	0.00	121,045.55	0.00	74,231,325.25
1Y-2	11/25/22 - 12/26/22	32	1.40000 %	75,653,466.10	94,146.54	0.00	0.00	0.00	0.00	94,146.54	0.00	74,231,325.25
1Y-3	11/25/22 - 12/26/22	32	1.00000 %	75,653,466.10	67,247.53	0.00	0.00	0.00	0.00	67,247.53	0.00	74,231,325.25
1Y-4	11/25/22 - 12/26/22	32	0.60000 %	75,653,466.10	40,348.52	0.00	0.00	0.00	0.00	40,348.52	0.00	74,231,325.25
2A-H	N/A	N/A	0.00000 %	2,026,714,878.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,005,022,160.53
2M-1	N/A	N/A	4.66614 %	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	6.51614 %	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	11/25/22 - 12/26/22	32	6.51614 %	46,432,425.96	11,931.14	0.00	0.00	0.00	0.00	11,931.14	0.00	1,932,287.03
2M-BH	N/A	N/A	0.00000 %	2,444,286.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	43,916,676.48
2M-2C	11/25/22 - 12/26/22	32	6.51614 %	101,332,000.00	26,037.98	0.00	0.00	0.00	0.00	26,037.98	0.00	4,495,410.33

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
19-Dec-2022 2:27:47 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	11/25/22 - 12/26/22	32	6.51614 %	147,764,425.96	37,969.12	0.00	0.00	0.00	0.00	37,969.12	0.00	6,427,697.36
2M-2H	N/A	N/A	0.00000 %	7,778,584.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	146,087,564.15
2B-1	11/25/22 - 12/26/22	32	8.46614 %	63,333,000.00	476,609.82	0.00	0.00	0.00	0.00	476,609.82	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 %	66,229,605.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,181,701.62
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	11/25/22 - 12/26/22	32	1.80000 %	2,059,890.33	3,295.82	0.00	0.00	0.00	0.00	3,295.82	0.00	1,932,287.03
2B-I2	11/25/22 - 12/26/22	32	1.40000 %	2,059,890.33	2,563.42	0.00	0.00	0.00	0.00	2,563.42	0.00	1,932,287.03
2B-I3	11/25/22 - 12/26/22	32	1.00000 %	2,059,890.33	1,831.01	0.00	0.00	0.00	0.00	1,831.01	0.00	1,932,287.03
2B-I4	11/25/22 - 12/26/22	32	0.60000 %	2,059,890.33	1,098.61	0.00	0.00	0.00	0.00	1,098.61	0.00	1,932,287.03
2C-I1	11/25/22 - 12/26/22	32	1.80000 %	4,495,410.33	7,192.66	0.00	0.00	0.00	0.00	7,192.66	0.00	4,495,410.33
2C-I2	11/25/22 - 12/26/22	32	1.40000 %	4,495,410.33	5,594.29	0.00	0.00	0.00	0.00	5,594.29	0.00	4,495,410.33
2C-I3	11/25/22 - 12/26/22	32	1.00000 %	4,495,410.33	3,995.92	0.00	0.00	0.00	0.00	3,995.92	0.00	4,495,410.33
2C-I4	11/25/22 - 12/26/22	32	0.60000 %	4,495,410.33	2,397.55	0.00	0.00	0.00	0.00	2,397.55	0.00	4,495,410.33
2E-A1	N/A	N/A	4.71614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.11614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.51614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.91614 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	11/25/22 - 12/26/22	32	4.71614 %	46,432,425.96	8,635.32	0.00	0.00	0.00	0.00	8,635.32	0.00	1,932,287.03
2E-B2	11/25/22 - 12/26/22	32	5.11614 %	46,432,425.96	9,367.72	0.00	0.00	0.00	0.00	9,367.72	0.00	1,932,287.03
2E-B3	11/25/22 - 12/26/22	32	5.51614 %	46,432,425.96	10,100.13	0.00	0.00	0.00	0.00	10,100.13	0.00	1,932,287.03
2E-B4	11/25/22 - 12/26/22	32	5.91614 %	46,432,425.96	10,832.53	0.00	0.00	0.00	0.00	10,832.53	0.00	1,932,287.03
2E-C1	11/25/22 - 12/26/22	32	4.71614 %	101,332,000.00	18,845.32	0.00	0.00	0.00	0.00	18,845.32	0.00	4,495,410.33
2E-C2	11/25/22 - 12/26/22	32	5.11614 %	101,332,000.00	20,443.69	0.00	0.00	0.00	0.00	20,443.69	0.00	4,495,410.33
2E-C3	11/25/22 - 12/26/22	32	5.51614 %	101,332,000.00	22,042.06	0.00	0.00	0.00	0.00	22,042.06	0.00	4,495,410.33
2E-C4	11/25/22 - 12/26/22	32	5.91614 %	101,332,000.00	23,640.42	0.00	0.00	0.00	0.00	23,640.42	0.00	4,495,410.33
2E-D1	11/25/22 - 12/26/22	32	4.71614 %	46,432,425.96	8,635.32	0.00	0.00	0.00	0.00	8,635.32	0.00	1,932,287.03
2E-D2	11/25/22 - 12/26/22	32	5.11614 %	46,432,425.96	9,367.72	0.00	0.00	0.00	0.00	9,367.72	0.00	1,932,287.03

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
19-Dec-2022 2:27:47 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	11/25/22 - 12/26/22	32	5.51614 %	46,432,425.96	10,100.13	0.00	0.00	0.00	0.00	10,100.13	0.00	1,932,287.03
2E-D4	11/25/22 - 12/26/22	32	5.91614 %	46,432,425.96	10,832.53	0.00	0.00	0.00	0.00	10,832.53	0.00	1,932,287.03
2E-D5	11/25/22 - 12/26/22	32	6.51614 %	46,432,425.96	11,931.14	0.00	0.00	0.00	0.00	11,931.14	0.00	1,932,287.03
2E-F1	11/25/22 - 12/26/22	32	4.71614 %	147,764,425.96	27,480.64	0.00	0.00	0.00	0.00	27,480.64	0.00	6,427,697.36
2E-F2	11/25/22 - 12/26/22	32	5.11614 %	147,764,425.96	29,811.41	0.00	0.00	0.00	0.00	29,811.41	0.00	6,427,697.36
2E-F3	11/25/22 - 12/26/22	32	5.51614 %	147,764,425.96	32,142.18	0.00	0.00	0.00	0.00	32,142.18	0.00	6,427,697.36
2E-F4	11/25/22 - 12/26/22	32	5.91614 %	147,764,425.96	34,472.96	0.00	0.00	0.00	0.00	34,472.96	0.00	6,427,697.36
2E-F5	11/25/22 - 12/26/22	32	6.51614 %	147,764,425.96	37,969.12	0.00	0.00	0.00	0.00	37,969.12	0.00	6,427,697.36
2X-1	11/25/22 - 12/26/22	32	1.80000 %	2,059,890.34	3,295.82	0.00	0.00	0.00	0.00	3,295.82	0.00	1,932,287.03
2X-2	11/25/22 - 12/26/22	32	1.40000 %	2,059,890.34	2,563.42	0.00	0.00	0.00	0.00	2,563.42	0.00	1,932,287.03
2X-3	11/25/22 - 12/26/22	32	1.00000 %	2,059,890.34	1,831.01	0.00	0.00	0.00	0.00	1,831.01	0.00	1,932,287.03
2X-4	11/25/22 - 12/26/22	32	0.60000 %	2,059,890.34	1,098.61	0.00	0.00	0.00	0.00	1,098.61	0.00	1,932,287.03
2Y-1	11/25/22 - 12/26/22	32	1.80000 %	6,555,300.67	10,488.48	0.00	0.00	0.00	0.00	10,488.48	0.00	6,427,697.37
2Y-2	11/25/22 - 12/26/22	32	1.40000 %	6,555,300.67	8,157.71	0.00	0.00	0.00	0.00	8,157.71	0.00	6,427,697.37
2Y-3	11/25/22 - 12/26/22	32	1.00000 %	6,555,300.67	5,826.93	0.00	0.00	0.00	0.00	5,826.93	0.00	6,427,697.37
2Y-4	11/25/22 - 12/26/22	32	0.60000 %	6,555,300.67	3,496.16	0.00	0.00	0.00	0.00	3,496.16	0.00	6,427,697.37
Totals					7,096,744.16	0.00	0.00	0.00	0.00	7,096,744.16	0.00	

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
19-Dec-2022 2:27:48 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	198.50088191	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	196.56802119
1M-1	186,170,000.00	4.66614 %	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	6.41614 %	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	6.41614 %	485.81669809	2.77072706	0.00000000	0.00000000	0.00000000	0.00000000	2.77072706	0.00000000	457.60969025
1M-BH	89,854,570.52	0.00000 %	485.81669811	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	457.60969021
1M-2C	51,159,561.03	6.41614 %	1000.00000000	5.70323560	0.00000000	0.00000000	0.00000000	0.00000000	5.70323560	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	6.41614 %	497.73472384	2.83869839	0.00000000	0.00000000	0.00000000	0.00000000	2.83869839	0.00000000	488.37826048
1M-2H	270,884,980.00	0.00000 %	497.73409264	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	488.37761750
1B-1	97,984,000.00	8.01614 %	1000.00000000	7.12545773	0.00000000	0.00000000	0.00000000	0.00000000	7.12545773	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	992.80052759	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.80881521
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 %	485.81669809	0.77730675	0.00000000	0.00000000	0.00000000	0.00000000	0.77730675	0.00000000	457.60969025
1B-I2	0.00	1.40000 %	485.81669809	0.60457181	0.00000000	0.00000000	0.00000000	0.00000000	0.60457181	0.00000000	457.60969025
1B-I3	0.00	1.00000 %	485.81669809	0.43183706	0.00000000	0.00000000	0.00000000	0.00000000	0.43183706	0.00000000	457.60969025
1B-I4	0.00	0.60000 %	485.81669809	0.25910232	0.00000000	0.00000000	0.00000000	0.00000000	0.25910232	0.00000000	457.60969025
1C-I1	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444442	0.00000000	0.00000000	0.00000000	0.00000000	1.24444442	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888898	0.00000000	0.00000000	0.00000000	0.00000000	0.88888898	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
1E-A1	50,417,997.48	4.61614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	5.01614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	5.41614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	5.81614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	4.61614 %	485.81669809	1.99342031	0.00000000	0.00000000	0.00000000	0.00000000	1.99342031	0.00000000	457.60969025
1E-B2	50,417,997.48	5.01614 %	485.81669809	2.16615525	0.00000000	0.00000000	0.00000000	0.00000000	2.16615525	0.00000000	457.60969025
1E-B3	50,417,997.48	5.41614 %	485.81669809	2.33889000	0.00000000	0.00000000	0.00000000	0.00000000	2.33889000	0.00000000	457.60969025
1E-B4	50,417,997.48	5.81614 %	485.81669809	2.51162474	0.00000000	0.00000000	0.00000000	0.00000000	2.51162474	0.00000000	457.60969025
1E-C1	51,159,561.03	4.61614 %	1000.00000000	4.10323556	0.00000000	0.00000000	0.00000000	0.00000000	4.10323556	0.00000000	1000.00000000
1E-C2	51,159,561.03	5.01614 %	1000.00000000	4.45879119	0.00000000	0.00000000	0.00000000	0.00000000	4.45879119	0.00000000	1000.00000000
1E-C3	51,159,561.03	5.41614 %	1000.00000000	4.81434663	0.00000000	0.00000000	0.00000000	0.00000000	4.81434663	0.00000000	1000.00000000
1E-C4	51,159,561.03	5.81614 %	1000.00000000	5.16990226	0.00000000	0.00000000	0.00000000	0.00000000	5.16990226	0.00000000	1000.00000000
1E-D1	100,835,994.97	4.61614 %	242.90834902	0.99671015	0.00000000	0.00000000	0.00000000	0.00000000	0.99671015	0.00000000	228.80484510
1E-D2	100,835,994.97	5.01614 %	242.90834902	1.08307763	0.00000000	0.00000000	0.00000000	0.00000000	1.08307763	0.00000000	228.80484510
1E-D3	100,835,994.97	5.41614 %	242.90834902	1.16944500	0.00000000	0.00000000	0.00000000	0.00000000	1.16944500	0.00000000	228.80484510
1E-D4	100,835,994.97	5.81614 %	242.90834902	1.25581237	0.00000000	0.00000000	0.00000000	0.00000000	1.25581237	0.00000000	228.80484510
1E-D5	100,835,994.97	6.41614 %	242.90834902	1.38536353	0.00000000	0.00000000	0.00000000	0.00000000	1.38536353	0.00000000	228.80484510
1E-F1	101,577,558.52	4.61614 %	744.78523792	3.05602925	0.00000000	0.00000000	0.00000000	0.00000000	3.05602925	0.00000000	730.78469616
1E-F2	101,577,558.52	5.01614 %	744.78523792	3.32084178	0.00000000	0.00000000	0.00000000	0.00000000	3.32084178	0.00000000	730.78469616
1E-F3	101,577,558.52	5.41614 %	744.78523792	3.58565431	0.00000000	0.00000000	0.00000000	0.00000000	3.58565431	0.00000000	730.78469616
1E-F4	101,577,558.52	5.81614 %	744.78523792	3.85046683	0.00000000	0.00000000	0.00000000	0.00000000	3.85046683	0.00000000	730.78469616
1E-F5	101,577,558.52	6.41614 %	744.78523792	4.24768567	0.00000000	0.00000000	0.00000000	0.00000000	4.24768567	0.00000000	730.78469616
1X-1	0.00	1.80000 %	242.90834902	0.38865338	0.00000000	0.00000000	0.00000000	0.00000000	0.38865338	0.00000000	228.80484510
1X-2	0.00	1.40000 %	242.90834902	0.30228591	0.00000000	0.00000000	0.00000000	0.00000000	0.30228591	0.00000000	228.80484510
1X-3	0.00	1.00000 %	242.90834902	0.21591853	0.00000000	0.00000000	0.00000000	0.00000000	0.21591853	0.00000000	228.80484510
1X-4	0.00	0.60000 %	242.90834902	0.12955116	0.00000000	0.00000000	0.00000000	0.00000000	0.12955116	0.00000000	228.80484510
1Y-1	0.00	1.80000 %	744.78523802	1.19165642	0.00000000	0.00000000	0.00000000	0.00000000	1.19165642	0.00000000	730.78469626
1Y-2	0.00	1.40000 %	744.78523802	0.92684390	0.00000000	0.00000000	0.00000000	0.00000000	0.92684390	0.00000000	730.78469626
1Y-3	0.00	1.00000 %	744.78523802	0.66203137	0.00000000	0.00000000	0.00000000	0.00000000	0.66203137	0.00000000	730.78469626
1Y-4	0.00	0.60000 %	744.78523802	0.39721884	0.00000000	0.00000000	0.00000000	0.00000000	0.39721884	0.00000000	730.78469626
2A-H	12,766,622,601.00	0.00000 %	158.75106060	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	157.05188625
2M-1	107,666,000.00	4.66614 %	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

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2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	6.51614 %	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	6.51614 %	10328.85155113	2.65407140	0.00000000	0.00000000	0.00000000	0.00000000	2.65407140	0.00000000	429.83551849
2M-BH	102,170,887.67	0.00000 %	23.92350831	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	429.83551853
2M-2C	4,495,410.33	6.51614 %	22541.21260606	5.79212532	0.00000000	0.00000000	0.00000000	0.00000000	5.79212532	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.00000 %	52.20956891	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	6.51614 %	10956.68804427	2.81539891	0.00000000	0.00000000	0.00000000	0.00000000	2.81539891	0.00000000	476.61183914
2M-2H	306,512,663.00	0.00000 %	25.37769241	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	476.61183952
2B-1	63,333,000.00	8.46614 %	1000.00000000	7.52545782	0.00000000	0.00000000	0.00000000	0.00000000	7.52545782	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 %	993.44750808	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.72894425
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 %	458.22075824	0.73315221	0.00000000	0.00000000	0.00000000	0.00000000	0.73315221	0.00000000	429.83551849
2B-I2	0.00	1.40000 %	458.22075824	0.57023048	0.00000000	0.00000000	0.00000000	0.00000000	0.57023048	0.00000000	429.83551849
2B-I3	0.00	1.00000 %	458.22075824	0.40730653	0.00000000	0.00000000	0.00000000	0.00000000	0.40730653	0.00000000	429.83551849
2B-I4	0.00	0.60000 %	458.22075824	0.24438481	0.00000000	0.00000000	0.00000000	0.00000000	0.24438481	0.00000000	429.83551849
2C-I1	0.00	1.80000 %	1000.00000000	1.60000077	0.00000000	0.00000000	0.00000000	0.00000000	1.60000077	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444480	0.00000000	0.00000000	0.00000000	0.00000000	1.24444480	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888882	0.00000000	0.00000000	0.00000000	0.00000000	0.88888882	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333285	0.00000000	0.00000000	0.00000000	0.00000000	0.53333285	0.00000000	1000.00000000
2E-A1	4,495,410.33	4.71614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	5.11614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	5.51614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	5.91614 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	4.71614 %	10328.85155113	1.92091920	0.00000000	0.00000000	0.00000000	0.00000000	1.92091920	0.00000000	429.83551849

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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	5.11614 %	10328.85155113	2.08384092	0.00000000	0.00000000	0.00000000	0.00000000	2.08384092	0.00000000	429.83551849
2E-B3	4,495,410.33	5.51614 %	10328.85155113	2.24676487	0.00000000	0.00000000	0.00000000	0.00000000	2.24676487	0.00000000	429.83551849
2E-B4	4,495,410.33	5.91614 %	10328.85155113	2.40968659	0.00000000	0.00000000	0.00000000	0.00000000	2.40968659	0.00000000	429.83551849
2E-C1	4,495,410.33	4.71614 %	22541.21260606	4.19212455	0.00000000	0.00000000	0.00000000	0.00000000	4.19212455	0.00000000	1000.00000000
2E-C2	4,495,410.33	5.11614 %	22541.21260606	4.54768052	0.00000000	0.00000000	0.00000000	0.00000000	4.54768052	0.00000000	1000.00000000
2E-C3	4,495,410.33	5.51614 %	22541.21260606	4.90323650	0.00000000	0.00000000	0.00000000	0.00000000	4.90323650	0.00000000	1000.00000000
2E-C4	4,495,410.33	5.91614 %	22541.21260606	5.25879025	0.00000000	0.00000000	0.00000000	0.00000000	5.25879025	0.00000000	1000.00000000
2E-D1	8,990,820.67	4.71614 %	5164.42576982	0.96045960	0.00000000	0.00000000	0.00000000	0.00000000	0.96045960	0.00000000	214.91775900
2E-D2	8,990,820.67	5.11614 %	5164.42576982	1.04192046	0.00000000	0.00000000	0.00000000	0.00000000	1.04192046	0.00000000	214.91775900
2E-D3	8,990,820.67	5.51614 %	5164.42576982	1.12338243	0.00000000	0.00000000	0.00000000	0.00000000	1.12338243	0.00000000	214.91775900
2E-D4	8,990,820.67	5.91614 %	5164.42576982	1.20484329	0.00000000	0.00000000	0.00000000	0.00000000	1.20484329	0.00000000	214.91775900
2E-D5	8,990,820.67	6.51614 %	5164.42576982	1.32703570	0.00000000	0.00000000	0.00000000	0.00000000	1.32703570	0.00000000	214.91775900
2E-F1	8,990,820.67	4.71614 %	16435.03206032	3.05652187	0.00000000	0.00000000	0.00000000	0.00000000	3.05652187	0.00000000	714.91775845
2E-F2	8,990,820.67	5.11614 %	16435.03206032	3.31576072	0.00000000	0.00000000	0.00000000	0.00000000	3.31576072	0.00000000	714.91775845
2E-F3	8,990,820.67	5.51614 %	16435.03206032	3.57499957	0.00000000	0.00000000	0.00000000	0.00000000	3.57499957	0.00000000	714.91775845
2E-F4	8,990,820.67	5.91614 %	16435.03206032	3.83423953	0.00000000	0.00000000	0.00000000	0.00000000	3.83423953	0.00000000	714.91775845
2E-F5	8,990,820.67	6.51614 %	16435.03206032	4.22309836	0.00000000	0.00000000	0.00000000	0.00000000	4.22309836	0.00000000	714.91775845
2X-1	0.00	1.80000 %	229.11037998	0.36657610	0.00000000	0.00000000	0.00000000	0.00000000	0.36657610	0.00000000	214.91775900
2X-2	0.00	1.40000 %	229.11037998	0.28511524	0.00000000	0.00000000	0.00000000	0.00000000	0.28511524	0.00000000	214.91775900
2X-3	0.00	1.00000 %	229.11037998	0.20365327	0.00000000	0.00000000	0.00000000	0.00000000	0.20365327	0.00000000	214.91775900
2X-4	0.00	0.60000 %	229.11037998	0.12219240	0.00000000	0.00000000	0.00000000	0.00000000	0.12219240	0.00000000	214.91775900
2Y-1	0.00	1.80000 %	729.11037942	1.16657649	0.00000000	0.00000000	0.00000000	0.00000000	1.16657649	0.00000000	714.91775956
2Y-2	0.00	1.40000 %	729.11037942	0.90733764	0.00000000	0.00000000	0.00000000	0.00000000	0.90733764	0.00000000	714.91775956
2Y-3	0.00	1.00000 %	729.11037942	0.64809768	0.00000000	0.00000000	0.00000000	0.00000000	0.64809768	0.00000000	714.91775956
2Y-4	0.00	0.60000 %	729.11037942	0.38885883	0.00000000	0.00000000	0.00000000	0.00000000	0.38885883	0.00000000	714.91775956

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	3,466,472.62
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(253,332.48)
Total Deposits	3,213,140.14
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	3,193,973.48
Total Withdrawals (Pool Distribution Amount)	3,213,140.14
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	4.016140%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	42,438,898.38
Total Principal Reduction Cumulative	16,323,785,051.73
Scheduled Principal Current	8,614,719.59
Scheduled Principal Cumulative	1,213,116,765.42
Unscheduled Principal Current	33,618,750.40
Unscheduled Principal Cumulative	15,109,720,292.12
Senior Reduction Amount	38,276,800.56
Subordinate Reduction Amount	3,956,669.43
Calculated Tranche Write-Down Amount	205,428.39
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	69,840.88
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	24,768,370.23
Total Principal Reduction Cumulative	11,042,901,752.01
Scheduled Principal Current	4,258,288.90
Scheduled Principal Cumulative	738,567,240.02
Unscheduled Principal Current	20,462,177.24
Unscheduled Principal Cumulative	10,303,850,274.89
Senior Reduction Amount	21,692,717.61
Subordinate Reduction Amount	3,027,748.53
Calculated Tranche Write-Down Amount	47,904.09
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	79,198.08
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	24940
Period Reference Pool Removal Loan Count	181
Period Ending Loan Count	24759
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,304,533,781.92
Period PIF Loan Count Current	177
PIF Loan Count Cumulative	63571
Period PIF Loan UPB Current	29,817,891.39
PIF Loan UPB Cumulative	14,654,857,309.59
Period Partial Prepayment Amount	3,008,075.63
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	1,096,128.67
Credit Event Amount Cumulative	6,811,047.39
Total Active Modified Loan Count	426
Total Active Modified Loan UPB	111,593,427.11
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	13555
Period Reference Pool Removal Loan Count	123
Period Ending Loan Count	13432
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,290,385,559.67
Period PIF Loan Count Current	120
PIF Loan Count Cumulative	42691
Period PIF Loan UPB Current	19,051,615.00
PIF Loan UPB Cumulative	10,121,467,679.05
Period Partial Prepayment Amount	1,057,353.71
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	466,168.88
Credit Event Amount Cumulative	16,078,378.88
Total Active Modified Loan Count	426
Total Active Modified Loan UPB	106,912,410.05
Structural Reporting	
Group 1	
Senior Percentage	90.429598%
Subordinate Percentage	9.570402%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.541258%
Subordinate Percentage	12.458742%
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 %	8.000000 %	8.080000 %
1M-2C	0.00	0.00	1.000000 %	4.730000 %	4.770000 %
1M-2	0.00	0.00	1.000000 %	4.730000 %	4.770000 %
1M-2H	0.00	0.00	1.000000 %	4.730000 %	4.770000 %
1B-1	0.00	0.00	0.500000 %	2.360000 %	2.370000 %
1B-1H	0.00	0.00	0.500000 %	2.360000 %	2.370000 %
1B-2H	205,428.39	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.460000 %	12.460000 %
2M-1	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-1H	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-2A	0.00	0.00	2.600000 %	12.460000 %	12.460000 %
2M-2B	0.00	0.00	1.800000 %	10.350000 %	10.460000 %
2M-2C	0.00	0.00	1.000000 %	5.740000 %	5.800000 %
2B-1	0.00	0.00	0.500000 %	2.860000 %	2.890000 %
2B-1H	0.00	0.00	0.500000 %	2.860000 %	2.890000 %
2B-2H	47,904.09	0.00	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	532	98,152,037.94	1.392998 %	1.488298 %
60 Days	148	29,538,311.88	0.387526 %	0.447895 %
90 Days	90	15,758,193.50	0.235658 %	0.238944 %
120 Days	45	9,382,540.32	0.117829 %	0.142269 %
150 Days	42	9,211,687.20	0.109974 %	0.139679 %
180+ Days	382	81,815,127.59	1.000236 %	1.240578 %
Totals	1239	243,857,898.43	3.244220 %	3.697663 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	285	54,578,569.49	1.151097 %	1.267932 %
60 Days	76	14,675,840.21	0.306959 %	0.340939 %
90 Days	52	9,112,707.50	0.210025 %	0.211700 %
120 Days	25	4,898,029.33	0.100973 %	0.113788 %
150 Days	20	4,274,510.77	0.080779 %	0.099303 %
180+ Days	202	43,587,013.64	0.815865 %	1.012584 %
Totals	660	131,126,670.94	2.665697 %	3.046246 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	247	43,573,468.45	1.838892 %	1.902451 %
60 Days	72	14,862,471.67	0.536033 %	0.648907 %
90 Days	38	6,645,486.00	0.282906 %	0.290147 %
120 Days	20	4,484,510.99	0.148898 %	0.195797 %
150 Days	22	4,937,176.43	0.163788 %	0.215561 %
180+ Days	180	38,228,113.95	1.340083 %	1.669069 %
Totals	579	112,731,227.49	4.310602 %	4.921932 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	212	58,941,814.88	69,840.88	0.118491
Group 2	277	74,583,043.30	79,198.08	0.106188

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805372	288,291.62	330.33	0.114582
Group 1	0044805914	456,744.96	713.66	0.156249
Group 1	0044806054	152,785.18	222.81	0.145832
Group 1	0044806072	159,245.14	199.06	0.125002
Group 1	0044806448	293,343.54	427.79	0.145832
Group 1	0044806688	394,670.57	418.51	0.106040
Group 1	0044806745	191,389.61	119.62	0.062501
Group 1	0044806911	288,432.93	60.09	0.020833
Group 1	0044806948	411,268.03	299.88	0.072916
Group 1	0044806960	172,376.90	89.78	0.052084
Group 1	0044807099	81,161.63	8.45	0.010411
Group 1	0044807295	229,180.37	286.48	0.125002
Group 1	0044807364	204,869.83	256.09	0.125001
Group 1	0044807768	284,368.07	355.46	0.125000
Group 1	0044808210	398,561.03	539.72	0.135417
Group 1	0044808465	368,860.75	76.85	0.020834
Group 1	0044808483	995,445.48	1,140.61	0.114583
Group 1	0044808487	234,144.33	268.29	0.114583
Group 1	0044809006	247,546.65	464.15	0.187500
Group 1	0044809764	153,434.58	79.91	0.052081
Group 1	0044809973	143,322.58	149.29	0.104164
Group 1	0044812046	418,383.23	261.49	0.062500
Group 1	0044812987	205,145.61	0.24	0.000117
Group 1	0044813124	402,349.60	712.49	0.177082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813191	562,463.23	878.85	0.156250
Group 1	0044813223	632,681.15	988.56	0.156249
Group 1	0044813232	116,913.05	39.07	0.033418
Group 1	0044813559	69,498.18	101.35	0.145831
Group 1	0044813561	182,614.35	50.31	0.027550
Group 1	0044814207	240,257.99	250.27	0.104167
Group 1	0044814635	164,437.96	7.58	0.004610
Group 1	0044814850	220,742.73	160.96	0.072917
Group 1	0044815627	180,469.44	150.39	0.083333
Group 1	0044815760	358,586.55	336.17	0.093749
Group 1	0044816052	293,861.87	306.11	0.104168
Group 1	0044816392	236,358.16	320.07	0.135417
Group 1	0044816534	390,015.69	162.51	0.041668
Group 1	0044817798	371,980.86	7.72	0.002075
Group 1	0044817836	323,622.20	134.84	0.041666
Group 1	0044818208	184,462.09	326.65	0.177082
Group 1	0044818277	239,357.00	398.93	0.166667
Group 1	0044818389	397,496.74	289.84	0.072916
Group 1	0044818457	249,993.07	312.49	0.124999
Group 1	0044818923	193,094.30	241.37	0.125001
Group 1	0044818961	415,665.57	389.69	0.093751
Group 1	0044819021	246,191.96	282.09	0.114581
Group 1	0044819057	338,142.92	457.90	0.135416
Group 1	0044819609	335,461.08	454.27	0.135417
Group 1	0044819660	522,387.31	435.32	0.083333
Group 1	0044819897	368,143.55	268.44	0.072917
Group 1	0044820223	72,221.88	157.99	0.218756
Group 1	0044820644	162,433.53	203.04	0.124999
Group 1	0044821330	135,390.80	112.83	0.083337
Group 1	0044821335	130,833.23	218.06	0.166670
Group 1	0044821589	196,549.95	327.58	0.166665
Group 1	0044822713	452,305.81	235.58	0.052084
Group 1	0044822792	466,612.83	777.69	0.166667
Group 1	0044822833	373,907.91	623.18	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824330	295,228.47	522.80	0.177083
Group 1	0044824735	242,654.94	176.94	0.072918
Group 1	0044824753	315,352.26	229.94	0.072915
Group 1	0044825421	308,661.08	321.52	0.104166
Group 1	0044826299	651,432.28	1,017.86	0.156250
Group 1	0044826309	400,637.78	417.33	0.104166
Group 1	0044826428	279,356.36	203.70	0.072918
Group 1	0044826791	149,408.04	280.14	0.187500
Group 1	0044827108	339,908.28	460.29	0.135416
Group 1	0044827171	206,164.66	171.80	0.083331
Group 1	0044827297	421,445.09	131.70	0.031250
Group 1	0044827499	659,387.36	892.92	0.135417
Group 1	0044827509	59,345.39	98.91	0.166668
Group 1	0044827806	161,024.64	117.41	0.072914
Group 1	0044827828	258,408.57	240.10	0.092915
Group 1	0044828502	171,667.55	268.23	0.156250
Group 1	0044828810	245,361.43	332.26	0.135417
Group 1	0044828911	319,825.50	499.73	0.156251
Group 1	0044828949	242,870.58	354.19	0.145835
Group 1	0044829078	355,479.70	555.44	0.156251
Group 1	0044829321	137,942.83	143.69	0.104166
Group 1	0044829512	201,259.07	230.61	0.114584
Group 1	0044829576	62,536.04	97.71	0.156246
Group 1	0044830027	336,892.33	118.71	0.035237
Group 1	0044830936	325,548.33	237.38	0.072917
Group 1	0044831220	97,441.37	25.57	0.026241
Group 1	0044831561	303,311.01	379.14	0.125000
Group 1	0044832141	319,314.07	199.57	0.062500
Group 1	0044832707	287,816.91	509.68	0.177085
Group 1	0044832889	156,941.32	245.22	0.156249
Group 1	0044834537	411,651.68	600.33	0.145834
Group 1	0044835751	115,493.09	156.40	0.135419
Group 1	0044836102	195,369.40	345.97	0.177085
Group 1	0044836184	65,459.59	122.74	0.187505

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044837128	226,837.49	307.18	0.135419
Group 1	0044837217	158,781.51	215.02	0.135419
Group 1	0044837378	216,742.56	382.01	0.176251
Group 1	0044838036	312,655.08	455.96	0.145835
Group 1	0044838535	300,385.17	62.58	0.020833
Group 1	0044838642	354,866.85	554.48	0.156250
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	153,719.93	116.83	0.076002
Group 1	0044839660	240,055.24	475.11	0.197917
Group 1	0044839829	72,903.94	122.17	0.167577
Group 1	0044839996	404,353.73	589.68	0.145833
Group 1	0044840174	413,296.95	688.83	0.166667
Group 1	0044840478	120,034.32	200.06	0.166669
Group 1	0044841406	270,479.21	309.92	0.114582
Group 1	0044841572	507,632.82	1,110.45	0.218751
Group 1	0044841818	126,102.12	170.76	0.135414
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842682	454,521.79	568.15	0.125000
Group 1	0044843227	114,650.20	179.14	0.156249
Group 1	0044843375	116,921.18	158.33	0.135416
Group 1	0044844111	411,080.85	642.31	0.156249
Group 1	0044844923	104,516.22	141.53	0.135414
Group 1	0044845082	78,557.37	98.20	0.125004
Group 1	0044845523	118,517.99	209.88	0.177087
Group 1	0044845586	317,344.17	661.13	0.208332
Group 1	0044845615	277,958.35	405.36	0.145835
Group 1	0044845787	395,117.09	821.56	0.207928
Group 1	0044847282	472,639.26	640.03	0.135416
Group 1	0044847386	585,718.86	442.49	0.075546
Group 1	0044848246	385,360.68	481.70	0.125000
Group 1	0044848808	198,956.55	373.04	0.187498
Group 1	0044849263	306,849.14	306.30	0.099821
Group 1	0044849348	99,230.02	103.36	0.104162
Group 1	0044849965	387,713.41	121.16	0.031250

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Modification Loss Detail

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Group 1	0044850019	485,286.63	277.02	0.057084
Group 1	0044850962	235,665.30	196.39	0.083334
Group 1	0044851303	115,700.56	180.78	0.156248
Group 1	0044851394	88,979.96	138.29	0.155417
Group 1	0044851511	237,101.57	172.45	0.072733
Group 1	0044851529	385,879.99	723.52	0.187499
Group 1	0044851626	108,503.81	191.24	0.176252
Group 1	0044851808	150,770.53	219.87	0.145831
Group 1	0044852769	275,848.79	344.81	0.125000
Group 1	0044852811	174,814.58	364.20	0.208335
Group 1	0044853089	120,772.54	110.29	0.091320
Group 1	0044853799	206,208.59	300.72	0.145833
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	304,453.23	536.60	0.176250
Group 1	0044854061	385,451.67	642.42	0.166667
Group 1	0044854381	106,241.78	154.94	0.145837
Group 1	0044854412	121,158.35	138.83	0.114586
Group 1	0044855303	137,569.67	42.99	0.031250
Group 1	0044855371	225,293.33	93.87	0.041666
Group 1	0044855740	255,413.08	399.08	0.156249
Group 1	0044856091	219,309.97	319.83	0.145835
Group 1	0044856837	114,285.58	11.90	0.010413
Group 1	0044857022	169,907.86	264.07	0.155420
Group 1	0044857956	258,748.38	296.48	0.114582
Group 1	0044858421	221,406.28	253.69	0.114581
Group 1	0044858907	169,028.42	228.89	0.135415
Group 1	0044859311	217,709.06	272.14	0.125002
Group 1	0044860921	383,797.42	319.83	0.083333
Group 1	0044861358	285,285.85	505.19	0.177082
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	238,071.24	223.19	0.093749
Group 1	0044862118	636,621.87	862.09	0.135416
Group 1	0044864798	174,846.13	109.28	0.062501
Group 1	0044866952	391,081.13	162.95	0.041667

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Modification Loss Detail

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Group 1	0044867497	273,905.15	285.32	0.104167
Group 1	0044867842	135,770.11	31.11	0.022914
Group 1	0044869452	102,344.70	170.57	0.166662
Group 1	0044869954	427,667.94	107.45	0.025125
Group 1	0044870081	402,452.63	83.84	0.020832
Group 1	0044871012	88,739.48	157.14	0.177080
Group 1	0044872567	442,898.12	507.49	0.114584
Group 1	0044872600	444,667.44	602.15	0.135416
Group 1	0044874465	485,954.10	755.25	0.155416
Group 1	0044874522	181,765.77	189.34	0.104167
Group 1	0044874903	157,246.48	294.84	0.187502
Group 1	0044875036	81,840.40	110.83	0.135422
Group 1	0044875467	524,567.05	710.35	0.135416
Group 1	0044875996	640,976.24	667.68	0.104166
Group 1	0044877109	259,602.55	459.71	0.177082
Group 1	0044877322	542,569.34	791.25	0.145834
Group 1	0044877340	172,729.16	149.97	0.086824
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	377,935.86	472.42	0.125000
Group 1	0044878458	193,194.09	324.37	0.167899
Group 1	0044879698	100,050.20	10.42	0.010415
Group 1	0044881228	335,950.40	592.11	0.176249
Group 1	0044881278	202,035.04	315.68	0.156250
Group 1	0044882773	901,096.60	1,501.83	0.166667
Group 1	0044883436	284,225.93	355.28	0.124999
Group 1	0044883504	135,855.59	99.06	0.072916
Group 1	0044884377	262,935.94	109.56	0.041668
Group 1	0044884394	344,589.30	538.42	0.156250
Group 1	0044884723	72,354.56	37.68	0.052077
Group 1	0044885516	136,669.16	249.70	0.182704
Group 1	0044886117	133,651.23	250.60	0.187503
Group 1	0044886172	194,432.88	324.05	0.166664
Group 1	0044886499	553,739.88	865.22	0.156250
Group 1	0044886650	335,455.78	419.32	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044887098	397,549.20	662.58	0.166666
Group 1	0044887309	414,807.63	648.14	0.156251
Group 1	0044887752	178,681.91	37.23	0.020836
Group 1	0044888343	161,961.36	33.74	0.020832
Group 1	0044888520	122,717.38	63.92	0.052087
Group 1	0044888626	441,623.72	414.02	0.093749
Group 1	0044890342	150,005.77	140.63	0.093750
Group 1	0044890890	279,889.69	262.40	0.093751
Group 1	0044890987	176,624.32	275.98	0.156253
Group 1	0044891053	236,600.77	197.17	0.083334
Group 1	0044891490	396,964.04	661.61	0.166667
Group 1	0044891943	92,974.00	145.27	0.156248
Group 1	0044893376	295,751.88	338.88	0.114583
Group 1	0044893553	272,696.97	255.65	0.093749
Group 1	0044893739	65,355.71	102.12	0.156253
Group 1	0044896338	633,841.60	792.30	0.125000
Group 1	0044896416	314,744.81	393.43	0.125000
Group 1	0044896786	602,924.32	879.26	0.145833
Group 2	0044747494	189,142.44	39.40	0.020831
Group 2	0044747820	288,842.33	178.22	0.061701
Group 2	0044748498	462,013.34	187.12	0.040501
Group 2	0044748506	267,225.06	111.34	0.041665
Group 2	0044748576	249,466.95	337.82	0.135417
Group 2	0044748760	125,664.81	196.35	0.156249
Group 2	0044748771	104,771.72	120.05	0.114582
Group 2	0044748804	271,321.73	339.15	0.124999
Group 2	0044748806	303,577.45	316.23	0.104168
Group 2	0044749167	387,590.67	524.86	0.135416
Group 2	0044749531	259,947.39	135.39	0.052084
Group 2	0044749583	272,055.50	283.39	0.104166
Group 2	0044749674	447,598.77	512.87	0.114583
Group 2	0044749678	307,637.27	192.27	0.062499
Group 2	0044749735	296,107.75	339.29	0.114583
Group 2	0044749811	390,856.63	529.29	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749868	366,789.65	420.28	0.114583
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750162	473,924.15	707.83	0.149355
Group 2	0044750426	194,277.03	61.98	0.031903
Group 2	0044750681	464,020.20	151.23	0.032591
Group 2	0044750687	358,301.69	597.17	0.166667
Group 2	0044750693	260,522.51	271.38	0.104168
Group 2	0044750776	308,324.61	445.09	0.144358
Group 2	0044750827	195,001.18	324.28	0.166296
Group 2	0044750829	192,066.56	340.12	0.177084
Group 2	0044751285	183,920.25	210.74	0.114582
Group 2	0044751437	361,111.03	526.62	0.145833
Group 2	0044751696	153,566.31	255.94	0.166664
Group 2	0044751748	150,215.56	295.45	0.196684
Group 2	0044751925	147,222.23	30.67	0.020832
Group 2	0044751958	407,082.10	254.43	0.062501
Group 2	0044752524	188,454.64	98.15	0.052081
Group 2	0044752585	166,248.25	291.40	0.175280
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752982	69,481.19	173.70	0.249996
Group 2	0044753109	69,315.35	92.65	0.133664
Group 2	0044753161	89,284.73	93.00	0.104161
Group 2	0044753298	132,779.02	235.13	0.177084
Group 2	0044753431	215,659.84	292.04	0.135417
Group 2	0044753433	335,619.42	454.48	0.135415
Group 2	0044753485	152,631.30	190.79	0.125001
Group 2	0044754347	309,626.25	225.77	0.072917
Group 2	0044754446	339,124.04	568.60	0.167667
Group 2	0044754904	164,802.50	274.67	0.166666
Group 2	0044755313	240,602.18	275.69	0.114583
Group 2	0044755505	644,153.98	805.19	0.125000
Group 2	0044756174	187,432.21	16.66	0.008889
Group 2	0044756304	71,241.38	22.26	0.031246
Group 2	0044756498	261,102.09	543.96	0.208332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756744	299,221.93	405.20	0.135418
Group 2	0044757058	308,088.58	642.31	0.208482
Group 2	0044757099	229,815.97	287.27	0.125000
Group 2	0044757100	376,096.17	391.77	0.104168
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044757684	247,369.67	360.75	0.145834
Group 2	0044758110	220,513.58	91.88	0.041666
Group 2	0044758112	167,580.28	77.91	0.046491
Group 2	0044758371	106,098.22	157.01	0.147986
Group 2	0044758489	139,246.15	246.58	0.177082
Group 2	0044758496	132,432.70	109.88	0.082970
Group 2	0044758625	200,082.17	375.15	0.187498
Group 2	0044758640	124,782.33	194.97	0.156248
Group 2	0044758660	180,901.20	75.38	0.041669
Group 2	0044758666	239,539.22	324.38	0.135418
Group 2	0044758724	196,168.28	107.90	0.055004
Group 2	0044758823	164,152.11	170.99	0.104166
Group 2	0044758955	586,796.49	794.62	0.135417
Group 2	0044759268	250,976.13	339.86	0.135415
Group 2	0044759277	363,250.67	567.58	0.156250
Group 2	0044759604	156,471.96	55.04	0.035176
Group 2	0044759749	320,090.47	500.14	0.156250
Group 2	0044759896	262,018.52	37.12	0.014167
Group 2	0044760451	120,611.38	100.51	0.083334
Group 2	0044760644	239,287.72	249.26	0.104167
Group 2	0044760650	96,490.39	90.46	0.093750
Group 2	0044760704	486,474.21	506.74	0.104166
Group 2	0044760774	270,954.36	282.24	0.104165
Group 2	0044760857	317,084.32	415.59	0.131066
Group 2	0044761328	145,123.60	136.05	0.093748
Group 2	0044761353	399,520.13	457.78	0.114582
Group 2	0044761419	387,468.50	645.78	0.166666
Group 2	0044761488	158,784.85	314.26	0.197916
Group 2	0044761489	173,812.07	116.86	0.067234

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761553	205,861.31	66.15	0.032133
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,040.01	43.57	0.051235
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	315,576.44	98.62	0.031251
Group 2	0044762564	393,219.04	532.48	0.135416
Group 2	0044762765	114,207.02	94.80	0.083007
Group 2	0044762776	202,725.60	232.29	0.114583
Group 2	0044762870	322,500.77	137.86	0.042747
Group 2	0044762915	177,251.34	73.85	0.041664
Group 2	0044763001	168,749.94	298.83	0.177085
Group 2	0044763194	87,494.99	191.40	0.218755
Group 2	0044763976	390,522.39	295.39	0.075640
Group 2	0044763998	371,845.71	348.61	0.093751
Group 2	0044764439	247,054.93	283.08	0.114582
Group 2	0044764724	472,991.26	296.08	0.062597
Group 2	0044765019	347,781.89	362.27	0.104166
Group 2	0044765071	348,846.68	495.91	0.142157
Group 2	0044765475	109,024.98	204.42	0.187498
Group 2	0044765513	397,974.87	493.47	0.123995
Group 2	0044766070	116,217.80	230.01	0.197913
Group 2	0044766135	304,319.36	253.60	0.083334
Group 2	0044766541	147,746.39	142.78	0.096639
Group 2	0044767025	345,122.68	754.96	0.218751
Group 2	0044767243	452,387.44	706.86	0.156251
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	348,210.34	362.72	0.104167
Group 2	0044768165	473,801.24	641.61	0.135418
Group 2	0044768220	250,382.07	208.65	0.083333
Group 2	0044768223	205,761.67	257.20	0.124999
Group 2	0044768338	133,736.27	249.64	0.186666
Group 2	0044768569	307,571.89	320.39	0.104168
Group 2	0044768571	355,419.49	481.30	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768786	154,376.10	47.69	0.030892
Group 2	0044769181	89,835.75	48.36	0.053832
Group 2	0044769400	302,250.83	251.88	0.083335
Group 2	0044769588	254,931.63	371.78	0.145835
Group 2	0044769843	248,973.04	389.02	0.156250
Group 2	0044770000	234,265.37	292.83	0.124999
Group 2	0044770245	293,239.11	152.73	0.052084
Group 2	0044770421	255,199.66	79.75	0.031250
Group 2	0044770455	286,722.47	448.00	0.156249
Group 2	0044771203	335,906.59	629.82	0.187499
Group 2	0044771262	87,297.68	58.84	0.067402
Group 2	0044771856	309,940.72	509.46	0.164373
Group 2	0044772207	453,584.89	330.74	0.072917
Group 2	0044772342	378,511.73	129.70	0.034266
Group 2	0044772595	121,237.89	197.28	0.162721
Group 2	0044772687	253,482.17	316.85	0.124999
Group 2	0044772744	163,786.74	195.14	0.119143
Group 2	0044772895	333,132.97	164.48	0.049374
Group 2	0044773059	338,712.91	612.48	0.180826
Group 2	0044773150	361,807.45	188.44	0.052083
Group 2	0044773158	264,150.58	145.50	0.055082
Group 2	0044773412	254,944.07	265.57	0.104168
Group 2	0044773738	122,591.79	204.32	0.166667
Group 2	0044773900	149,188.94	16.20	0.010859
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774428	57,413.37	83.73	0.145837
Group 2	0044774580	304,577.32	475.90	0.156249
Group 2	0044774693	203,127.98	211.59	0.104166
Group 2	0044775457	179,803.65	151.10	0.084036
Group 2	0044775468	149,551.30	124.63	0.083336
Group 2	0044775546	360,709.56	300.59	0.083333
Group 2	0044775587	485,544.19	657.51	0.135417
Group 2	0044776233	214,521.35	107.75	0.050228
Group 2	0044776810	377,780.19	747.69	0.197917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044776861	198,696.67	124.19	0.062502
Group 2	0044777714	153,555.46	111.97	0.072918
Group 2	0044778088	245,221.18	76.63	0.031249
Group 2	0044778151	394,694.08	534.48	0.135416
Group 2	0044779309	106,209.67	88.51	0.083335
Group 2	0044779312	98,962.60	154.63	0.156251
Group 2	0044779373	141,774.49	147.68	0.104165
Group 2	0044779844	200,737.00	42.99	0.021416
Group 2	0044780048	131,699.05	82.31	0.062499
Group 2	0044780062	86,258.43	63.01	0.073048
Group 2	0044780466	146,511.49	183.14	0.125000
Group 2	0044780495	216,160.14	270.20	0.125000
Group 2	0044780530	108,276.57	90.23	0.083333
Group 2	0044780719	427,581.14	489.94	0.114584
Group 2	0044781122	395,078.39	576.16	0.145834
Group 2	0044781165	221,706.59	148.04	0.066773
Group 2	0044781185	266,012.81	277.10	0.104168
Group 2	0044781195	319,232.03	315.39	0.098796
Group 2	0044781334	215,194.26	179.33	0.083334
Group 2	0044781674	349,495.92	361.15	0.103335
Group 2	0044781752	227,243.68	12.12	0.005333
Group 2	0044781936	83,006.01	86.46	0.104161
Group 2	0044782011	352,842.73	244.11	0.069184
Group 2	0044782210	494,402.01	721.00	0.145833
Group 2	0044782242	266,747.94	416.79	0.156249
Group 2	0044782356	133,361.68	41.68	0.031253
Group 2	0044782425	121,853.45	139.62	0.114580
Group 2	0044782683	298,757.02	86.45	0.028937
Group 2	0044782878	149,607.37	92.06	0.061534
Group 2	0044783715	219,468.78	251.47	0.114581
Group 2	0044783732	89,787.17	34.45	0.038369
Group 2	0044784764	422,791.87	275.13	0.065075
Group 2	0044785549	436,818.30	318.51	0.072916
Group 2	0044785566	211,031.19	109.91	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044785725	344,305.49	394.52	0.114584
Group 2	0044785902	66,616.87	97.15	0.145834
Group 2	0044786096	196,712.99	184.42	0.093751
Group 2	0044786483	260,715.33	459.51	0.176250
Group 2	0044786559	407,320.81	154.80	0.038004
Group 2	0044787155	112,398.36	199.04	0.177084
Group 2	0044787215	330,845.96	654.80	0.197917
Group 2	0044787378	229,646.95	78.57	0.034213
Group 2	0044787721	249,798.27	416.33	0.166666
Group 2	0044788031	506,115.13	632.64	0.124999
Group 2	0044788172	374,540.88	351.13	0.093749
Group 2	0044788401	437,017.13	591.43	0.135333
Group 2	0044788553	306,683.89	223.62	0.072915
Group 2	0044788554	151,035.29	67.90	0.044956
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788812	198,590.80	333.58	0.167974
Group 2	0044788884	195,707.76	183.48	0.093752
Group 2	0044789903	448,602.14	887.86	0.197917
Group 2	0044790206	219,704.77	21.06	0.009586
Group 2	0044790339	279,130.11	457.11	0.163762
Group 2	0044790382	357,182.44	362.28	0.101427
Group 2	0044790766	98,610.11	183.53	0.186117
Group 2	0044790879	284,402.55	325.88	0.114584
Group 2	0044790949	177,573.55	249.34	0.140415
Group 2	0044791507	251,050.76	156.91	0.062501
Group 2	0044791639	348,248.63	362.76	0.104167
Group 2	0044791685	413,072.99	258.17	0.062500
Group 2	0044792074	362,994.90	320.83	0.088384
Group 2	0044792593	280,875.57	292.58	0.104167
Group 2	0044792673	242,853.00	28.23	0.011624
Group 2	0044792912	344,696.01	574.49	0.166666
Group 2	0044792982	676,544.21	1,057.10	0.156250
Group 2	0044793087	294,750.69	214.92	0.072916
Group 2	0044793723	304,907.05	444.66	0.145835

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044793820	186,588.21	212.93	0.114118
Group 2	0044793994	435,465.77	143.26	0.032898
Group 2	0044794339	345,828.31	672.86	0.194565
Group 2	0044794431	290,245.08	147.82	0.050929
Group 2	0044795027	224,592.55	421.11	0.187500
Group 2	0044795045	193,164.31	160.97	0.083333
Group 2	0044795082	446,218.82	697.22	0.156251
Group 2	0044795288	436,777.85	409.48	0.093750
Group 2	0044795432	259,112.43	323.89	0.125000
Group 2	0044795509	412,959.62	559.22	0.135418
Group 2	0044795768	206,746.83	258.43	0.124998
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	356,359.38	408.33	0.114584
Group 2	0044796618	244,205.10	152.63	0.062501
Group 2	0044796878	145,708.29	166.96	0.114585
Group 2	0044797267	122,693.93	12.78	0.010416
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	374,141.04	467.68	0.125001
Group 2	0044797958	402,059.11	264.69	0.065834
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798670	209,036.82	239.52	0.114583
Group 2	0044798781	250,421.57	26.09	0.010418
Group 2	0044798857	142,844.71	272.34	0.190655
Group 2	0044799003	178,257.78	131.00	0.073489
Group 2	0044799092	380,463.88	475.58	0.125000
Group 2	0044799362	421,923.80	157.50	0.037329
Group 2	0044799725	239,541.48	51.67	0.021570
Group 2	0044799812	356,038.74	445.05	0.125000
Group 2	0044799964	221,612.83	70.50	0.031812
Group 2	0044800532	262,703.73	328.38	0.125000
Group 2	0044800840	423,654.93	220.65	0.052082
Group 2	0044801121	378,643.27	197.21	0.052083
Group 2	0044801175	184,468.14	192.15	0.104164
Group 2	0044801377	261,114.14	299.19	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801461	123,535.00	44.59	0.036095
Group 2	0044801511	328,933.71	208.70	0.063447
Group 2	0044801593	262,423.69	300.69	0.114582
Group 2	0044801610	384,113.55	269.01	0.070034
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	429,701.20	581.89	0.135417
Group 2	0044802342	219,899.50	206.16	0.093752
Group 2	0044802638	291,976.95	243.31	0.083332
Group 2	0044802731	237,961.81	223.09	0.093750
Group 2	0044802909	347,749.30	326.01	0.093749
Group 2	0044803047	318,544.39	99.92	0.031368
Group 2	0044803082	279,580.04	232.98	0.083332
Group 2	0044803218	703,556.35	1,099.31	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	342,730.92	392.71	0.114583
Group 2	0044803568	179,137.29	56.66	0.031629
Group 2	0044803642	436,916.87	637.17	0.145833
Group 2	0044804224	227,592.30	237.08	0.104169
Group 2	0044804262	314,409.20	294.76	0.093750
Group 2	0044804420	102,612.59	9.39	0.009151
Group 2	0044805162	336,754.05	140.31	0.041665
Group 2	0044805165	331,841.56	380.24	0.114585

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	1,562,297.55	262,206.60	16.783

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044761182	248,071.68	25,420.90	10.247
0044770134	147,091.37	25,913.60	17.617
0044797688	71,005.83	5,443.71	7.667
0044826929	250,523.90	88,427.64	35.297
0044875065	319,977.86	39,265.65	12.271
0044875934	116,310.68	27,872.28	23.964
0044893201	409,316.23	49,862.82	12.182

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	341,946.87	(8,874.12)	148,948.86	43.559

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044753935	59,563.42	(1,769.45)	2,546.07	4.275
0044754916	201,791.42	(48.00)	146,402.79	72.552
0044804252	80,592.03	(7,056.67)	0.00	0.000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
138	22,889,426.27	1,432,731.29	6.259

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	103,332.34	111.706
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
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0044797878	140,304.55	18,807.32	13.405

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Dec-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044798155	211,200.15	6,938.62	3.285
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
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
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
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Dec-2022
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Cumulative Realized Loss Detail

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	4	1,096,128.67	205,428.39	0.005 %	0	0.00	0.00	0.000 %	4	1,096,128.67	205,428.39	0.005 %
Group 2	6	808,115.75	47,904.09	0.002 %	0	0.00	0.00	0.000 %	6	808,115.75	47,904.09	0.002 %
Total	10	1,904,244.42	253,332.48	0.004 %	0	0.00	0.00	0.000 %	10	1,904,244.42	253,332.48	0.004 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044826929	266,000.00	4.375 %	ME	74.00	360	250,523.90	11/30/2022	88,427.64	88,427.64
Group 1	0044875065	340,000.00	4.250 %	CA	78.00	360	319,977.86	11/30/2022	39,265.65	39,265.65
Group 1	0044875934	124,000.00	4.125 %	NC	79.00	360	116,310.68	11/30/2022	27,872.28	27,872.28
Group 1	0044893201	398,000.00	4.375 %	CA	69.00	360	409,316.23	11/30/2022	49,862.82	49,862.82
Group 2	0044753935	62,000.00	4.875 %	IA	97.00	360	59,563.42	04/30/2022	(1,769.45)	2,546.07
Group 2	0044754916	209,000.00	4.500 %	PA	97.00	360	201,791.42	07/31/2022	(48.00)	146,402.79
Group 2	0044761182	261,000.00	4.875 %	FL	94.00	360	248,071.68	11/30/2022	25,420.90	25,420.90
Group 2	0044770134	150,000.00	4.500 %	VA	97.00	360	147,091.37	11/30/2022	25,913.60	25,913.60
Group 2	0044797688	73,000.00	4.375 %	MI	97.00	360	71,005.83	11/30/2022	5,443.71	5,443.71
Group 2	0044804252	82,000.00	3.900 %	OH	97.00	360	80,592.03	08/31/2022	(7,056.67)	0.00

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

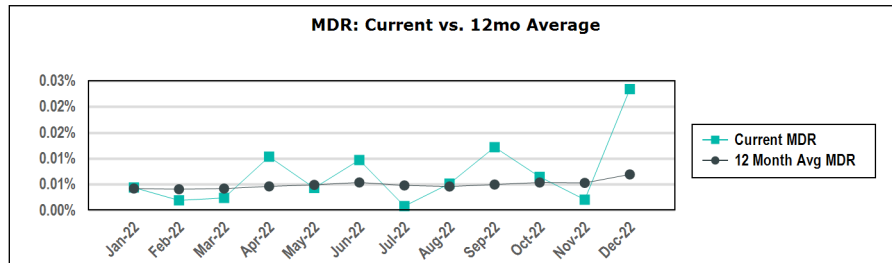
Distribution Date: 27-Dec-2022
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Realized Loss Report - Collateral

Summary

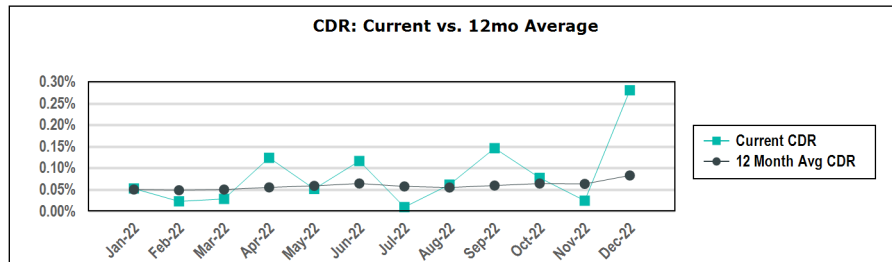
MDR

Current Month 0.023 %
 3 Month Average 0.011 %
 12 Month Average 0.007 %



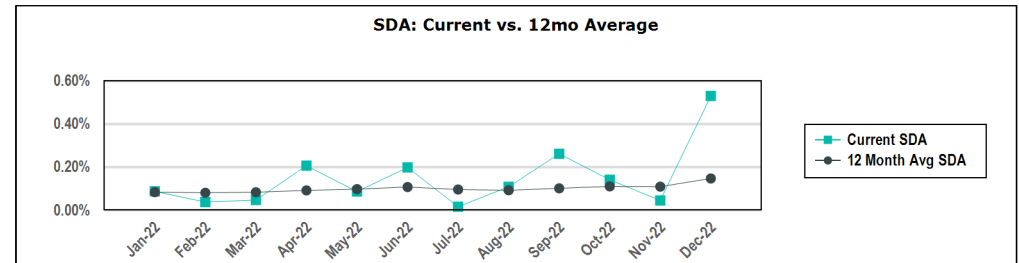
CDR

Current Month 0.281 %
 3 Month Average 0.128 %
 12 Month Average 0.083 %



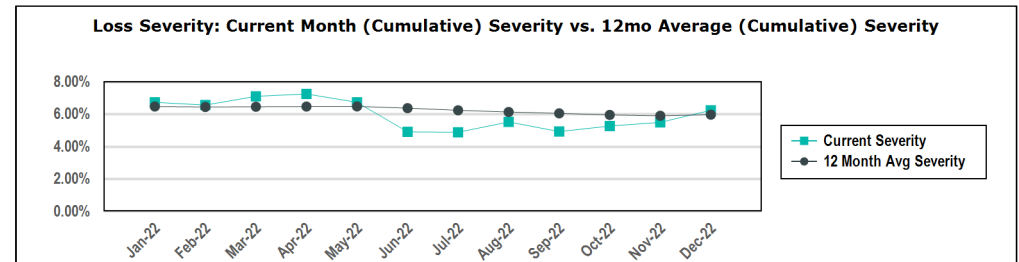
SDA

Current Month 0.531 %
 3 Month Average 0.240 %
 12 Month Average 0.148 %



Loss Severity

Current Month (Cumulative) 6.259 %
 3 Month Average (Cumulative) 5.684 %
 12 Month Average (Cumulative) 5.986 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

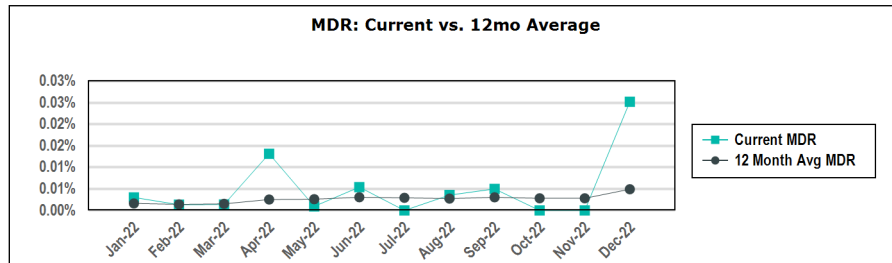
Distribution Date: 27-Dec-2022
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Realized Loss Report - Collateral

Group 1

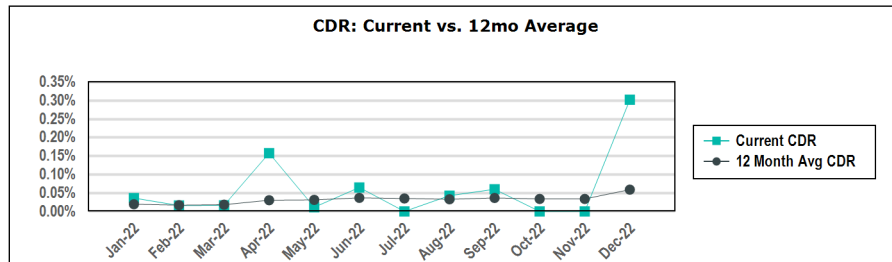
MDR

Current Month	0.025 %
3 Month Average	0.008 %
12 Month Average	0.005 %



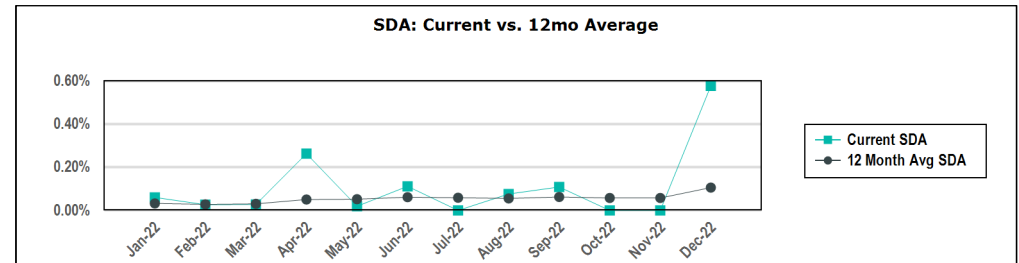
CDR

Current Month	0.302 %
3 Month Average	0.101 %
12 Month Average	0.059 %



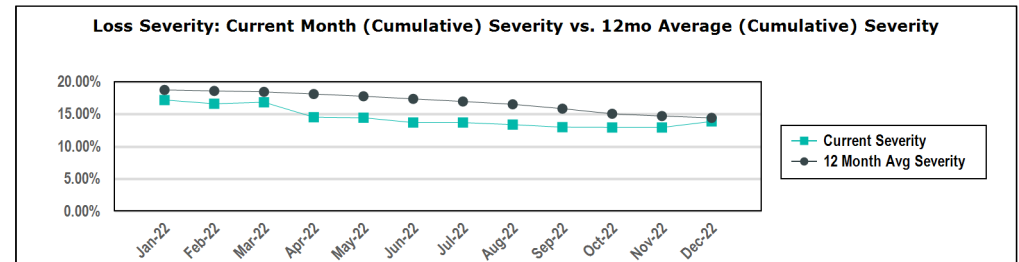
SDA

Current Month	0.578 %
3 Month Average	0.193 %
12 Month Average	0.106 %



Loss Severity

Current Month (Cumulative)	13.918 %
3 Month Average (Cumulative)	13.302 %
12 Month Average (Cumulative)	14.475 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

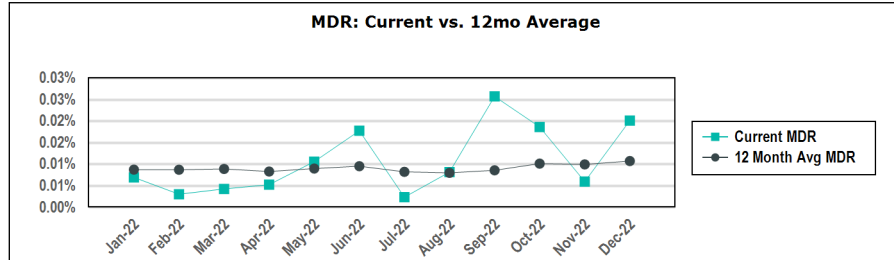
Distribution Date: 27-Dec-2022
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Realized Loss Report - Collateral

Group 2

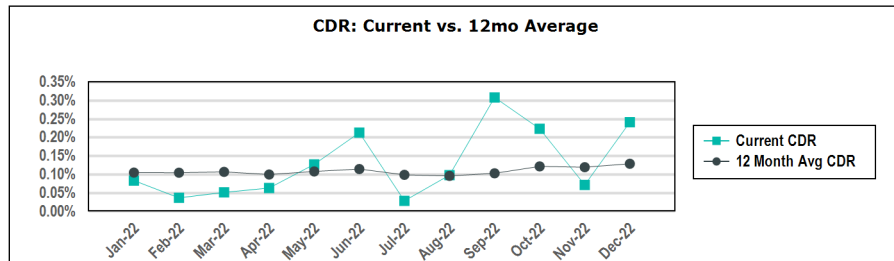
MDR

Current Month 0.020 %
3 Month Average 0.015 %
12 Month Average 0.011 %



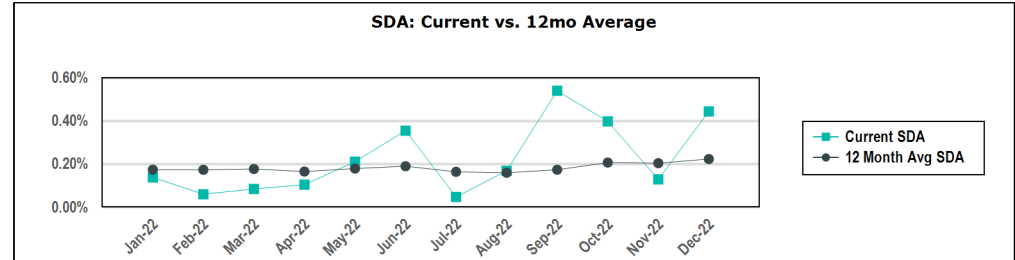
CDR

Current Month 0.241 %
3 Month Average 0.179 %
12 Month Average 0.129 %



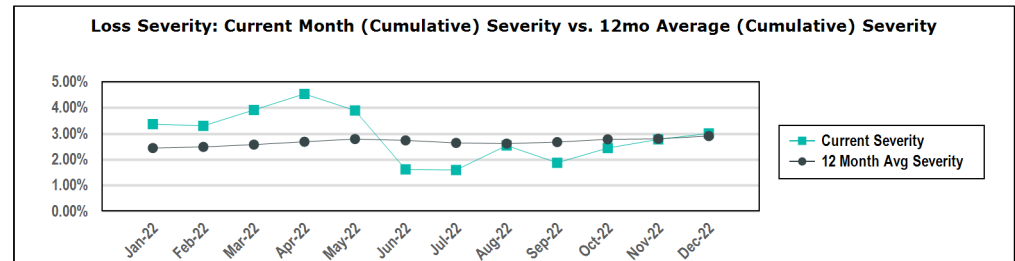
SDA

Current Month 0.446 %
3 Month Average 0.325 %
12 Month Average 0.225 %



Loss Severity

Current Month (Cumulative) 3.015 %
3 Month Average (Cumulative) 2.750 %
12 Month Average (Cumulative) 2.914 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 27-Dec-2022
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Prepayment Rates

Summary

SMM

Current Month 0.817 %
3 Month Average 0.999 %
12 Month Average 1.926 %

CPR

Current Month 9.377 %
3 Month Average 11.336 %
12 Month Average 20.448 %

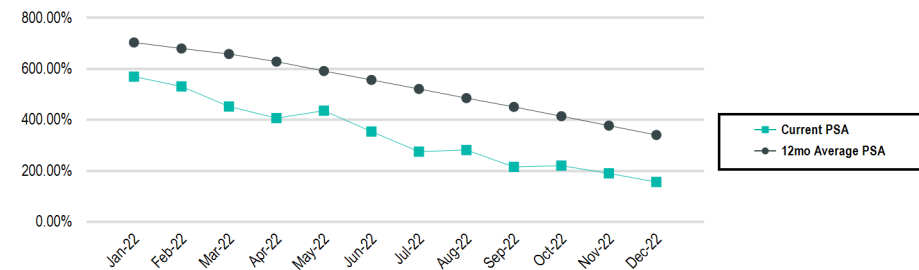
PSA

Current Month 156.281 %
3 Month Average 188.938 %
12 Month Average 340.793 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.780 %
3 Month Average 0.962 %
12 Month Average 1.814 %

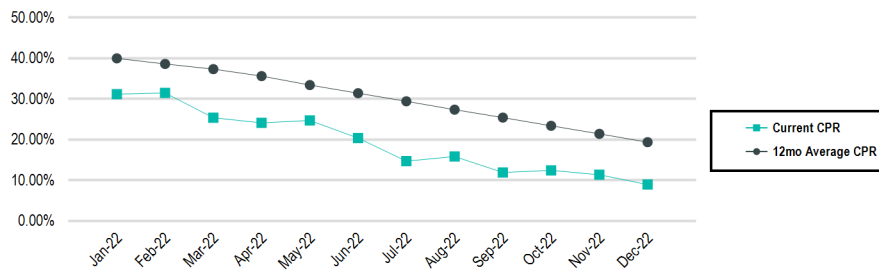
CPR

Current Month 8.965 %
3 Month Average 10.937 %
12 Month Average 19.390 %

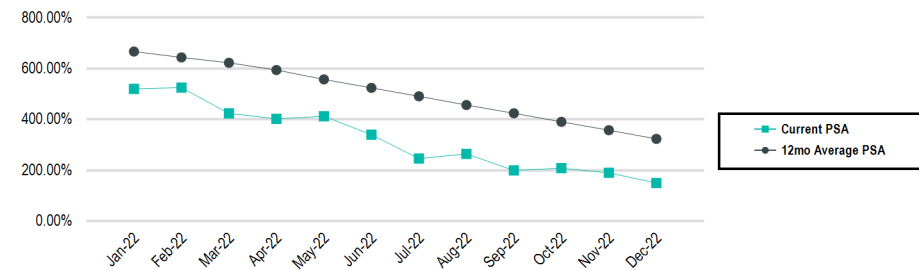
PSA

Current Month 149.415 %
3 Month Average 182.278 %
12 Month Average 323.162 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month	0.888 %
3 Month Average	1.069 %
12 Month Average	2.134 %

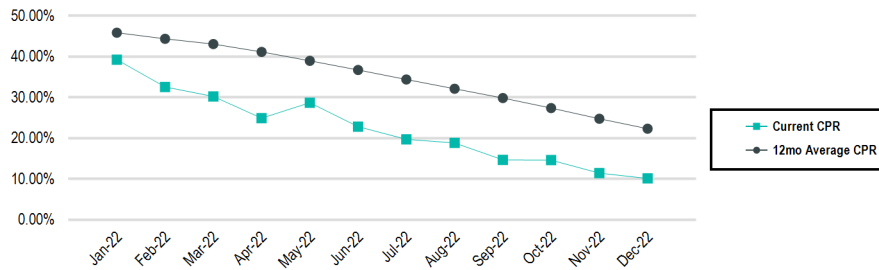
CPR

Current Month	10.146 %
3 Month Average	12.079 %
12 Month Average	22.341 %

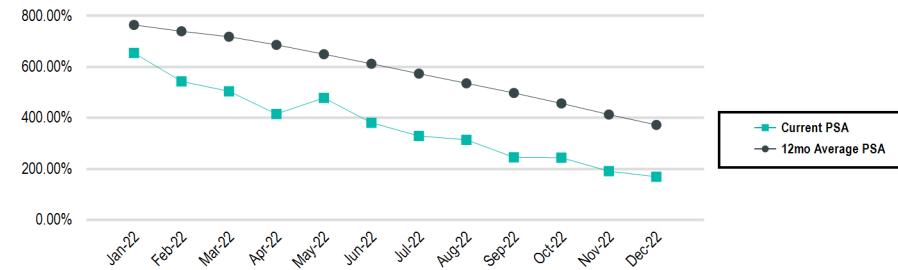
PSA

Current Month	169.094 %
3 Month Average	201.309 %
12 Month Average	372.357 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
188	35,126,214.84

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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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>

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Supplemental Reporting

Exchange History		
Effective Exchange Date: December 8, 2022		
Incoming Certificate(s):		
Class	Prior Value	Issued Value
2M-2B	6,333,333.00	0.00
2M-2C	6,333,334.00	0.00
Outgoing Certificate(s):		
Class	Prior Value	Issued Value
2M-2	284,996,000.00	303,996,000.00

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				