

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Apr-2022
12-Apr-2022 4:44:36 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		03/31/2022	0.00000 %	4,525,415,751.25	0.00	111,123,245.87	0.00	4,414,292,505.37	111,123,245.87	0.00
1M-1	30711XUS1	04/22/2022	1.10657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	04/22/2022	2.85657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	04/22/2022	2.85657 %	124,364,233.25	305,914.15	11,102,355.49	0.00	113,261,877.76	11,408,269.64	0.00
1M-BH		03/31/2022	0.00000 %	6,546,409.00	0.00	584,416.90	0.00	5,961,992.10	584,416.90	0.00
1M-2C	30711XUV4	04/22/2022	2.85657 %	135,218,000.00	332,612.50	0.00	0.00	135,218,000.00	332,612.50	0.00
1M-CH		03/31/2022	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	04/22/2022	2.85657 %	259,582,233.25	638,526.65	11,102,355.49	0.00	248,479,877.76	11,740,882.14	0.00
1M-2H		03/31/2022	0.00000 %	13,663,809.00	0.00	584,416.90	0.00	13,079,392.10	584,416.90	0.00
1B-1	30711XUW2	04/22/2022	4.45657 %	97,984,000.00	376,023.59	0.00	0.00	97,984,000.00	376,023.59	0.00
1B-1H		03/31/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		03/31/2022	0.00000 %	102,404,337.56	0.00	0.00	(4,878.31)	102,409,215.87	0.00	732,378.13
1A-I1	30711XUY8	04/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	04/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	04/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	04/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	04/22/2022	1.80000 %	0.00	192,764.56	0.00	0.00	0.00	192,764.56	0.00
1B-I2	30711XVJ0	04/22/2022	1.40000 %	0.00	149,927.99	0.00	0.00	0.00	149,927.99	0.00
1B-I3	30711XVL5	04/22/2022	1.00000 %	0.00	107,091.42	0.00	0.00	0.00	107,091.42	0.00
1B-I4	30711XVN1	04/22/2022	0.60000 %	0.00	64,254.85	0.00	0.00	0.00	64,254.85	0.00
1C-I1	30711XVQ4	04/22/2022	1.80000 %	0.00	209,587.90	0.00	0.00	0.00	209,587.90	0.00
1C-I2	30711XVS0	04/22/2022	1.40000 %	0.00	163,012.81	0.00	0.00	0.00	163,012.81	0.00
1C-I3	30711XVU5	04/22/2022	1.00000 %	0.00	116,437.72	0.00	0.00	0.00	116,437.72	0.00
1C-I4	30711XVW1	04/22/2022	0.60000 %	0.00	69,862.63	0.00	0.00	0.00	69,862.63	0.00
1E-A1	30711XUZ5	04/22/2022	1.05657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	04/22/2022	1.45657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	04/22/2022	1.85657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	04/22/2022	2.25657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	04/22/2022	1.05657 %	124,364,233.25	113,149.58	11,102,355.49	0.00	113,261,877.76	11,215,505.07	0.00

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Series 2017-C07



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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	04/22/2022	1.45657 %	124,364,233.25	155,986.15	11,102,355.49	0.00	113,261,877.76	11,258,341.64	0.00
1E-B3	30711XVM3	04/22/2022	1.85657 %	124,364,233.25	198,822.72	11,102,355.49	0.00	113,261,877.76	11,301,178.21	0.00
1E-B4	30711XVP6	04/22/2022	2.25657 %	124,364,233.25	241,659.29	11,102,355.49	0.00	113,261,877.76	11,344,014.78	0.00
1E-C1	30711XVR2	04/22/2022	1.05657 %	135,218,000.00	123,024.60	0.00	0.00	135,218,000.00	123,024.60	0.00
1E-C2	30711XVT8	04/22/2022	1.45657 %	135,218,000.00	169,599.69	0.00	0.00	135,218,000.00	169,599.69	0.00
1E-C3	30711XVV3	04/22/2022	1.85657 %	135,218,000.00	216,174.78	0.00	0.00	135,218,000.00	216,174.78	0.00
1E-C4	30711XVX9	04/22/2022	2.25657 %	135,218,000.00	262,749.87	0.00	0.00	135,218,000.00	262,749.87	0.00
1E-D1	30711XVY7	04/22/2022	1.05657 %	124,364,233.25	113,149.58	11,102,355.49	0.00	113,261,877.76	11,215,505.07	0.00
1E-D2	30711XVZ4	04/22/2022	1.45657 %	124,364,233.25	155,986.15	11,102,355.49	0.00	113,261,877.76	11,258,341.64	0.00
1E-D3	30711XWA8	04/22/2022	1.85657 %	124,364,233.25	198,822.72	11,102,355.49	0.00	113,261,877.76	11,301,178.21	0.00
1E-D4	30711XWB6	04/22/2022	2.25657 %	124,364,233.25	241,659.29	11,102,355.49	0.00	113,261,877.76	11,344,014.78	0.00
1E-D5	30711XWC4	04/22/2022	2.85657 %	124,364,233.25	305,914.15	11,102,355.49	0.00	113,261,877.76	11,408,269.64	0.00
1E-F1	30711XWD2	04/22/2022	1.05657 %	259,582,233.25	236,174.19	11,102,355.49	0.00	248,479,877.76	11,338,529.68	0.00
1E-F2	30711XWE0	04/22/2022	1.45657 %	259,582,233.25	325,585.85	11,102,355.49	0.00	248,479,877.76	11,427,941.34	0.00
1E-F3	30711XWF7	04/22/2022	1.85657 %	259,582,233.25	414,997.51	11,102,355.49	0.00	248,479,877.76	11,517,353.00	0.00
1E-F4	30711XWG5	04/22/2022	2.25657 %	259,582,233.25	504,409.16	11,102,355.49	0.00	248,479,877.76	11,606,764.65	0.00
1E-F5	30711XWH3	04/22/2022	2.85657 %	259,582,233.25	638,526.65	11,102,355.49	0.00	248,479,877.76	11,740,882.14	0.00
1X-1	30711XWJ9	04/22/2022	1.80000 %	0.00	192,764.56	0.00	0.00	0.00	192,764.56	0.00
1X-2	30711XWK6	04/22/2022	1.40000 %	0.00	149,927.99	0.00	0.00	0.00	149,927.99	0.00
1X-3	30711XWL4	04/22/2022	1.00000 %	0.00	107,091.42	0.00	0.00	0.00	107,091.42	0.00
1X-4	30711XWM2	04/22/2022	0.60000 %	0.00	64,254.85	0.00	0.00	0.00	64,254.85	0.00
1Y-1	30711XWN0	04/22/2022	1.80000 %	0.00	402,352.46	0.00	0.00	0.00	402,352.46	0.00
1Y-2	30711XWP5	04/22/2022	1.40000 %	0.00	312,940.80	0.00	0.00	0.00	312,940.80	0.00
1Y-3	30711XWQ3	04/22/2022	1.00000 %	0.00	223,529.15	0.00	0.00	0.00	223,529.15	0.00
1Y-4	30711XWR1	04/22/2022	0.60000 %	0.00	134,117.49	0.00	0.00	0.00	134,117.49	0.00
2A-H		03/31/2022	0.00000 %	2,396,519,821.76	0.00	67,786,157.46	0.00	2,328,733,664.30	67,786,157.46	0.00
2M-1	30711XWS9	04/22/2022	1.10657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	04/22/2022	2.95657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		03/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	04/22/2022	2.95657 %	77,502,911.00	197,317.40	488,956.42	0.00	77,013,954.59	686,273.82	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		03/31/2022	0.00000 %	4,079,892.07	0.00	25,739.54	0.00	4,054,152.53	25,739.54	0.00
2M-2C	30711XWV2	04/22/2022	2.95657 %	101,332,000.00	257,984.71	0.00	0.00	101,332,000.00	257,984.71	0.00
2M-CH		03/31/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	04/22/2022	2.95657 %	178,834,911.00	455,302.11	488,956.42	0.00	178,345,954.59	944,258.53	0.00
2M-2H		03/31/2022	0.00000 %	9,414,190.07	0.00	25,739.54	0.00	9,388,450.53	25,739.54	0.00
2B-1	30711XWW0	04/22/2022	4.90657 %	63,333,000.00	267,588.38	0.00	0.00	63,333,000.00	267,588.38	0.00
2B-1H		03/31/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		03/31/2022	0.00000 %	66,142,958.37	0.00	0.00	89,572.56	66,053,385.81	0.00	613,051.19
2A-I1	30711XWY6	04/22/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	04/22/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	04/22/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	04/22/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	04/22/2022	1.80000 %	0.00	120,129.51	0.00	0.00	0.00	120,129.51	0.00
2B-I2	30711XXH2	04/22/2022	1.40000 %	0.00	93,434.06	0.00	0.00	0.00	93,434.06	0.00
2B-I3	30711XXK5	04/22/2022	1.00000 %	0.00	66,738.62	0.00	0.00	0.00	66,738.62	0.00
2B-I4	30711XXM1	04/22/2022	0.60000 %	0.00	40,043.17	0.00	0.00	0.00	40,043.17	0.00
2C-I1	30711XXP4	04/22/2022	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	04/22/2022	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	04/22/2022	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	04/22/2022	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	04/22/2022	1.15657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	04/22/2022	1.55657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	04/22/2022	1.95657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	04/22/2022	2.35657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	04/22/2022	1.15657 %	77,502,911.00	77,187.88	488,956.42	0.00	77,013,954.59	566,144.30	0.00
2E-B2	30711XXJ8	04/22/2022	1.55657 %	77,502,911.00	103,883.33	488,956.42	0.00	77,013,954.59	592,839.75	0.00
2E-B3	30711XXL3	04/22/2022	1.95657 %	77,502,911.00	130,578.78	488,956.42	0.00	77,013,954.59	619,535.20	0.00
2E-B4	30711XXN9	04/22/2022	2.35657 %	77,502,911.00	157,274.22	488,956.42	0.00	77,013,954.59	646,230.64	0.00
2E-C1	30711XXQ2	04/22/2022	1.15657 %	101,332,000.00	100,920.11	0.00	0.00	101,332,000.00	100,920.11	0.00
2E-C2	30711XXS8	04/22/2022	1.55657 %	101,332,000.00	135,823.36	0.00	0.00	101,332,000.00	135,823.36	0.00
2E-C3	30711XXU3	04/22/2022	1.95657 %	101,332,000.00	170,726.60	0.00	0.00	101,332,000.00	170,726.60	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	04/22/2022	2.35657 %	101,332,000.00	205,629.85	0.00	0.00	101,332,000.00	205,629.85	0.00
2E-D1	30711XXX7	04/22/2022	1.15657 %	77,502,911.00	77,187.88	488,956.42	0.00	77,013,954.59	566,144.30	0.00
2E-D2	30711XXY5	04/22/2022	1.55657 %	77,502,911.00	103,883.33	488,956.42	0.00	77,013,954.59	592,839.75	0.00
2E-D3	30711XXZ2	04/22/2022	1.95657 %	77,502,911.00	130,578.78	488,956.42	0.00	77,013,954.59	619,535.20	0.00
2E-D4	30711XYA6	04/22/2022	2.35657 %	77,502,911.00	157,274.22	488,956.42	0.00	77,013,954.59	646,230.64	0.00
2E-D5	30711XYB4	04/22/2022	2.95657 %	77,502,911.00	197,317.40	488,956.42	0.00	77,013,954.59	686,273.82	0.00
2E-F1	30711XYC2	04/22/2022	1.15657 %	178,834,911.00	178,108.00	488,956.42	0.00	178,345,954.59	667,064.42	0.00
2E-F2	30711XYD0	04/22/2022	1.55657 %	178,834,911.00	239,706.69	488,956.42	0.00	178,345,954.59	728,663.11	0.00
2E-F3	30711XYE8	04/22/2022	1.95657 %	178,834,911.00	301,305.38	488,956.42	0.00	178,345,954.59	790,261.80	0.00
2E-F4	30711XYF5	04/22/2022	2.35657 %	178,834,911.00	362,904.07	488,956.42	0.00	178,345,954.59	851,860.49	0.00
2E-F5	30711XYG3	04/22/2022	2.95657 %	178,834,911.00	455,302.11	488,956.42	0.00	178,345,954.59	944,258.53	0.00
2X-1	30711XYH1	04/22/2022	1.80000 %	0.00	120,129.51	0.00	0.00	0.00	120,129.51	0.00
2X-2	30711XYJ7	04/22/2022	1.40000 %	0.00	93,434.06	0.00	0.00	0.00	93,434.06	0.00
2X-3	30711XYK4	04/22/2022	1.00000 %	0.00	66,738.62	0.00	0.00	0.00	66,738.62	0.00
2X-4	30711XYL2	04/22/2022	0.60000 %	0.00	40,043.17	0.00	0.00	0.00	40,043.17	0.00
2Y-1	30711XYM0	04/22/2022	1.80000 %	0.00	277,194.11	0.00	0.00	0.00	277,194.11	0.00
2Y-2	30711XYN8	04/22/2022	1.40000 %	0.00	215,595.42	0.00	0.00	0.00	215,595.42	0.00
2Y-3	30711XYP3	04/22/2022	1.00000 %	0.00	153,996.73	0.00	0.00	0.00	153,996.73	0.00
2Y-4	30711XYQ1	04/22/2022	0.60000 %	0.00	92,398.04	0.00	0.00	0.00	92,398.04	0.00
Totals				13,138,371,205.08	15,191,885.97	365,590,706.77	84,694.25	12,772,695,804.21	380,782,592.74	1,345,429.32

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	4,525,415,751.25	8,265,602.08	102,857,643.78	0.00	0.00	111,123,245.87	4,414,292,505.37	0.22290820	111,123,245.87
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	133,258,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.84994430	11,102,355.49
1M-BH	7,014,568.00	6,546,409.00	43,731.17	540,685.74	0.00	0.00	584,416.90	5,961,992.10	0.84994430	584,416.90
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	259,582,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	248,479,877.76	0.61851842	11,102,355.49
1M-2H	21,146,536.00	13,663,809.00	43,731.17	540,685.74	0.00	0.00	584,416.90	13,079,392.10	0.61851228	584,416.90
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	102,404,337.56	0.00	0.00	0.00	(4,878.31)	(4,878.31)	102,409,215.87	0.99289929	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	133,258,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.84994430	11,102,355.49
1E-B2	133,258,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.84994430	11,102,355.49
1E-B3	133,258,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.84994430	11,102,355.49

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Apr-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	133,258,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.84994430	11,102,355.49
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.42497215	11,102,355.49
1E-D2	266,516,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.42497215	11,102,355.49
1E-D3	266,516,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.42497215	11,102,355.49
1E-D4	266,516,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.42497215	11,102,355.49
1E-D5	266,516,000.00	124,364,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	113,261,877.76	0.42497215	11,102,355.49
1E-F1	268,476,000.00	259,582,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	248,479,877.76	0.92551989	11,102,355.49
1E-F2	268,476,000.00	259,582,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	248,479,877.76	0.92551989	11,102,355.49
1E-F3	268,476,000.00	259,582,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	248,479,877.76	0.92551989	11,102,355.49
1E-F4	268,476,000.00	259,582,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	248,479,877.76	0.92551989	11,102,355.49
1E-F5	268,476,000.00	259,582,233.25	830,774.99	10,271,580.50	0.00	0.00	11,102,355.49	248,479,877.76	0.92551989	11,102,355.49
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	2,396,519,821.76	3,841,913.79	63,944,243.67	0.00	0.00	67,786,157.46	2,328,733,664.30	0.18240797	67,786,157.46
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.76001613	488,956.42
2M-BH	5,334,298.00	4,079,892.07	25,739.54	0.00	0.00	0.00	25,739.54	4,054,152.53	0.76001613	25,739.54
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	178,834,911.00	488,956.42	0.00	0.00	0.00	488,956.42	178,345,954.59	0.58667204	488,956.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Apr-2022
 12-Apr-2022 4:44:37 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	16,002,894.00	9,414,190.07	25,739.54	0.00	0.00	0.00	25,739.54	9,388,450.53	0.58667204	25,739.54
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	66,142,958.37	0.00	0.00	0.00	89,572.56	89,572.56	66,053,385.81	0.99080420	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.76001613	488,956.42
2E-B2	101,332,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.76001613	488,956.42
2E-B3	101,332,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.76001613	488,956.42
2E-B4	101,332,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.76001613	488,956.42
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.38000807	488,956.42
2E-D2	202,664,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.38000807	488,956.42
2E-D3	202,664,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.38000807	488,956.42
2E-D4	202,664,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.38000807	488,956.42
2E-D5	202,664,000.00	77,502,911.00	488,956.42	0.00	0.00	0.00	488,956.42	77,013,954.59	0.38000807	488,956.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Apr-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	202,664,000.00	178,834,911.00	488,956.42	0.00	0.00	0.00	488,956.42	178,345,954.59	0.88000807	488,956.42
2E-F2	202,664,000.00	178,834,911.00	488,956.42	0.00	0.00	0.00	488,956.42	178,345,954.59	0.88000807	488,956.42
2E-F3	202,664,000.00	178,834,911.00	488,956.42	0.00	0.00	0.00	488,956.42	178,345,954.59	0.88000807	488,956.42
2E-F4	202,664,000.00	178,834,911.00	488,956.42	0.00	0.00	0.00	488,956.42	178,345,954.59	0.88000807	488,956.42
2E-F5	202,664,000.00	178,834,911.00	488,956.42	0.00	0.00	0.00	488,956.42	178,345,954.59	0.88000807	488,956.42
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	13,138,371,205.08	33,362,159.85	332,228,546.93	0.00	84,694.25	365,675,401.02	12,772,695,804.21	0.30246262	365,590,706.77

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Apr-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	228.51957927	0.41738749	5.19399471	0.00000000	0.00000000	5.61138220	222.90819707	0.22290820	5.61138220
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	7,014,568.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	133,258,000.00	933.25904073	6.23433482	77.08040418	0.00000000	0.00000000	83.31473900	849.94430173	0.84994430	83.31473900
1M-BH	7,014,568.00	933.25904033	6.23433546	77.08040467	0.00000000	0.00000000	83.31473870	849.94430163	0.84994430	83.31473870
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	646.15450335	2.06797281	25.56811348	0.00000000	0.00000000	27.63608629	618.51841706	0.61851842	27.63608629
1M-2H	21,146,536.00	646.14880659	2.06800632	25.56852527	0.00000000	0.00000000	27.63653111	618.51227549	0.61851228	27.63653111
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	992.85199684	0.00000000	0.00000000	0.00000000	(0.04729721)	(0.04729721)	992.89929405	0.99289929	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	133,258,000.00	933.25904073	6.23433482	77.08040418	0.00000000	0.00000000	83.31473900	849.94430173	0.84994430	83.31473900
1E-B2	133,258,000.00	933.25904073	6.23433482	77.08040418	0.00000000	0.00000000	83.31473900	849.94430173	0.84994430	83.31473900
1E-B3	133,258,000.00	933.25904073	6.23433482	77.08040418	0.00000000	0.00000000	83.31473900	849.94430173	0.84994430	83.31473900

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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	133,258,000.00	933.25904073	6.23433482	77.08040418	0.00000000	0.00000000	83.31473900	849.94430173	0.84994430	83.31473900
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	466.62952037	3.11716741	38.54020209	0.00000000	0.00000000	41.65736950	424.97215087	0.42497215	41.65736950
1E-D2	266,516,000.00	466.62952037	3.11716741	38.54020209	0.00000000	0.00000000	41.65736950	424.97215087	0.42497215	41.65736950
1E-D3	266,516,000.00	466.62952037	3.11716741	38.54020209	0.00000000	0.00000000	41.65736950	424.97215087	0.42497215	41.65736950
1E-D4	266,516,000.00	466.62952037	3.11716741	38.54020209	0.00000000	0.00000000	41.65736950	424.97215087	0.42497215	41.65736950
1E-D5	266,516,000.00	466.62952037	3.11716741	38.54020209	0.00000000	0.00000000	41.65736950	424.97215087	0.42497215	41.65736950
1E-F1	268,476,000.00	966.87314043	3.09441064	38.25884064	0.00000000	0.00000000	41.35325128	925.51988915	0.92551989	41.35325128
1E-F2	268,476,000.00	966.87314043	3.09441064	38.25884064	0.00000000	0.00000000	41.35325128	925.51988915	0.92551989	41.35325128
1E-F3	268,476,000.00	966.87314043	3.09441064	38.25884064	0.00000000	0.00000000	41.35325128	925.51988915	0.92551989	41.35325128
1E-F4	268,476,000.00	966.87314043	3.09441064	38.25884064	0.00000000	0.00000000	41.35325128	925.51988915	0.92551989	41.35325128
1E-F5	268,476,000.00	966.87314043	3.09441064	38.25884064	0.00000000	0.00000000	41.35325128	925.51988915	0.92551989	41.35325128
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	187.71760525	0.30093423	5.00870478	0.00000000	0.00000000	5.30963902	182.40796623	0.18240797	5.30963902
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	764.84142226	4.82529132	0.00000000	0.00000000	0.00000000	4.82529132	760.01613103	0.76001613	4.82529132
2M-BH	5,334,298.00	764.84142243	4.82529098	0.00000000	0.00000000	0.00000000	4.82529098	760.01613146	0.76001613	4.82529098
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	588.28047409	1.60843044	0.00000000	0.00000000	0.00000000	1.60843044	586.67204368	0.58667204	1.60843044

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Principal Distribution Factors Statement

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2M-2H	16,002,894.00	588.28047414	1.60843033	0.00000000	0.00000000	0.00000000	1.60843033	586.67204382	0.58667204	1.60843033
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	992.14779350	0.00000000	0.00000000	0.00000000	1.34359303	1.34359303	990.80420047	0.99080420	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	764.84142226	4.82529132	0.00000000	0.00000000	0.00000000	4.82529132	760.01613103	0.76001613	4.82529132
2E-B2	101,332,000.00	764.84142226	4.82529132	0.00000000	0.00000000	0.00000000	4.82529132	760.01613103	0.76001613	4.82529132
2E-B3	101,332,000.00	764.84142226	4.82529132	0.00000000	0.00000000	0.00000000	4.82529132	760.01613103	0.76001613	4.82529132
2E-B4	101,332,000.00	764.84142226	4.82529132	0.00000000	0.00000000	0.00000000	4.82529132	760.01613103	0.76001613	4.82529132
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	382.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	380.00806552	0.38000807	2.41264566
2E-D2	202,664,000.00	382.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	380.00806552	0.38000807	2.41264566
2E-D3	202,664,000.00	382.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	380.00806552	0.38000807	2.41264566
2E-D4	202,664,000.00	382.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	380.00806552	0.38000807	2.41264566
2E-D5	202,664,000.00	382.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	380.00806552	0.38000807	2.41264566

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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	202,664,000.00	882.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	880.00806552	0.88000807	2.41264566
2E-F2	202,664,000.00	882.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	880.00806552	0.88000807	2.41264566
2E-F3	202,664,000.00	882.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	880.00806552	0.88000807	2.41264566
2E-F4	202,664,000.00	882.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	880.00806552	0.88000807	2.41264566
2E-F5	202,664,000.00	882.42071113	2.41264566	0.00000000	0.00000000	0.00000000	2.41264566	880.00806552	0.88000807	2.41264566
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 %	4,525,415,751.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,414,292,505.37
1M-1	N/A	N/A	1.10657 %	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	2.85657 %	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	03/25/22 - 04/24/22	31	2.85657 %	124,364,233.25	305,914.15	0.00	0.00	0.00	0.00	305,914.15	0.00	113,261,877.76
1M-BH	N/A	N/A	0.00000 %	6,546,409.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,961,992.10
1M-2C	03/25/22 - 04/24/22	31	2.85657 %	135,218,000.00	332,612.50	0.00	0.00	0.00	0.00	332,612.50	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	03/25/22 - 04/24/22	31	2.85657 %	259,582,233.25	638,526.65	0.00	0.00	0.00	0.00	638,526.65	0.00	248,479,877.76
1M-2H	N/A	N/A	0.00000 %	13,663,809.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	13,079,392.10
1B-1	03/25/22 - 04/24/22	31	4.45657 %	97,984,000.00	376,023.59	0.00	0.00	0.00	0.00	376,023.59	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 %	102,404,337.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,409,215.87
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	03/25/22 - 04/24/22	31	1.80000 %	124,364,233.25	192,764.56	0.00	0.00	0.00	0.00	192,764.56	0.00	113,261,877.76
1B-I2	03/25/22 - 04/24/22	31	1.40000 %	124,364,233.25	149,927.99	0.00	0.00	0.00	0.00	149,927.99	0.00	113,261,877.76
1B-I3	03/25/22 - 04/24/22	31	1.00000 %	124,364,233.25	107,091.42	0.00	0.00	0.00	0.00	107,091.42	0.00	113,261,877.76
1B-I4	03/25/22 - 04/24/22	31	0.60000 %	124,364,233.25	64,254.85	0.00	0.00	0.00	0.00	64,254.85	0.00	113,261,877.76
1C-I1	03/25/22 - 04/24/22	31	1.80000 %	135,218,000.00	209,587.90	0.00	0.00	0.00	0.00	209,587.90	0.00	135,218,000.00
1C-I2	03/25/22 - 04/24/22	31	1.40000 %	135,218,000.00	163,012.81	0.00	0.00	0.00	0.00	163,012.81	0.00	135,218,000.00
1C-I3	03/25/22 - 04/24/22	31	1.00000 %	135,218,000.00	116,437.72	0.00	0.00	0.00	0.00	116,437.72	0.00	135,218,000.00
1C-I4	03/25/22 - 04/24/22	31	0.60000 %	135,218,000.00	69,862.63	0.00	0.00	0.00	0.00	69,862.63	0.00	135,218,000.00
1E-A1	N/A	N/A	1.05657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	1.45657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	1.85657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	2.25657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	03/25/22 - 04/24/22	31	1.05657 %	124,364,233.25	113,149.58	0.00	0.00	0.00	0.00	113,149.58	0.00	113,261,877.76
1E-B2	03/25/22 - 04/24/22	31	1.45657 %	124,364,233.25	155,986.15	0.00	0.00	0.00	0.00	155,986.15	0.00	113,261,877.76

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Series 2017-C07



Distribution Date: 25-Apr-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	03/25/22 - 04/24/22	31	1.85657 %	124,364,233.25	198,822.72	0.00	0.00	0.00	0.00	198,822.72	0.00	113,261,877.76
1E-B4	03/25/22 - 04/24/22	31	2.25657 %	124,364,233.25	241,659.29	0.00	0.00	0.00	0.00	241,659.29	0.00	113,261,877.76
1E-C1	03/25/22 - 04/24/22	31	1.05657 %	135,218,000.00	123,024.60	0.00	0.00	0.00	0.00	123,024.60	0.00	135,218,000.00
1E-C2	03/25/22 - 04/24/22	31	1.45657 %	135,218,000.00	169,599.69	0.00	0.00	0.00	0.00	169,599.69	0.00	135,218,000.00
1E-C3	03/25/22 - 04/24/22	31	1.85657 %	135,218,000.00	216,174.78	0.00	0.00	0.00	0.00	216,174.78	0.00	135,218,000.00
1E-C4	03/25/22 - 04/24/22	31	2.25657 %	135,218,000.00	262,749.87	0.00	0.00	0.00	0.00	262,749.87	0.00	135,218,000.00
1E-D1	03/25/22 - 04/24/22	31	1.05657 %	124,364,233.25	113,149.58	0.00	0.00	0.00	0.00	113,149.58	0.00	113,261,877.76
1E-D2	03/25/22 - 04/24/22	31	1.45657 %	124,364,233.25	155,986.15	0.00	0.00	0.00	0.00	155,986.15	0.00	113,261,877.76
1E-D3	03/25/22 - 04/24/22	31	1.85657 %	124,364,233.25	198,822.72	0.00	0.00	0.00	0.00	198,822.72	0.00	113,261,877.76
1E-D4	03/25/22 - 04/24/22	31	2.25657 %	124,364,233.25	241,659.29	0.00	0.00	0.00	0.00	241,659.29	0.00	113,261,877.76
1E-D5	03/25/22 - 04/24/22	31	2.85657 %	124,364,233.25	305,914.15	0.00	0.00	0.00	0.00	305,914.15	0.00	113,261,877.76
1E-F1	03/25/22 - 04/24/22	31	1.05657 %	259,582,233.25	236,174.19	0.00	0.00	0.00	0.00	236,174.19	0.00	248,479,877.76
1E-F2	03/25/22 - 04/24/22	31	1.45657 %	259,582,233.25	325,585.85	0.00	0.00	0.00	0.00	325,585.85	0.00	248,479,877.76
1E-F3	03/25/22 - 04/24/22	31	1.85657 %	259,582,233.25	414,997.51	0.00	0.00	0.00	0.00	414,997.51	0.00	248,479,877.76
1E-F4	03/25/22 - 04/24/22	31	2.25657 %	259,582,233.25	504,409.16	0.00	0.00	0.00	0.00	504,409.16	0.00	248,479,877.76
1E-F5	03/25/22 - 04/24/22	31	2.85657 %	259,582,233.25	638,526.65	0.00	0.00	0.00	0.00	638,526.65	0.00	248,479,877.76
1X-1	03/25/22 - 04/24/22	31	1.80000 %	124,364,233.25	192,764.56	0.00	0.00	0.00	0.00	192,764.56	0.00	113,261,877.76
1X-2	03/25/22 - 04/24/22	31	1.40000 %	124,364,233.25	149,927.99	0.00	0.00	0.00	0.00	149,927.99	0.00	113,261,877.76
1X-3	03/25/22 - 04/24/22	31	1.00000 %	124,364,233.25	107,091.42	0.00	0.00	0.00	0.00	107,091.42	0.00	113,261,877.76
1X-4	03/25/22 - 04/24/22	31	0.60000 %	124,364,233.25	64,254.85	0.00	0.00	0.00	0.00	64,254.85	0.00	113,261,877.76
1Y-1	03/25/22 - 04/24/22	31	1.80000 %	259,582,233.25	402,352.46	0.00	0.00	0.00	0.00	402,352.46	0.00	248,479,877.76
1Y-2	03/25/22 - 04/24/22	31	1.40000 %	259,582,233.25	312,940.80	0.00	0.00	0.00	0.00	312,940.80	0.00	248,479,877.76
1Y-3	03/25/22 - 04/24/22	31	1.00000 %	259,582,233.25	223,529.15	0.00	0.00	0.00	0.00	223,529.15	0.00	248,479,877.76
1Y-4	03/25/22 - 04/24/22	31	0.60000 %	259,582,233.25	134,117.49	0.00	0.00	0.00	0.00	134,117.49	0.00	248,479,877.76
2A-H	N/A	N/A	0.00000 %	2,396,519,821.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,328,733,664.30
2M-1	N/A	N/A	1.10657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	2.95657 %	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	03/25/22 - 04/24/22	31	2.95657 %	77,502,911.00	197,317.40	0.00	0.00	0.00	0.00	197,317.40	0.00	77,013,954.59
2M-BH	N/A	N/A	0.00000 %	4,079,892.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,054,152.53
2M-2C	03/25/22 - 04/24/22	31	2.95657 %	101,332,000.00	257,984.71	0.00	0.00	0.00	0.00	257,984.71	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Apr-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	03/25/22 - 04/24/22	31	2.95657 %	178,834,911.00	455,302.11	0.00	0.00	0.00	0.00	455,302.11	0.00	178,345,954.59
2M-2H	N/A	N/A	0.00000 %	9,414,190.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,388,450.53
2B-1	03/25/22 - 04/24/22	31	4.90657 %	63,333,000.00	267,588.38	0.00	0.00	0.00	0.00	267,588.38	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 %	66,142,958.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,053,385.81
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	03/25/22 - 04/24/22	31	1.80000 %	77,502,911.00	120,129.51	0.00	0.00	0.00	0.00	120,129.51	0.00	77,013,954.59
2B-I2	03/25/22 - 04/24/22	31	1.40000 %	77,502,911.00	93,434.06	0.00	0.00	0.00	0.00	93,434.06	0.00	77,013,954.59
2B-I3	03/25/22 - 04/24/22	31	1.00000 %	77,502,911.00	66,738.62	0.00	0.00	0.00	0.00	66,738.62	0.00	77,013,954.59
2B-I4	03/25/22 - 04/24/22	31	0.60000 %	77,502,911.00	40,043.17	0.00	0.00	0.00	0.00	40,043.17	0.00	77,013,954.59
2C-I1	03/25/22 - 04/24/22	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	03/25/22 - 04/24/22	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	03/25/22 - 04/24/22	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	03/25/22 - 04/24/22	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	N/A	N/A	1.15657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.55657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	1.95657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.35657 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	03/25/22 - 04/24/22	31	1.15657 %	77,502,911.00	77,187.88	0.00	0.00	0.00	0.00	77,187.88	0.00	77,013,954.59
2E-B2	03/25/22 - 04/24/22	31	1.55657 %	77,502,911.00	103,883.33	0.00	0.00	0.00	0.00	103,883.33	0.00	77,013,954.59
2E-B3	03/25/22 - 04/24/22	31	1.95657 %	77,502,911.00	130,578.78	0.00	0.00	0.00	0.00	130,578.78	0.00	77,013,954.59
2E-B4	03/25/22 - 04/24/22	31	2.35657 %	77,502,911.00	157,274.22	0.00	0.00	0.00	0.00	157,274.22	0.00	77,013,954.59
2E-C1	03/25/22 - 04/24/22	31	1.15657 %	101,332,000.00	100,920.11	0.00	0.00	0.00	0.00	100,920.11	0.00	101,332,000.00
2E-C2	03/25/22 - 04/24/22	31	1.55657 %	101,332,000.00	135,823.36	0.00	0.00	0.00	0.00	135,823.36	0.00	101,332,000.00
2E-C3	03/25/22 - 04/24/22	31	1.95657 %	101,332,000.00	170,726.60	0.00	0.00	0.00	0.00	170,726.60	0.00	101,332,000.00
2E-C4	03/25/22 - 04/24/22	31	2.35657 %	101,332,000.00	205,629.85	0.00	0.00	0.00	0.00	205,629.85	0.00	101,332,000.00
2E-D1	03/25/22 - 04/24/22	31	1.15657 %	77,502,911.00	77,187.88	0.00	0.00	0.00	0.00	77,187.88	0.00	77,013,954.59
2E-D2	03/25/22 - 04/24/22	31	1.55657 %	77,502,911.00	103,883.33	0.00	0.00	0.00	0.00	103,883.33	0.00	77,013,954.59

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	03/25/22 - 04/24/22	31	1.95657 %	77,502,911.00	130,578.78	0.00	0.00	0.00	0.00	130,578.78	0.00	77,013,954.59
2E-D4	03/25/22 - 04/24/22	31	2.35657 %	77,502,911.00	157,274.22	0.00	0.00	0.00	0.00	157,274.22	0.00	77,013,954.59
2E-D5	03/25/22 - 04/24/22	31	2.95657 %	77,502,911.00	197,317.40	0.00	0.00	0.00	0.00	197,317.40	0.00	77,013,954.59
2E-F1	03/25/22 - 04/24/22	31	1.15657 %	178,834,911.00	178,108.00	0.00	0.00	0.00	0.00	178,108.00	0.00	178,345,954.59
2E-F2	03/25/22 - 04/24/22	31	1.55657 %	178,834,911.00	239,706.69	0.00	0.00	0.00	0.00	239,706.69	0.00	178,345,954.59
2E-F3	03/25/22 - 04/24/22	31	1.95657 %	178,834,911.00	301,305.38	0.00	0.00	0.00	0.00	301,305.38	0.00	178,345,954.59
2E-F4	03/25/22 - 04/24/22	31	2.35657 %	178,834,911.00	362,904.07	0.00	0.00	0.00	0.00	362,904.07	0.00	178,345,954.59
2E-F5	03/25/22 - 04/24/22	31	2.95657 %	178,834,911.00	455,302.11	0.00	0.00	0.00	0.00	455,302.11	0.00	178,345,954.59
2X-1	03/25/22 - 04/24/22	31	1.80000 %	77,502,911.00	120,129.51	0.00	0.00	0.00	0.00	120,129.51	0.00	77,013,954.59
2X-2	03/25/22 - 04/24/22	31	1.40000 %	77,502,911.00	93,434.06	0.00	0.00	0.00	0.00	93,434.06	0.00	77,013,954.59
2X-3	03/25/22 - 04/24/22	31	1.00000 %	77,502,911.00	66,738.62	0.00	0.00	0.00	0.00	66,738.62	0.00	77,013,954.59
2X-4	03/25/22 - 04/24/22	31	0.60000 %	77,502,911.00	40,043.17	0.00	0.00	0.00	0.00	40,043.17	0.00	77,013,954.59
2Y-1	03/25/22 - 04/24/22	31	1.80000 %	178,834,911.00	277,194.11	0.00	0.00	0.00	0.00	277,194.11	0.00	178,345,954.59
2Y-2	03/25/22 - 04/24/22	31	1.40000 %	178,834,911.00	215,595.42	0.00	0.00	0.00	0.00	215,595.42	0.00	178,345,954.59
2Y-3	03/25/22 - 04/24/22	31	1.00000 %	178,834,911.00	153,996.73	0.00	0.00	0.00	0.00	153,996.73	0.00	178,345,954.59
2Y-4	03/25/22 - 04/24/22	31	0.60000 %	178,834,911.00	92,398.04	0.00	0.00	0.00	0.00	92,398.04	0.00	178,345,954.59
Totals					15,191,885.97	0.00	0.00	0.00	0.00	15,191,885.97	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	228.51957927	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	222.90819707
1M-1	186,170,000.00	1.10657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	2.85657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	7,014,568.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	133,258,000.00	2.85657 %	933.25904073	2.29565317	0.00000000	0.00000000	0.00000000	0.00000000	2.29565317	0.00000000	849.94430173
1M-BH	7,014,568.00	0.00000 %	933.25904033	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	849.94430163
1M-2C	135,218,000.00	2.85657 %	1000.00000000	2.45982414	0.00000000	0.00000000	0.00000000	0.00000000	2.45982414	0.00000000	1000.00000000
1M-CH	7,117,400.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	401,734,000.00	2.85657 %	646.15450335	1.58942646	0.00000000	0.00000000	0.00000000	0.00000000	1.58942646	0.00000000	618.51841706
1M-2H	21,146,536.00	0.00000 %	646.14880659	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	618.51227549
1B-1	97,984,000.00	4.45657 %	1000.00000000	3.83760196	0.00000000	0.00000000	0.00000000	0.00000000	3.83760196	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 %	992.85199684	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.89929405
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 %	933.25904073	1.44655150	0.00000000	0.00000000	0.00000000	0.00000000	1.44655150	0.00000000	849.94430173
1B-I2	0.00	1.40000 %	933.25904073	1.12509560	0.00000000	0.00000000	0.00000000	0.00000000	1.12509560	0.00000000	849.94430173
1B-I3	0.00	1.00000 %	933.25904073	0.80363971	0.00000000	0.00000000	0.00000000	0.00000000	0.80363971	0.00000000	849.94430173
1B-I4	0.00	0.60000 %	933.25904073	0.48218381	0.00000000	0.00000000	0.00000000	0.00000000	0.48218381	0.00000000	849.94430173
1C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555555	0.00000000	0.00000000	0.00000000	0.00000000	1.20555555	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111109	0.00000000	0.00000000	0.00000000	0.00000000	0.86111109	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666664	0.00000000	0.00000000	0.00000000	0.00000000	0.51666664	0.00000000	1000.00000000
1E-A1	133,258,000.00	1.05657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	133,258,000.00	1.45657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	133,258,000.00	1.85657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Apr-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	133,258,000.00	2.25657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	133,258,000.00	1.05657 %	933.25904073	0.84910159	0.00000000	0.00000000	0.00000000	0.00000000	0.84910159	0.00000000	849.94430173
1E-B2	133,258,000.00	1.45657 %	933.25904073	1.17055749	0.00000000	0.00000000	0.00000000	0.00000000	1.17055749	0.00000000	849.94430173
1E-B3	133,258,000.00	1.85657 %	933.25904073	1.49201339	0.00000000	0.00000000	0.00000000	0.00000000	1.49201339	0.00000000	849.94430173
1E-B4	133,258,000.00	2.25657 %	933.25904073	1.81346929	0.00000000	0.00000000	0.00000000	0.00000000	1.81346929	0.00000000	849.94430173
1E-C1	135,218,000.00	1.05657 %	1000.00000000	0.90982414	0.00000000	0.00000000	0.00000000	0.00000000	0.90982414	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.45657 %	1000.00000000	1.25426859	0.00000000	0.00000000	0.00000000	0.00000000	1.25426859	0.00000000	1000.00000000
1E-C3	135,218,000.00	1.85657 %	1000.00000000	1.59871304	0.00000000	0.00000000	0.00000000	0.00000000	1.59871304	0.00000000	1000.00000000
1E-C4	135,218,000.00	2.25657 %	1000.00000000	1.94315749	0.00000000	0.00000000	0.00000000	0.00000000	1.94315749	0.00000000	1000.00000000
1E-D1	266,516,000.00	1.05657 %	466.62952037	0.42455080	0.00000000	0.00000000	0.00000000	0.00000000	0.42455080	0.00000000	424.97215087
1E-D2	266,516,000.00	1.45657 %	466.62952037	0.58527874	0.00000000	0.00000000	0.00000000	0.00000000	0.58527874	0.00000000	424.97215087
1E-D3	266,516,000.00	1.85657 %	466.62952037	0.74600669	0.00000000	0.00000000	0.00000000	0.00000000	0.74600669	0.00000000	424.97215087
1E-D4	266,516,000.00	2.25657 %	466.62952037	0.90673464	0.00000000	0.00000000	0.00000000	0.00000000	0.90673464	0.00000000	424.97215087
1E-D5	266,516,000.00	2.85657 %	466.62952037	1.14782658	0.00000000	0.00000000	0.00000000	0.00000000	1.14782658	0.00000000	424.97215087
1E-F1	268,476,000.00	1.05657 %	966.87314043	0.87968455	0.00000000	0.00000000	0.00000000	0.00000000	0.87968455	0.00000000	925.51988915
1E-F2	268,476,000.00	1.45657 %	966.87314043	1.21271864	0.00000000	0.00000000	0.00000000	0.00000000	1.21271864	0.00000000	925.51988915
1E-F3	268,476,000.00	1.85657 %	966.87314043	1.54575273	0.00000000	0.00000000	0.00000000	0.00000000	1.54575273	0.00000000	925.51988915
1E-F4	268,476,000.00	2.25657 %	966.87314043	1.87878678	0.00000000	0.00000000	0.00000000	0.00000000	1.87878678	0.00000000	925.51988915
1E-F5	268,476,000.00	2.85657 %	966.87314043	2.37833791	0.00000000	0.00000000	0.00000000	0.00000000	2.37833791	0.00000000	925.51988915
1X-1	0.00	1.80000 %	466.62952037	0.72327575	0.00000000	0.00000000	0.00000000	0.00000000	0.72327575	0.00000000	424.97215087
1X-2	0.00	1.40000 %	466.62952037	0.56254780	0.00000000	0.00000000	0.00000000	0.00000000	0.56254780	0.00000000	424.97215087
1X-3	0.00	1.00000 %	466.62952037	0.40181985	0.00000000	0.00000000	0.00000000	0.00000000	0.40181985	0.00000000	424.97215087
1X-4	0.00	0.60000 %	466.62952037	0.24109190	0.00000000	0.00000000	0.00000000	0.00000000	0.24109190	0.00000000	424.97215087
1Y-1	0.00	1.80000 %	966.87314043	1.49865336	0.00000000	0.00000000	0.00000000	0.00000000	1.49865336	0.00000000	925.51988915
1Y-2	0.00	1.40000 %	966.87314043	1.16561927	0.00000000	0.00000000	0.00000000	0.00000000	1.16561927	0.00000000	925.51988915
1Y-3	0.00	1.00000 %	966.87314043	0.83258522	0.00000000	0.00000000	0.00000000	0.00000000	0.83258522	0.00000000	925.51988915
1Y-4	0.00	0.60000 %	966.87314043	0.49955113	0.00000000	0.00000000	0.00000000	0.00000000	0.49955113	0.00000000	925.51988915
2A-H	12,766,622,601.00	0.00000 %	187.71760525	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	182.40796623
2M-1	107,666,000.00	1.10657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Apr-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
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	2.95657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	2.95657 %	764.84142226	1.94723681	0.00000000	0.00000000	0.00000000	0.00000000	1.94723681	0.00000000	760.01613103
2M-BH	5,334,298.00	0.0000 %	764.84142243	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	760.01613146
2M-2C	101,332,000.00	2.95657 %	1000.00000000	2.54593524	0.00000000	0.00000000	0.00000000	0.00000000	2.54593524	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	2.95657 %	588.28047409	1.49772402	0.00000000	0.00000000	0.00000000	0.00000000	1.49772402	0.00000000	586.67204368
2M-2H	16,002,894.00	0.0000 %	588.28047414	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	586.67204382
2B-1	63,333,000.00	4.90657 %	1000.00000000	4.22510192	0.00000000	0.00000000	0.00000000	0.00000000	4.22510192	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	992.14779350	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.80420047
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 %	764.84142226	1.18550418	0.00000000	0.00000000	0.00000000	0.00000000	1.18550418	0.00000000	760.01613103
2B-I2	0.00	1.40000 %	764.84142226	0.92205878	0.00000000	0.00000000	0.00000000	0.00000000	0.92205878	0.00000000	760.01613103
2B-I3	0.00	1.00000 %	764.84142226	0.65861347	0.00000000	0.00000000	0.00000000	0.00000000	0.65861347	0.00000000	760.01613103
2B-I4	0.00	0.60000 %	764.84142226	0.39516806	0.00000000	0.00000000	0.00000000	0.00000000	0.39516806	0.00000000	760.01613103
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	1.15657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.55657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	1.95657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.35657 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	1.15657 %	764.84142226	0.76173252	0.00000000	0.00000000	0.00000000	0.00000000	0.76173252	0.00000000	760.01613103

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Apr-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
2E-B2	101,332,000.00	1.55657 %	764.84142226	1.02517793	0.00000000	0.00000000	0.00000000	0.00000000	1.02517793	0.00000000	760.01613103
2E-B3	101,332,000.00	1.95657 %	764.84142226	1.28862334	0.00000000	0.00000000	0.00000000	0.00000000	1.28862334	0.00000000	760.01613103
2E-B4	101,332,000.00	2.35657 %	764.84142226	1.55206865	0.00000000	0.00000000	0.00000000	0.00000000	1.55206865	0.00000000	760.01613103
2E-C1	101,332,000.00	1.15657 %	1000.00000000	0.99593524	0.00000000	0.00000000	0.00000000	0.00000000	0.99593524	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.55657 %	1000.00000000	1.34037974	0.00000000	0.00000000	0.00000000	0.00000000	1.34037974	0.00000000	1000.00000000
2E-C3	101,332,000.00	1.95657 %	1000.00000000	1.68482414	0.00000000	0.00000000	0.00000000	0.00000000	1.68482414	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.35657 %	1000.00000000	2.02926864	0.00000000	0.00000000	0.00000000	0.00000000	2.02926864	0.00000000	1000.00000000
2E-D1	202,664,000.00	1.15657 %	382.42071113	0.38086626	0.00000000	0.00000000	0.00000000	0.00000000	0.38086626	0.00000000	380.00806552
2E-D2	202,664,000.00	1.55657 %	382.42071113	0.51258896	0.00000000	0.00000000	0.00000000	0.00000000	0.51258896	0.00000000	380.00806552
2E-D3	202,664,000.00	1.95657 %	382.42071113	0.64431167	0.00000000	0.00000000	0.00000000	0.00000000	0.64431167	0.00000000	380.00806552
2E-D4	202,664,000.00	2.35657 %	382.42071113	0.77603432	0.00000000	0.00000000	0.00000000	0.00000000	0.77603432	0.00000000	380.00806552
2E-D5	202,664,000.00	2.95657 %	382.42071113	0.97361840	0.00000000	0.00000000	0.00000000	0.00000000	0.97361840	0.00000000	380.00806552
2E-F1	202,664,000.00	1.15657 %	882.42071113	0.87883393	0.00000000	0.00000000	0.00000000	0.00000000	0.87883393	0.00000000	880.00806552
2E-F2	202,664,000.00	1.55657 %	882.42071113	1.18277884	0.00000000	0.00000000	0.00000000	0.00000000	1.18277884	0.00000000	880.00806552
2E-F3	202,664,000.00	1.95657 %	882.42071113	1.48672374	0.00000000	0.00000000	0.00000000	0.00000000	1.48672374	0.00000000	880.00806552
2E-F4	202,664,000.00	2.35657 %	882.42071113	1.79066864	0.00000000	0.00000000	0.00000000	0.00000000	1.79066864	0.00000000	880.00806552
2E-F5	202,664,000.00	2.95657 %	882.42071113	2.24658602	0.00000000	0.00000000	0.00000000	0.00000000	2.24658602	0.00000000	880.00806552
2X-1	0.00	1.80000 %	382.42071113	0.59275209	0.00000000	0.00000000	0.00000000	0.00000000	0.59275209	0.00000000	380.00806552
2X-2	0.00	1.40000 %	382.42071113	0.46102939	0.00000000	0.00000000	0.00000000	0.00000000	0.46102939	0.00000000	380.00806552
2X-3	0.00	1.00000 %	382.42071113	0.32930673	0.00000000	0.00000000	0.00000000	0.00000000	0.32930673	0.00000000	380.00806552
2X-4	0.00	0.60000 %	382.42071113	0.19758403	0.00000000	0.00000000	0.00000000	0.00000000	0.19758403	0.00000000	380.00806552
2Y-1	0.00	1.80000 %	882.42071113	1.36775209	0.00000000	0.00000000	0.00000000	0.00000000	1.36775209	0.00000000	880.00806552
2Y-2	0.00	1.40000 %	882.42071113	1.06380719	0.00000000	0.00000000	0.00000000	0.00000000	1.06380719	0.00000000	880.00806552
2Y-3	0.00	1.00000 %	882.42071113	0.75986228	0.00000000	0.00000000	0.00000000	0.00000000	0.75986228	0.00000000	880.00806552
2Y-4	0.00	0.60000 %	882.42071113	0.45591738	0.00000000	0.00000000	0.00000000	0.00000000	0.45591738	0.00000000	880.00806552

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

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

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Credit-Linked Notes

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	13,432,613.55
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(84,694.25)
Total Deposits	13,347,919.30
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,328,752.64
Total Withdrawals (Pool Distribution Amount)	13,347,919.30
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	0.456570%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	122,805,139.95
Total Principal Reduction Cumulative	15,746,916,248.55
Scheduled Principal Current	9,140,108.24
Scheduled Principal Cumulative	1,140,767,770.28
Unscheduled Principal Current	113,669,910.02
Unscheduled Principal Cumulative	14,605,416,099.40
Senior Reduction Amount	111,123,245.87
Subordinate Reduction Amount	11,686,772.39
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	4,878.31
Modification Loss Amount	16,502.89
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	68,390,425.98
Total Principal Reduction Cumulative	10,684,099,420.45
Scheduled Principal Current	4,356,609.75
Scheduled Principal Cumulative	703,039,833.48
Unscheduled Principal Current	63,944,243.67
Unscheduled Principal Cumulative	9,980,447,034.06
Senior Reduction Amount	67,786,157.46
Subordinate Reduction Amount	514,695.96
Calculated Tranche Write-Down Amount	89,572.56
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	45,528.56
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	28161
Period Reference Pool Removal Loan Count	597
Period Ending Loan Count	27564
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,881,402,585.10
Period PIF Loan Count Current	594
PIF Loan Count Cumulative	60783
Period PIF Loan UPB Current	110,829,196.46
PIF Loan UPB Cumulative	14,176,526,204.43
Period Partial Prepayment Amount	2,507,863.13
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	658,070.05
Credit Event Amount Cumulative	5,022,885.51
Total Active Modified Loan Count	307
Total Active Modified Loan UPB	75,134,838.13
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	15545
Period Reference Pool Removal Loan Count	329
Period Ending Loan Count	15216
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,649,187,891.23
Period PIF Loan Count Current	328
PIF Loan Count Cumulative	40928
Period PIF Loan UPB Current	63,323,863.59
PIF Loan UPB Cumulative	9,808,726,858.21
Period Partial Prepayment Amount	741,604.71
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	15,685,745.89
Credit Event Amount Current	143,574.24
Credit Event Amount Cumulative	13,486,082.78
Total Active Modified Loan Count	335
Total Active Modified Loan UPB	82,497,758.29
Structural Reporting	
Group 1	
Senior Percentage	90.432212%
Subordinate Percentage	9.567788%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	88.185860%
Subordinate Percentage	11.814140%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

Connecticut Avenue Securities

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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 %	6.950000 %	7.130000 %
1M-2C	0.00	0.00	1.000000 %	4.110000 %	4.210000 %
1M-2	0.00	0.00	1.000000 %	4.110000 %	4.210000 %
1M-2H	0.00	0.00	1.000000 %	4.110000 %	4.210000 %
1B-1	0.00	0.00	0.500000 %	2.050000 %	2.100000 %
1B-1H	0.00	0.00	0.500000 %	2.050000 %	2.100000 %
1B-2H	0.00	4,878.31	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	11.810000 %	12.100000 %
2M-1	0.00	0.00	3.400000 %	11.810000 %	12.100000 %
2M-1H	0.00	0.00	3.400000 %	11.810000 %	12.100000 %
2M-2A	0.00	0.00	2.600000 %	11.810000 %	12.100000 %
2M-2B	0.00	0.00	1.800000 %	8.810000 %	9.040000 %
2M-2C	0.00	0.00	1.000000 %	4.890000 %	5.010000 %
2B-1	0.00	0.00	0.500000 %	2.430000 %	2.490000 %
2B-1H	0.00	0.00	0.500000 %	2.430000 %	2.490000 %
2B-2H	89,572.56	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	592	111,009,398.24	1.383824 %	1.474113 %
60 Days	163	32,023,792.88	0.381019 %	0.425249 %
90 Days	80	13,604,102.89	0.187003 %	0.180651 %
120 Days	70	13,691,031.74	0.163628 %	0.181806 %
150 Days	67	13,062,906.26	0.156615 %	0.173465 %
180+ Days	882	201,119,039.49	2.061711 %	2.670694 %
Totals	1854	384,510,271.50	4.333801 %	5.105978 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	325	59,581,340.56	1.179074 %	1.220578 %
60 Days	95	19,771,564.17	0.344652 %	0.405039 %
90 Days	35	6,529,521.46	0.126977 %	0.133763 %
120 Days	37	7,448,001.76	0.134233 %	0.152579 %
150 Days	34	6,698,184.42	0.123349 %	0.137218 %
180+ Days	471	111,494,940.78	1.708751 %	2.284076 %
Totals	997	211,523,553.15	3.617037 %	4.333254 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	267	51,428,057.68	1.754732 %	1.941276 %
60 Days	68	12,252,228.71	0.446898 %	0.462490 %
90 Days	45	7,074,581.43	0.295741 %	0.267047 %
120 Days	33	6,243,029.98	0.216877 %	0.235658 %
150 Days	33	6,364,721.84	0.216877 %	0.240252 %
180+ Days	411	89,624,098.71	2.701104 %	3.383078 %
Totals	857	172,986,718.35	5.632229 %	6.529802 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	58	15,349,037.93	16,502.89	0.107517
Group 2	192	50,453,548.44	45,528.56	0.090239

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	460,953.89	720.24	0.156250
Group 1	0044806688	396,183.08	418.51	0.105636
Group 1	0044807364	206,738.08	258.42	0.124999
Group 1	0044808487	236,287.16	270.75	0.114585
Group 1	0044810253	398,091.58	8.31	0.002087
Group 1	0044812987	207,844.73	0.24	0.000115
Group 1	0044813124	406,005.80	718.97	0.177084
Group 1	0044813232	117,681.76	39.07	0.033200
Group 1	0044813559	70,574.40	102.92	0.145832
Group 1	0044813561	183,754.49	50.31	0.027379
Group 1	0044814635	163,395.59	7.58	0.004639
Group 1	0044815627	183,624.61	153.02	0.083333
Group 1	0044816052	296,532.25	308.89	0.104167
Group 1	0044817798	375,776.21	7.72	0.002054
Group 1	0044818277	241,586.91	402.64	0.166665
Group 1	0044818457	252,287.16	315.36	0.125000
Group 1	0044819021	248,429.10	284.66	0.114584
Group 1	0044819478	190,295.94	61.01	0.032061
Group 1	0044819897	371,500.77	270.89	0.072918
Group 1	0044821335	132,026.42	220.04	0.166664
Group 1	0044822792	470,930.03	784.88	0.166666
Group 1	0044825421	311,572.12	324.55	0.104165
Group 1	0044826299	658,159.50	1,028.37	0.156249
Group 1	0044827509	67,957.36	113.26	0.166663

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044827806	163,532.47	119.24	0.072915
Group 1	0044827828	258,912.76	240.57	0.092915
Group 1	0044828810	247,714.01	335.45	0.135418
Group 1	0044828911	322,731.76	504.27	0.156251
Group 1	0044829078	358,709.97	560.48	0.156249
Group 1	0044830027	339,248.72	118.71	0.034992
Group 1	0044831220	97,905.19	25.57	0.026117
Group 1	0044832141	322,215.71	201.38	0.062499
Group 1	0044832707	292,268.19	517.56	0.177084
Group 1	0044836102	197,144.74	349.11	0.177083
Group 1	0044836184	66,058.52	123.86	0.187500
Group 1	0044837378	218,712.15	385.48	0.176250
Group 1	0044841377	202,834.27	77.47	0.038194
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044843227	115,692.03	180.77	0.156251
Group 1	0044843375	118,047.07	159.86	0.135421
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044848246	388,862.51	486.08	0.125000
Group 1	0044851511	238,244.82	172.45	0.072384
Group 1	0044851808	151,278.33	220.61	0.145831
Group 1	0044853089	121,240.58	110.29	0.090968
Group 1	0044853799	208,089.04	303.46	0.145832
Group 1	0044853969	275,280.57	83.73	0.030416
Group 1	0044854061	388,966.72	648.28	0.166667
Group 1	0044855740	258,114.04	403.30	0.156249
Group 1	0044857956	262,256.93	300.50	0.114582
Group 1	0044864798	176,147.26	110.09	0.062499
Group 1	0044869954	430,546.90	107.45	0.024957
Group 1	0044877322	550,781.60	803.22	0.145833
Group 1	0044877340	173,948.77	150.98	0.086796
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044885516	137,812.09	251.49	0.182488
Group 1	0044888520	125,090.93	65.15	0.052082
Group 1	0044896786	609,080.71	888.24	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044747820	290,414.93	178.22	0.061367
Group 2	0044748771	105,733.82	121.15	0.114580
Group 2	0044748804	275,421.00	344.28	0.125001
Group 2	0044748806	306,265.65	319.03	0.104168
Group 2	0044749531	262,049.34	136.48	0.052082
Group 2	0044749543	367,147.25	497.18	0.135417
Group 2	0044749560	238,139.35	148.84	0.062501
Group 2	0044749583	251,623.44	262.11	0.104168
Group 2	0044749630	304,974.57	166.35	0.054546
Group 2	0044749735	298,837.92	342.42	0.114584
Group 2	0044749811	394,408.42	534.09	0.135415
Group 2	0044750162	476,598.43	710.90	0.149161
Group 2	0044750426	194,877.59	62.04	0.031835
Group 2	0044750655	196,495.85	225.15	0.114583
Group 2	0044750681	464,693.33	151.44	0.032589
Group 2	0044750693	263,074.57	274.04	0.104168
Group 2	0044750776	274,008.05	80.60	0.029415
Group 2	0044750829	193,811.86	343.21	0.177084
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751437	364,573.50	531.67	0.145833
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	409,915.21	256.20	0.062501
Group 2	0044752670	183,345.09	95.49	0.052082
Group 2	0044752932	135,663.93	19.09	0.014072
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753482	131,483.07	88.23	0.067104
Group 2	0044754139	354,794.36	406.54	0.114585
Group 2	0044754446	342,038.51	573.15	0.167569
Group 2	0044755211	388,040.18	669.76	0.172601
Group 2	0044755505	650,007.45	812.51	0.125000
Group 2	0044755796	415,307.71	103.13	0.024832
Group 2	0044756156	87,602.26	82.13	0.093753
Group 2	0044756174	188,573.19	16.66	0.008835
Group 2	0044756304	72,345.47	22.61	0.031253

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756498	263,605.66	549.18	0.208334
Group 2	0044756551	204,766.90	319.95	0.156251
Group 2	0044756773	133,944.72	141.72	0.105805
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	159,180.82	77.91	0.048944
Group 2	0044758371	107,411.68	158.79	0.147833
Group 2	0044758489	140,200.57	248.27	0.177082
Group 2	0044758660	183,198.13	76.33	0.041665
Group 2	0044758724	197,750.88	108.55	0.054892
Group 2	0044758823	164,519.85	171.37	0.104164
Group 2	0044758955	594,543.38	805.11	0.135417
Group 2	0044759604	157,234.10	55.04	0.035005
Group 2	0044759749	321,864.52	502.91	0.156249
Group 2	0044759896	263,720.05	37.12	0.014076
Group 2	0044760683	286,254.04	230.16	0.080404
Group 2	0044760774	273,416.53	284.81	0.104167
Group 2	0044760857	262,926.92	91.71	0.034880
Group 2	0044760952	239,332.77	94.48	0.039476
Group 2	0044761339	342,163.05	534.63	0.156250
Group 2	0044761489	174,846.70	117.40	0.067145
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,597.23	43.63	0.050971
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	320,906.01	100.28	0.031249
Group 2	0044762564	396,976.22	537.57	0.135416
Group 2	0044762765	115,452.33	94.80	0.082112
Group 2	0044762776	204,230.78	234.01	0.114581
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763163	75,014.18	78.14	0.104167
Group 2	0044763692	233,649.11	340.74	0.145834
Group 2	0044763976	393,237.38	295.96	0.075262
Group 2	0044763989	344,363.66	656.65	0.190685

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044763998	373,999.32	350.62	0.093749
Group 2	0044764480	276,029.77	376.49	0.136395
Group 2	0044764724	476,067.12	297.04	0.062395
Group 2	0044764825	277,673.18	376.02	0.135418
Group 2	0044765396	269,687.64	102.72	0.038089
Group 2	0044765513	346,730.60	151.19	0.043604
Group 2	0044766135	306,720.28	255.60	0.083333
Group 2	0044766389	125,127.82	66.72	0.053321
Group 2	0044766995	106,658.29	122.21	0.114581
Group 2	0044767644	384,525.44	520.71	0.135416
Group 2	0044768065	167,937.19	86.98	0.051793
Group 2	0044768165	478,106.70	647.44	0.135417
Group 2	0044768220	252,433.90	210.36	0.083333
Group 2	0044768338	135,018.54	252.03	0.186663
Group 2	0044768786	156,324.96	47.90	0.030641
Group 2	0044769181	90,674.30	48.79	0.053808
Group 2	0044770000	236,301.79	295.38	0.125001
Group 2	0044770245	298,811.58	155.63	0.052083
Group 2	0044771203	339,282.37	636.15	0.187499
Group 2	0044771262	87,745.48	58.84	0.067058
Group 2	0044771856	312,696.88	513.77	0.164303
Group 2	0044772342	381,092.51	129.70	0.034034
Group 2	0044772744	154,841.02	185.63	0.119884
Group 2	0044772895	334,950.03	165.05	0.049276
Group 2	0044773059	323,070.45	363.99	0.112666
Group 2	0044773158	254,871.63	145.50	0.057088
Group 2	0044773412	257,285.18	268.01	0.104168
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	150,190.03	16.20	0.010786
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	307,477.32	480.43	0.156249
Group 2	0044774805	214,606.55	380.03	0.177082
Group 2	0044775457	180,720.99	151.10	0.083610
Group 2	0044775468	150,447.56	125.37	0.083331

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Modification Loss Detail

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Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044775587	490,962.08	664.84	0.135416
Group 2	0044776032	153,933.17	64.87	0.042142
Group 2	0044776233	216,075.00	108.07	0.050015
Group 2	0044776861	202,489.54	126.56	0.062502
Group 2	0044777714	155,530.97	113.41	0.072918
Group 2	0044778088	249,318.10	77.91	0.031249
Group 2	0044778151	353,497.91	144.22	0.040798
Group 2	0044779309	108,341.30	90.28	0.083329
Group 2	0044779844	202,072.77	42.99	0.021275
Group 2	0044780048	127,092.66	79.43	0.062498
Group 2	0044780062	86,617.63	63.01	0.072745
Group 2	0044780464	438,790.87	46.34	0.010561
Group 2	0044780495	218,036.32	272.55	0.125002
Group 2	0044781165	223,674.82	149.27	0.066735
Group 2	0044781185	269,051.37	280.26	0.104166
Group 2	0044781195	321,491.45	316.81	0.098544
Group 2	0044781752	228,706.70	12.12	0.005299
Group 2	0044781936	83,629.82	87.11	0.104161
Group 2	0044782011	355,272.56	245.38	0.069068
Group 2	0044782356	134,503.66	42.03	0.031248
Group 2	0044782683	301,009.41	86.45	0.028720
Group 2	0044782878	150,614.21	92.25	0.061249
Group 2	0044783524	172,165.57	63.68	0.036988
Group 2	0044783715	221,463.14	253.76	0.114583
Group 2	0044783732	90,446.75	34.59	0.038243
Group 2	0044785725	347,106.10	397.73	0.114585
Group 2	0044786559	409,854.19	155.07	0.037835
Group 2	0044787049	180,831.71	152.22	0.084178
Group 2	0044787213	321,453.17	231.71	0.072082
Group 2	0044787215	299,600.91	280.88	0.093751
Group 2	0044787378	237,059.51	78.57	0.033144
Group 2	0044787383	313,579.38	94.36	0.030091
Group 2	0044787721	252,348.95	420.58	0.166666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788031	510,714.23	638.39	0.124999
Group 2	0044788172	377,944.35	354.32	0.093749
Group 2	0044788554	151,831.34	67.98	0.044773
Group 2	0044788704	641,879.10	99.48	0.015498
Group 2	0044788812	189,001.76	318.60	0.168570
Group 2	0044790206	222,117.04	21.29	0.009585
Group 2	0044790382	358,988.24	362.28	0.100917
Group 2	0044790766	99,334.70	184.58	0.185816
Group 2	0044790879	286,996.11	328.85	0.114583
Group 2	0044790949	178,977.18	251.31	0.140415
Group 2	0044791507	255,908.35	159.94	0.062499
Group 2	0044791639	353,470.66	368.20	0.104167
Group 2	0044792074	356,926.16	318.94	0.089357
Group 2	0044792593	283,445.38	295.26	0.104168
Group 2	0044792673	245,487.86	28.50	0.011610
Group 2	0044793704	262,697.07	273.64	0.104166
Group 2	0044793820	188,656.71	215.08	0.114006
Group 2	0044793831	202,889.07	116.85	0.057593
Group 2	0044793994	437,880.15	143.26	0.032717
Group 2	0044794099	453,242.39	94.05	0.020750
Group 2	0044794339	348,395.73	676.87	0.194282
Group 2	0044794431	290,408.65	147.85	0.050911
Group 2	0044795081	192,575.54	372.60	0.193483
Group 2	0044795432	261,476.71	326.85	0.125002
Group 2	0044795509	416,725.52	564.32	0.135418
Group 2	0044795768	208,477.07	260.60	0.125002
Group 2	0044796134	71,734.62	59.78	0.083335
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044797940	377,552.96	471.94	0.125000
Group 2	0044797958	405,355.62	266.86	0.065834
Group 2	0044798616	364,374.99	417.51	0.114583
Group 2	0044799101	459,269.15	750.72	0.163460
Group 2	0044799300	163,190.33	134.63	0.082499
Group 2	0044799362	424,855.59	157.81	0.037144

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Apr-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044799466	265,910.02	387.79	0.145835
Group 2	0044799812	359,296.33	449.12	0.125000
Group 2	0044799964	223,440.11	70.50	0.031552
Group 2	0044800035	332,010.41	172.92	0.052083
Group 2	0044800587	187,464.94	175.75	0.093751
Group 2	0044801084	111,008.72	41.53	0.037411
Group 2	0044801461	124,330.38	44.59	0.035864
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	264,632.36	303.22	0.114582
Group 2	0044801610	386,770.21	270.67	0.069982
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	433,436.38	586.95	0.135418
Group 2	0044802338	206,395.98	215.00	0.104169
Group 2	0044803047	320,313.28	99.92	0.031194
Group 2	0044803082	283,407.45	236.17	0.083332
Group 2	0044803218	710,740.28	1,110.53	0.156250
Group 2	0044803260	322,273.80	503.55	0.156249
Group 2	0044803568	177,694.72	56.66	0.031886
Group 2	0044804224	229,721.74	239.29	0.104165
Group 2	0044804262	317,720.58	297.86	0.093749
Group 2	0044804420	103,243.54	9.39	0.009095
Group 2	0044805165	334,813.10	383.64	0.114583

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	801,644.29	84,696.46	10.565

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044804672	143,574.24	89,568.29	62.385
0044812180	282,811.50	16,732.79	5.917
0044848575	86,244.13	(16,406.01)	(19.023)
0044855999	289,014.42	(5,198.61)	(1.799)

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
4	317,682.32	(2.21)	3,499.26	1.101

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044774169	89,009.68	4.27	(5,196.78)	(5.838)
0044820772	86,673.96	4.26	4,250.54	4.904
0044866363	70,610.20	4.26	3,060.13	4.334
0044889705	71,388.48	(15.00)	1,385.37	1.941

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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
109	18,508,968.29	1,345,431.78	7.269

Cumulative Realized Loss Detail

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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,463.27)	(5.657)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044774169	89,009.68	(5,196.78)	(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)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044789567	120,393.26	86,052.56	71.476
0044789580	106,331.95	(52,083.33)	(48.982)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Apr-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044798155	211,200.15	230,444.61	109.112
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804144	368,947.61	(265.88)	(0.072)
0044804672	143,574.24	89,568.29	62.385
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	24,542.80	14.823
0044820772	86,673.96	4,250.54	4.904
0044825727	415,508.11	(250.97)	(0.060)
0044838453	171,619.92	5,152.12	3.002

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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)
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044848575	86,244.13	(16,406.01)	(19.023)
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
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
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)
0044889705	71,388.48	1,385.37	1.941
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Apr-2022
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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	6	886,742.69	(4,878.31)	(0.000 %)	0	0.00	0.00	0.000 %	6	886,742.69	(4,878.31)	(0.000 %)
Group 2	2	232,583.92	89,572.56	0.003 %	0	0.00	0.00	0.000 %	2	232,583.92	89,572.56	0.003 %
Total	8	1,119,326.61	84,694.25	0.001 %	0	0.00	0.00	0.000 %	8	1,119,326.61	84,694.25	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044812180	300,000.00	3.750 %	NY	66.00	360	282,811.50	03/31/2022	16,732.79	16,732.79
Group 1	0044820772	90,000.00	5.000 %	OH	70.00	360	86,673.96	08/31/2021	4.26	4,250.54
Group 1	0044848575	90,000.00	4.500 %	WI	75.00	360	86,244.13	03/31/2022	(16,406.01)	(16,406.01)
Group 1	0044855999	308,000.00	4.750 %	FL	80.00	360	289,014.42	03/31/2022	(5,198.61)	(5,198.61)
Group 1	0044866363	73,000.00	5.250 %	NJ	75.00	360	70,610.20	01/31/2022	4.26	3,060.13
Group 1	0044889705	74,000.00	4.250 %	IN	80.00	360	71,388.48	02/28/2022	(15.00)	1,385.37
Group 2	0044774169	95,000.00	4.625 %	IN	95.00	360	89,009.68	01/31/2022	4.27	(5,196.78)
Group 2	0044804672	146,000.00	4.250 %	ME	90.00	360	143,574.24	03/31/2022	89,568.29	89,568.29

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

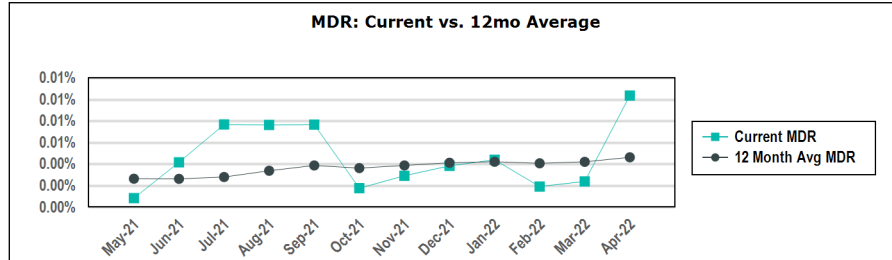
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Realized Loss Report - Collateral

Summary

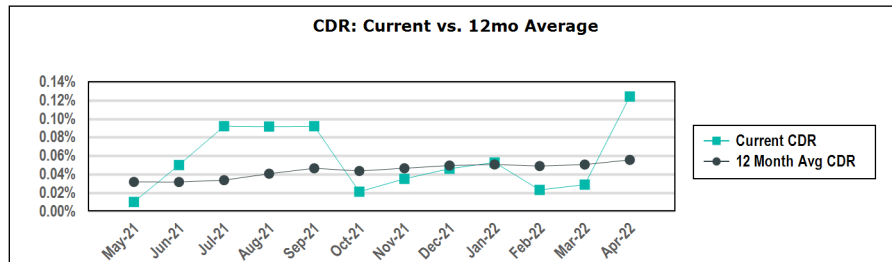
MDR

Current Month 0.010 %
 3 Month Average 0.005 %
 12 Month Average 0.005 %



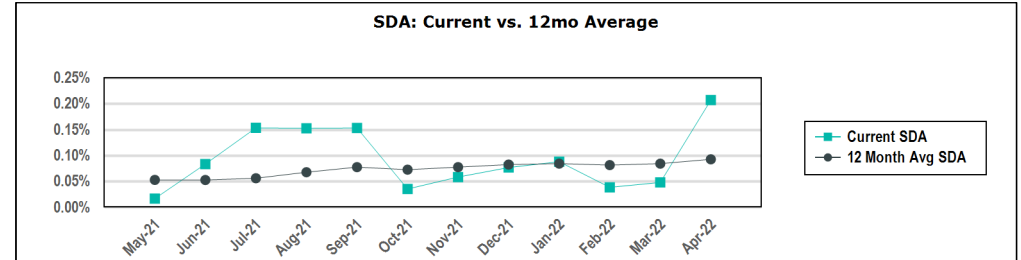
CDR

Current Month 0.125 %
 3 Month Average 0.059 %
 12 Month Average 0.056 %



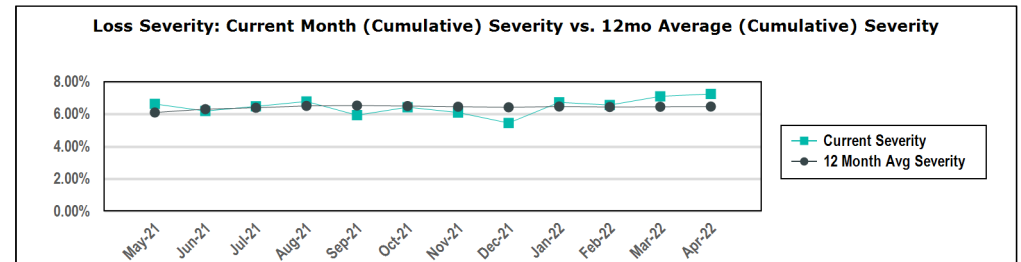
SDA

Current Month 0.208 %
 3 Month Average 0.098 %
 12 Month Average 0.093 %



Loss Severity

Current Month (Cumulative) 7.269 %
 3 Month Average (Cumulative) 6.990 %
 12 Month Average (Cumulative) 6.490 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

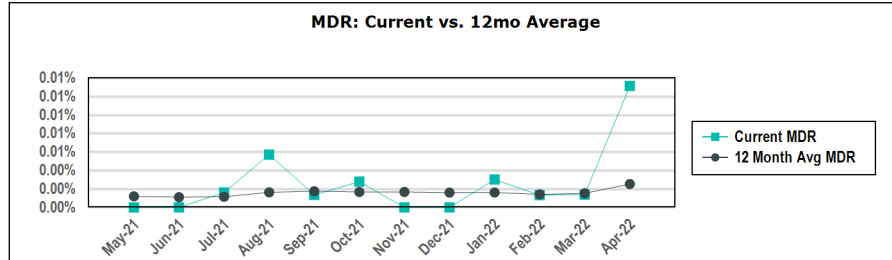
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Realized Loss Report - Collateral

Group 1

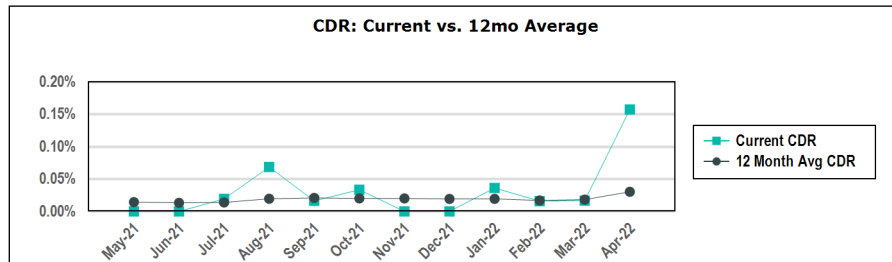
MDR

Current Month	0.013 %
3 Month Average	0.005 %
12 Month Average	0.003 %



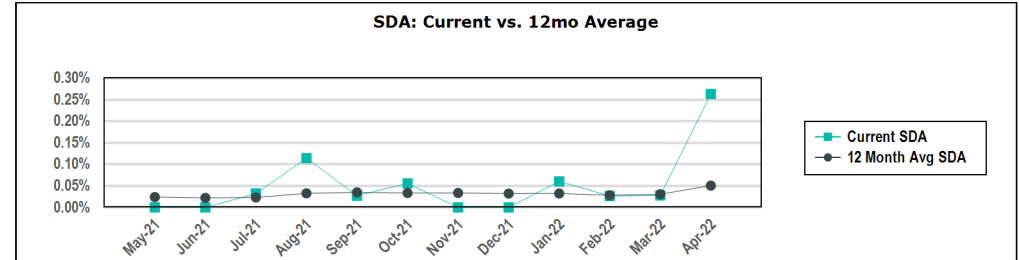
CDR

Current Month	0.158 %
3 Month Average	0.063 %
12 Month Average	0.030 %



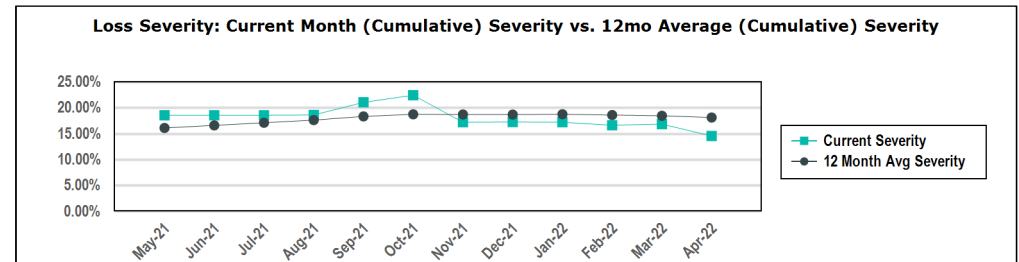
SDA

Current Month	0.263 %
3 Month Average	0.106 %
12 Month Average	0.051 %



Loss Severity

Current Month (Cumulative)	14.581 %
3 Month Average (Cumulative)	16.044 %
12 Month Average (Cumulative)	18.159 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

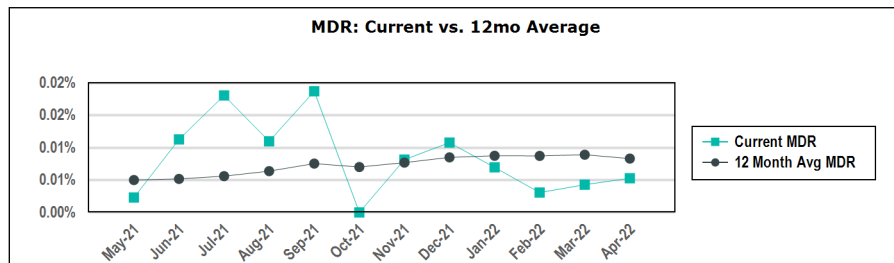
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Realized Loss Report - Collateral

Group 2

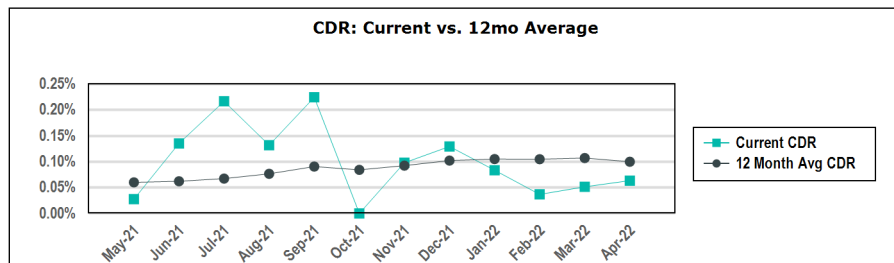
MDR

Current Month 0.005 %
3 Month Average 0.004 %
12 Month Average 0.008 %



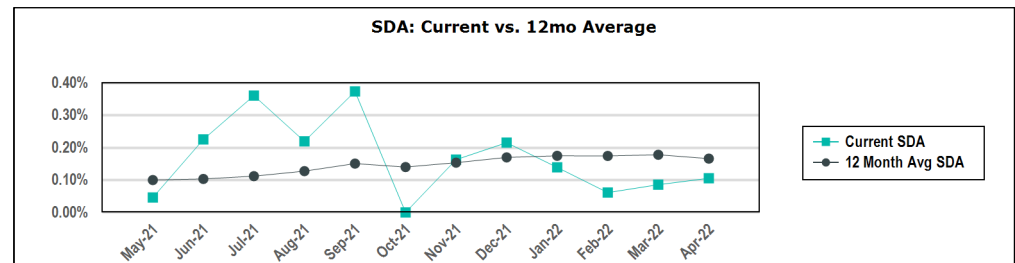
CDR

Current Month 0.063 %
3 Month Average 0.051 %
12 Month Average 0.100 %



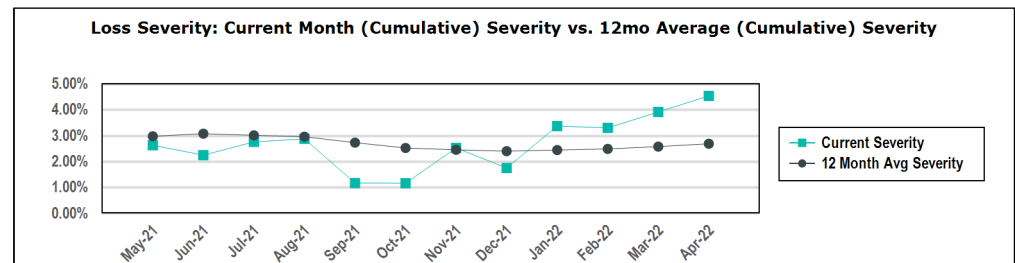
SDA

Current Month 0.106 %
3 Month Average 0.084 %
12 Month Average 0.167 %



Loss Severity

Current Month (Cumulative) 4.546 %
3 Month Average (Cumulative) 3.926 %
12 Month Average (Cumulative) 2.695 %



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

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Prepayment Rates

Summary

SMM

Current Month	2.305 %
3 Month Average	2.686 %
12 Month Average	3.924 %

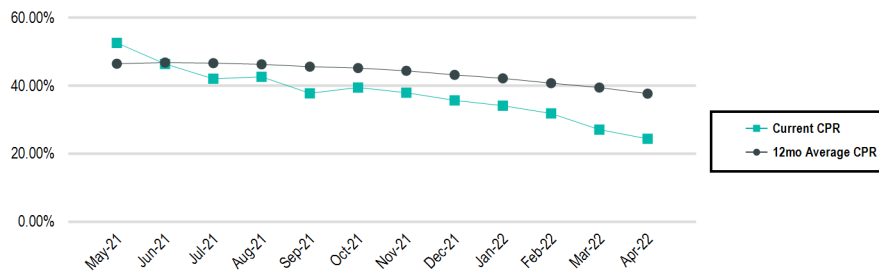
CPR

Current Month	24.412 %
3 Month Average	27.812 %
12 Month Average	37.711 %

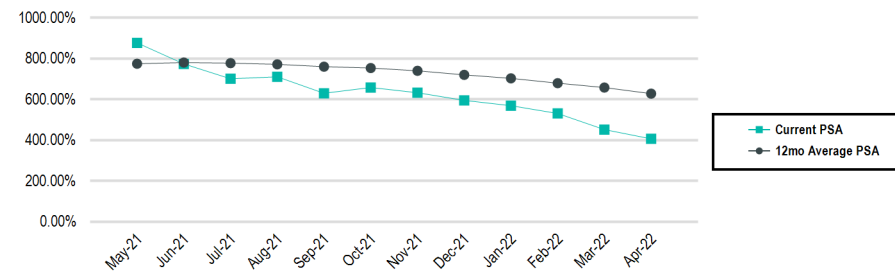
PSA

Current Month	406.868 %
3 Month Average	463.538 %
12 Month Average	628.520 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	2.276 %
3 Month Average	2.597 %
12 Month Average	3.654 %

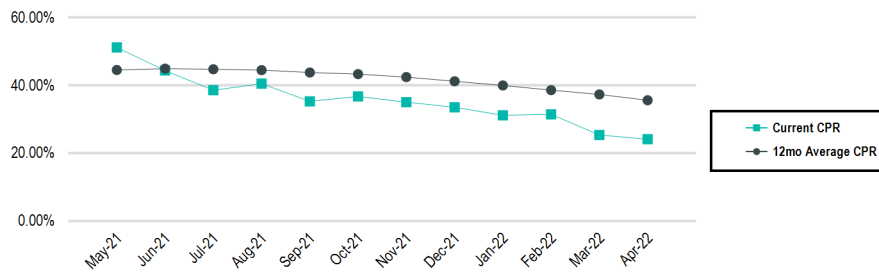
CPR

Current Month	24.135 %
3 Month Average	27.008 %
12 Month Average	35.637 %

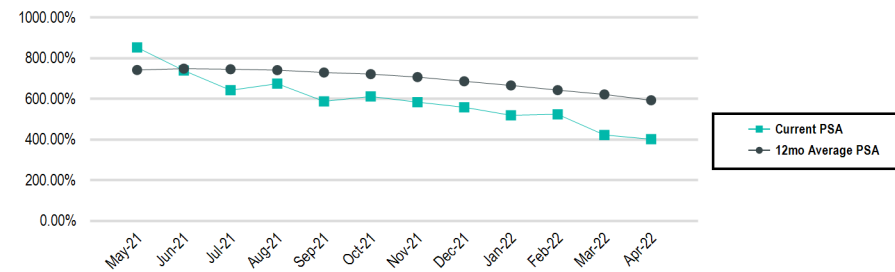
PSA

Current Month	402.257 %
3 Month Average	450.134 %
12 Month Average	593.953 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

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Prepayment Rates

Group 2

SMM

Current Month	2.360 %
3 Month Average	2.850 %
12 Month Average	4.396 %

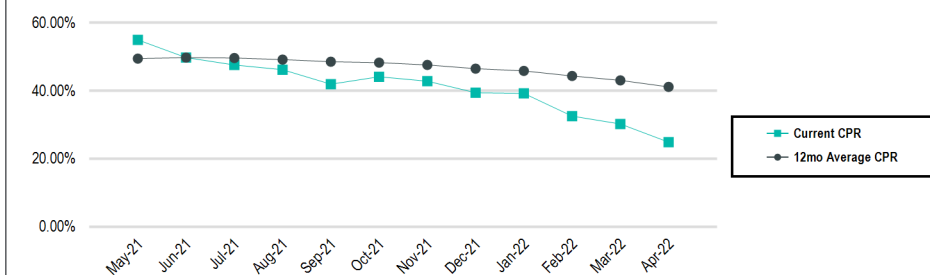
CPR

Current Month	24.919 %
3 Month Average	29.251 %
12 Month Average	41.175 %

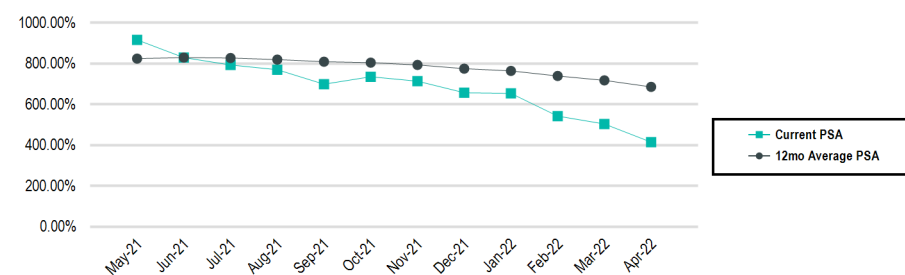
PSA

Current Month	415.318 %
3 Month Average	487.510 %
12 Month Average	686.246 %

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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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
179	33,687,093.75

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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