

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:25 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		06/28/2024	0.00000 %	3,385,767,739.43	0.00	27,372,267.89	0.00	3,358,395,471.54	27,372,267.89	0.00
1M-1	30711XUS1	07/24/2024	6.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	07/24/2024	7.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	07/24/2024	7.84983 %	4,022,397.87	26,312.62	1,039,172.17	0.00	2,983,225.70	1,065,484.79	0.00
1M-BH		06/28/2024	0.00000 %	7,168,686.79	0.00	1,852,004.71	0.00	5,316,682.09	1,852,004.71	0.00
1M-2C	30711XUV4	07/24/2024	7.84983 %	51,159,561.03	334,661.55	0.00	0.00	51,159,561.03	334,661.55	0.00
1M-CH		06/28/2024	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	07/24/2024	7.84983 %	55,181,958.90	360,974.16	1,039,172.17	0.00	54,142,786.73	1,400,146.33	0.00
1M-2H		06/28/2024	0.00000 %	98,344,525.76	0.00	1,852,004.71	0.00	96,492,521.06	1,852,004.71	0.00
1B-1	30711XUW2	07/24/2024	9.44983 %	27,201,000.00	214,204.02	0.00	0.00	27,201,000.00	214,204.02	0.00
1B-1H		06/28/2024	0.00000 %	75,940,594.00	0.00	0.00	0.00	75,940,594.00	0.00	0.00
1B-2H		06/28/2024	0.00000 %	100,952,042.72	0.00	0.00	(57.00)	100,952,099.72	0.00	2,189,494.28
1A-I1	30711XUY8	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	07/24/2024	1.80000 %	0.00	6,033.60	0.00	0.00	0.00	6,033.60	0.00
1B-I2	30711XVJ0	07/24/2024	1.40000 %	0.00	4,692.80	0.00	0.00	0.00	4,692.80	0.00
1B-I3	30711XVL5	07/24/2024	1.00000 %	0.00	3,352.00	0.00	0.00	0.00	3,352.00	0.00
1B-I4	30711XVN1	07/24/2024	0.60000 %	0.00	2,011.20	0.00	0.00	0.00	2,011.20	0.00
1C-I1	30711XVQ4	07/24/2024	1.80000 %	0.00	76,739.34	0.00	0.00	0.00	76,739.34	0.00
1C-I2	30711XVS0	07/24/2024	1.40000 %	0.00	59,686.15	0.00	0.00	0.00	59,686.15	0.00
1C-I3	30711XVU5	07/24/2024	1.00000 %	0.00	42,632.97	0.00	0.00	0.00	42,632.97	0.00
1C-I4	30711XVW1	07/24/2024	0.60000 %	0.00	25,579.78	0.00	0.00	0.00	25,579.78	0.00
1E-A1	30711XUZ5	07/24/2024	6.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	07/24/2024	6.44983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	07/24/2024	6.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	07/24/2024	7.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	07/24/2024	6.04983 %	4,022,397.87	20,279.02	1,039,172.17	0.00	2,983,225.70	1,059,451.19	0.00

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Distribution Date: 25-Jul-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	07/24/2024	6.44983 %	4,022,397.87	21,619.82	1,039,172.17	0.00	2,983,225.70	1,060,791.99	0.00
1E-B3	30711XVM3	07/24/2024	6.84983 %	4,022,397.87	22,960.62	1,039,172.17	0.00	2,983,225.70	1,062,132.79	0.00
1E-B4	30711XVP6	07/24/2024	7.24983 %	4,022,397.87	24,301.42	1,039,172.17	0.00	2,983,225.70	1,063,473.59	0.00
1E-C1	30711XVR2	07/24/2024	6.04983 %	51,159,561.03	257,922.21	0.00	0.00	51,159,561.03	257,922.21	0.00
1E-C2	30711XVT8	07/24/2024	6.44983 %	51,159,561.03	274,975.39	0.00	0.00	51,159,561.03	274,975.39	0.00
1E-C3	30711XVV3	07/24/2024	6.84983 %	51,159,561.03	292,028.58	0.00	0.00	51,159,561.03	292,028.58	0.00
1E-C4	30711XVX9	07/24/2024	7.24983 %	51,159,561.03	309,081.77	0.00	0.00	51,159,561.03	309,081.77	0.00
1E-D1	30711XVY7	07/24/2024	6.04983 %	4,022,397.87	20,279.02	1,039,172.17	0.00	2,983,225.70	1,059,451.19	0.00
1E-D2	30711XVZ4	07/24/2024	6.44983 %	4,022,397.87	21,619.82	1,039,172.17	0.00	2,983,225.70	1,060,791.99	0.00
1E-D3	30711XWA8	07/24/2024	6.84983 %	4,022,397.87	22,960.62	1,039,172.17	0.00	2,983,225.70	1,062,132.79	0.00
1E-D4	30711XWB6	07/24/2024	7.24983 %	4,022,397.87	24,301.42	1,039,172.17	0.00	2,983,225.70	1,063,473.59	0.00
1E-D5	30711XWC4	07/24/2024	7.84983 %	4,022,397.87	26,312.62	1,039,172.17	0.00	2,983,225.70	1,065,484.79	0.00
1E-F1	30711XWD2	07/24/2024	6.04983 %	55,181,958.90	278,201.23	1,039,172.17	0.00	54,142,786.73	1,317,373.40	0.00
1E-F2	30711XWE0	07/24/2024	6.44983 %	55,181,958.90	296,595.21	1,039,172.17	0.00	54,142,786.73	1,335,767.38	0.00
1E-F3	30711XWF7	07/24/2024	6.84983 %	55,181,958.90	314,989.20	1,039,172.17	0.00	54,142,786.73	1,354,161.37	0.00
1E-F4	30711XWG5	07/24/2024	7.24983 %	55,181,958.90	333,383.18	1,039,172.17	0.00	54,142,786.73	1,372,555.35	0.00
1E-F5	30711XWH3	07/24/2024	7.84983 %	55,181,958.90	360,974.16	1,039,172.17	0.00	54,142,786.73	1,400,146.33	0.00
1X-1	30711XWJ9	07/24/2024	1.80000 %	0.00	6,033.60	0.00	0.00	0.00	6,033.60	0.00
1X-2	30711XWK6	07/24/2024	1.40000 %	0.00	4,692.80	0.00	0.00	0.00	4,692.80	0.00
1X-3	30711XWL4	07/24/2024	1.00000 %	0.00	3,352.00	0.00	0.00	0.00	3,352.00	0.00
1X-4	30711XWM2	07/24/2024	0.60000 %	0.00	2,011.20	0.00	0.00	0.00	2,011.20	0.00
1Y-1	30711XWN0	07/24/2024	1.80000 %	0.00	82,772.94	0.00	0.00	0.00	82,772.94	0.00
1Y-2	30711XWP5	07/24/2024	1.40000 %	0.00	64,378.95	0.00	0.00	0.00	64,378.95	0.00
1Y-3	30711XWQ3	07/24/2024	1.00000 %	0.00	45,984.97	0.00	0.00	0.00	45,984.97	0.00
1Y-4	30711XWR1	07/24/2024	0.60000 %	0.00	27,590.98	0.00	0.00	0.00	27,590.98	0.00
2A-H		06/28/2024	0.00000 %	1,720,114,936.22	0.00	13,755,046.21	0.00	1,706,359,890.01	13,755,046.21	0.00
2M-1	30711XWS9	07/24/2024	6.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	07/24/2024	7.94983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		06/28/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	07/24/2024	7.94983 %	271,754.04	1,800.33	78,467.48	0.00	193,286.55	80,267.81	0.00

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2M-BH		06/28/2024	0.00000 %	6,176,377.47	0.00	1,783,395.01	0.00	4,392,982.47	1,783,395.01	0.00
2M-2C	30711XWV2	07/24/2024	7.94983 %	4,495,410.33	29,781.46	0.00	0.00	4,495,410.33	29,781.46	0.00
2M-CH		06/28/2024	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	07/24/2024	7.94983 %	4,767,164.37	31,581.79	78,467.48	0.00	4,688,696.88	110,049.27	0.00
2M-2H		06/28/2024	0.00000 %	108,347,265.14	0.00	1,783,395.01	0.00	106,563,870.14	1,783,395.01	0.00
2B-1	30711XWW0	07/24/2024	9.89983 %	2,000,000.00	16,499.72	0.00	0.00	2,000,000.00	16,499.72	0.00
2B-1H		06/28/2024	0.00000 %	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		06/28/2024	0.00000 %	64,534,541.32	0.00	0.00	(178,184.69)	64,712,726.01	0.00	1,953,710.99
2A-I1	30711XWY6	07/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	07/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	07/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	07/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	07/24/2024	1.80000 %	0.00	407.63	0.00	0.00	0.00	407.63	0.00
2B-I2	30711XXH2	07/24/2024	1.40000 %	0.00	317.05	0.00	0.00	0.00	317.05	0.00
2B-I3	30711XXK5	07/24/2024	1.00000 %	0.00	226.46	0.00	0.00	0.00	226.46	0.00
2B-I4	30711XXM1	07/24/2024	0.60000 %	0.00	135.88	0.00	0.00	0.00	135.88	0.00
2C-I1	30711XXP4	07/24/2024	1.80000 %	0.00	6,743.12	0.00	0.00	0.00	6,743.12	0.00
2C-I2	30711XXR0	07/24/2024	1.40000 %	0.00	5,244.65	0.00	0.00	0.00	5,244.65	0.00
2C-I3	30711XXT6	07/24/2024	1.00000 %	0.00	3,746.18	0.00	0.00	0.00	3,746.18	0.00
2C-I4	30711XXV1	07/24/2024	0.60000 %	0.00	2,247.71	0.00	0.00	0.00	2,247.71	0.00
2E-A1	30711XWZ3	07/24/2024	6.14983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	07/24/2024	6.54983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	07/24/2024	6.94983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	07/24/2024	7.34983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	07/24/2024	6.14983 %	271,754.04	1,392.70	78,467.48	0.00	193,286.55	79,860.18	0.00
2E-B2	30711XXJ8	07/24/2024	6.54983 %	271,754.04	1,483.29	78,467.48	0.00	193,286.55	79,950.77	0.00
2E-B3	30711XXL3	07/24/2024	6.94983 %	271,754.04	1,573.87	78,467.48	0.00	193,286.55	80,041.35	0.00
2E-B4	30711XXN9	07/24/2024	7.34983 %	271,754.04	1,664.45	78,467.48	0.00	193,286.55	80,131.93	0.00
2E-C1	30711XXQ2	07/24/2024	6.14983 %	4,495,410.33	23,038.34	0.00	0.00	4,495,410.33	23,038.34	0.00
2E-C2	30711XXS8	07/24/2024	6.54983 %	4,495,410.33	24,536.81	0.00	0.00	4,495,410.33	24,536.81	0.00
2E-C3	30711XXU3	07/24/2024	6.94983 %	4,495,410.33	26,035.28	0.00	0.00	4,495,410.33	26,035.28	0.00

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2E-C4	30711XXW9	07/24/2024	7.34983 %	4,495,410.33	27,533.75	0.00	0.00	4,495,410.33	27,533.75	0.00
2E-D1	30711XXX7	07/24/2024	6.14983 %	271,754.04	1,392.70	78,467.48	0.00	193,286.55	79,860.18	0.00
2E-D2	30711XXY5	07/24/2024	6.54983 %	271,754.04	1,483.29	78,467.48	0.00	193,286.55	79,950.77	0.00
2E-D3	30711XXZ2	07/24/2024	6.94983 %	271,754.04	1,573.87	78,467.48	0.00	193,286.55	80,041.35	0.00
2E-D4	30711XYA6	07/24/2024	7.34983 %	271,754.04	1,664.45	78,467.48	0.00	193,286.55	80,131.93	0.00
2E-D5	30711XYB4	07/24/2024	7.94983 %	271,754.04	1,800.33	78,467.48	0.00	193,286.55	80,267.81	0.00
2E-F1	30711XYC2	07/24/2024	6.14983 %	4,767,164.37	24,431.04	78,467.48	0.00	4,688,696.88	102,898.52	0.00
2E-F2	30711XYD0	07/24/2024	6.54983 %	4,767,164.37	26,020.10	78,467.48	0.00	4,688,696.88	104,487.58	0.00
2E-F3	30711XYE8	07/24/2024	6.94983 %	4,767,164.37	27,609.15	78,467.48	0.00	4,688,696.88	106,076.63	0.00
2E-F4	30711XYF5	07/24/2024	7.34983 %	4,767,164.37	29,198.21	78,467.48	0.00	4,688,696.88	107,665.69	0.00
2E-F5	30711XYG3	07/24/2024	7.94983 %	4,767,164.37	31,581.79	78,467.48	0.00	4,688,696.88	110,049.27	0.00
2X-1	30711XYH1	07/24/2024	1.80000 %	0.00	407.63	0.00	0.00	0.00	407.63	0.00
2X-2	30711XYJ7	07/24/2024	1.40000 %	0.00	317.05	0.00	0.00	0.00	317.05	0.00
2X-3	30711XYK4	07/24/2024	1.00000 %	0.00	226.46	0.00	0.00	0.00	226.46	0.00
2X-4	30711XYL2	07/24/2024	0.60000 %	0.00	135.88	0.00	0.00	0.00	135.88	0.00
2Y-1	30711XYM0	07/24/2024	1.80000 %	0.00	7,150.75	0.00	0.00	0.00	7,150.75	0.00
2Y-2	30711XYN8	07/24/2024	1.40000 %	0.00	5,561.69	0.00	0.00	0.00	5,561.69	0.00
2Y-3	30711XYP3	07/24/2024	1.00000 %	0.00	3,972.64	0.00	0.00	0.00	3,972.64	0.00
2Y-4	30711XYQ1	07/24/2024	0.60000 %	0.00	2,383.58	0.00	0.00	0.00	2,383.58	0.00
Totals				6,535,471,987.01	4,689,384.02	66,280,347.94	(178,241.69)	6,469,369,880.64	70,969,731.96	4,143,205.27

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	3,385,767,739.43	8,098,837.73	19,273,430.16	0.00	0.00	27,372,267.89	3,358,395,471.54	0.16958864	27,372,267.89
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	89,854,570.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,417,997.48	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.05916986	1,039,172.17
1M-BH	89,854,570.52	7,168,686.79	547,967.63	1,304,037.07	0.00	0.00	1,852,004.71	5,316,682.09	0.05916986	1,852,004.71
1M-2C	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1M-CH	91,175,838.97	91,175,838.97	0.00	0.00	0.00	0.00	0.00	91,175,838.97	1.00000000	0.00
1M-2	151,995,556.00	55,181,958.90	307,468.29	731,703.88	0.00	0.00	1,039,172.17	54,142,786.73	0.35621296	1,039,172.17
1M-2H	270,884,980.00	98,344,525.76	547,967.63	1,304,037.07	0.00	0.00	1,852,004.71	96,492,521.06	0.35621215	1,852,004.71
1B-1	27,201,000.00	27,201,000.00	0.00	0.00	0.00	0.00	0.00	27,201,000.00	1.00000000	0.00
1B-1H	75,940,594.00	75,940,594.00	0.00	0.00	0.00	0.00	0.00	75,940,594.00	1.00000000	0.00
1B-2H	103,141,594.00	100,952,042.72	0.00	0.00	0.00	(57.00)	(57.00)	100,952,099.72	0.97877196	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,417,997.48	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.05916986	1,039,172.17
1E-B2	50,417,997.48	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.05916986	1,039,172.17
1E-B3	50,417,997.48	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.05916986	1,039,172.17

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:25 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.05916986	1,039,172.17
1E-C1	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C2	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C3	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C4	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-D1	100,835,994.97	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.02958493	1,039,172.17
1E-D2	100,835,994.97	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.02958493	1,039,172.17
1E-D3	100,835,994.97	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.02958493	1,039,172.17
1E-D4	100,835,994.97	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.02958493	1,039,172.17
1E-D5	100,835,994.97	4,022,397.87	307,468.29	731,703.88	0.00	0.00	1,039,172.17	2,983,225.70	0.02958493	1,039,172.17
1E-F1	101,577,558.52	55,181,958.90	307,468.29	731,703.88	0.00	0.00	1,039,172.17	54,142,786.73	0.53301918	1,039,172.17
1E-F2	101,577,558.52	55,181,958.90	307,468.29	731,703.88	0.00	0.00	1,039,172.17	54,142,786.73	0.53301918	1,039,172.17
1E-F3	101,577,558.52	55,181,958.90	307,468.29	731,703.88	0.00	0.00	1,039,172.17	54,142,786.73	0.53301918	1,039,172.17
1E-F4	101,577,558.52	55,181,958.90	307,468.29	731,703.88	0.00	0.00	1,039,172.17	54,142,786.73	0.53301918	1,039,172.17
1E-F5	101,577,558.52	55,181,958.90	307,468.29	731,703.88	0.00	0.00	1,039,172.17	54,142,786.73	0.53301918	1,039,172.17
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,720,114,936.22	3,791,492.23	9,963,553.98	0.00	0.00	13,755,046.21	1,706,359,890.01	0.13365789	13,755,046.21
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.04299642	78,467.48
2M-BH	102,170,887.67	6,176,377.47	515,826.33	1,267,568.68	0.00	0.00	1,783,395.01	4,392,982.47	0.04299642	1,783,395.01
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	4,767,164.37	22,695.81	55,771.67	0.00	0.00	78,467.48	4,688,696.88	0.34766547	78,467.48

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:25 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	108,347,265.14	515,826.33	1,267,568.68	0.00	0.00	1,783,395.01	106,563,870.14	0.34766547	1,783,395.01
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	64,534,541.32	0.00	0.00	0.00	(178,184.69)	(178,184.69)	64,712,726.01	0.97069423	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.04299642	78,467.48
2E-B2	4,495,410.33	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.04299642	78,467.48
2E-B3	4,495,410.33	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.04299642	78,467.48
2E-B4	4,495,410.33	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.04299642	78,467.48
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.02149821	78,467.48
2E-D2	8,990,820.67	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.02149821	78,467.48
2E-D3	8,990,820.67	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.02149821	78,467.48
2E-D4	8,990,820.67	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.02149821	78,467.48
2E-D5	8,990,820.67	271,754.04	22,695.81	55,771.67	0.00	0.00	78,467.48	193,286.55	0.02149821	78,467.48

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
10-Jul-2024 12:06:25 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	4,767,164.37	22,695.81	55,771.67	0.00	0.00	78,467.48	4,688,696.88	0.52149821	78,467.48
2E-F2	8,990,820.67	4,767,164.37	22,695.81	55,771.67	0.00	0.00	78,467.48	4,688,696.88	0.52149821	78,467.48
2E-F3	8,990,820.67	4,767,164.37	22,695.81	55,771.67	0.00	0.00	78,467.48	4,688,696.88	0.52149821	78,467.48
2E-F4	8,990,820.67	4,767,164.37	22,695.81	55,771.67	0.00	0.00	78,467.48	4,688,696.88	0.52149821	78,467.48
2E-F5	8,990,820.67	4,767,164.37	22,695.81	55,771.67	0.00	0.00	78,467.48	4,688,696.88	0.52149821	78,467.48
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	36,468,388,695.07	6,535,471,987.01	19,300,543.48	46,979,804.44	0.00	(178,241.69)	66,102,106.25	6,469,369,880.64	0.17739665	66,280,347.94

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

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

NOTE: Original Face Amounts for 1B-1/1B-1H and 2B-1/2B-1H were adjusted in the amounts of \$70,783,000 and \$61,333,000, respectively, as a result of the CAS 2017-C07 tender offer. See Supplemental Reporting at the end of this report for additional information.

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Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:25 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	170.97085922	0.40896640	0.97324896	0.00000000	0.00000000	1.38221536	169.58864387	0.16958864	1.38221536
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	79.78099233	6.09838362	14.51275173	0.00000000	0.00000000	20.61113535	59.16985698	0.05916986	20.61113535
1M-BH	89,854,570.52	79.78099220	6.09838350	14.51275169	0.00000000	0.00000000	20.61113530	59.16985702	0.05916986	20.61113530
1M-2C	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	91,175,838.97	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	151,995,556.00	363.04981772	2.02287684	4.81398206	0.00000000	0.00000000	6.83685890	356.21295882	0.35621296	6.83685890
1M-2H	270,884,980.00	363.04901719	2.02287934	4.81398810	0.00000000	0.00000000	6.83686748	356.21214975	0.35621215	6.83686748
1B-1	27,201,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	75,940,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	978.77140351	0.00000000	0.00000000	0.00000000	(0.00055264)	(0.00055264)	978.77195615	0.97877196	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	79.78099233	6.09838362	14.51275173	0.00000000	0.00000000	20.61113535	59.16985698	0.05916986	20.61113535
1E-B2	50,417,997.48	79.78099233	6.09838362	14.51275173	0.00000000	0.00000000	20.61113535	59.16985698	0.05916986	20.61113535
1E-B3	50,417,997.48	79.78099233	6.09838362	14.51275173	0.00000000	0.00000000	20.61113535	59.16985698	0.05916986	20.61113535

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:25 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	79.78099233	6.09838362	14.51275173	0.00000000	0.00000000	20.61113535	59.16985698	0.05916986	20.61113535
1E-C1	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,835,994.97	39.89049616	3.04919181	7.25637586	0.00000000	0.00000000	10.30556767	29.58492849	0.02958493	10.30556767
1E-D2	100,835,994.97	39.89049616	3.04919181	7.25637586	0.00000000	0.00000000	10.30556767	29.58492849	0.02958493	10.30556767
1E-D3	100,835,994.97	39.89049616	3.04919181	7.25637586	0.00000000	0.00000000	10.30556767	29.58492849	0.02958493	10.30556767
1E-D4	100,835,994.97	39.89049616	3.04919181	7.25637586	0.00000000	0.00000000	10.30556767	29.58492849	0.02958493	10.30556767
1E-D5	100,835,994.97	39.89049616	3.04919181	7.25637586	0.00000000	0.00000000	10.30556767	29.58492849	0.02958493	10.30556767
1E-F1	101,577,558.52	543.24951007	3.02693129	7.20340093	0.00000000	0.00000000	10.23033222	533.01917785	0.53301918	10.23033222
1E-F2	101,577,558.52	543.24951007	3.02693129	7.20340093	0.00000000	0.00000000	10.23033222	533.01917785	0.53301918	10.23033222
1E-F3	101,577,558.52	543.24951007	3.02693129	7.20340093	0.00000000	0.00000000	10.23033222	533.01917785	0.53301918	10.23033222
1E-F4	101,577,558.52	543.24951007	3.02693129	7.20340093	0.00000000	0.00000000	10.23033222	533.01917785	0.53301918	10.23033222
1E-F5	101,577,558.52	543.24951007	3.02693129	7.20340093	0.00000000	0.00000000	10.23033222	533.01917785	0.53301918	10.23033222
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	134.73531646	0.29698475	0.78043773	0.00000000	0.00000000	1.07742248	133.65789397	0.13365789	1.07742248
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	60.45144271	5.04866260	12.40635802	0.00000000	0.00000000	17.45502062	42.99641986	0.04299642	17.45502062
2M-BH	102,170,887.67	60.45144180	5.04866251	12.40635869	0.00000000	0.00000000	17.45502120	42.99642070	0.04299642	17.45502120
2M-2C	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	353.48381397	1.68288753	4.13545267	0.00000000	0.00000000	5.81834020	347.66547303	0.34766547	5.81834020

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
10-Jul-2024 12:06:25 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	353.48381395	1.68288750	4.13545290	0.00000000	0.00000000	5.81834040	347.66547358	0.34766547	5.81834040
2B-1	2,000,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	64,666,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	968.02145463	0.00000000	0.00000000	0.00000000	(2.67277956)	(2.67277956)	970.69423419	0.97069423	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	60.45144271	5.04866260	12.40635802	0.00000000	0.00000000	17.45502062	42.99641986	0.04299642	17.45502062
2E-B2	4,495,410.33	60.45144271	5.04866260	12.40635802	0.00000000	0.00000000	17.45502062	42.99641986	0.04299642	17.45502062
2E-B3	4,495,410.33	60.45144271	5.04866260	12.40635802	0.00000000	0.00000000	17.45502062	42.99641986	0.04299642	17.45502062
2E-B4	4,495,410.33	60.45144271	5.04866260	12.40635802	0.00000000	0.00000000	17.45502062	42.99641986	0.04299642	17.45502062
2E-C1	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	30.22572132	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	21.49820991	0.02149821	8.72751030
2E-D2	8,990,820.67	30.22572132	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	21.49820991	0.02149821	8.72751030
2E-D3	8,990,820.67	30.22572132	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	21.49820991	0.02149821	8.72751030
2E-D4	8,990,820.67	30.22572132	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	21.49820991	0.02149821	8.72751030
2E-D5	8,990,820.67	30.22572132	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	21.49820991	0.02149821	8.72751030

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	530.22572076	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	521.49820935	0.52149821	8.72751030
2E-F2	8,990,820.67	530.22572076	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	521.49820935	0.52149821	8.72751030
2E-F3	8,990,820.67	530.22572076	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	521.49820935	0.52149821	8.72751030
2E-F4	8,990,820.67	530.22572076	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	521.49820935	0.52149821	8.72751030
2E-F5	8,990,820.67	530.22572076	2.52433130	6.20317900	0.00000000	0.00000000	8.72751030	521.49820935	0.52149821	8.72751030
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Distribution Date: 25-Jul-2024
10-Jul-2024 12:06:25 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,385,767,739.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,358,395,471.54
1M-1	N/A	N/A	6.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	06/25/24 - 07/24/24	30	7.84983 %	4,022,397.87	26,312.62	0.00	0.00	0.00	0.00	26,312.62	0.00	2,983,225.70
1M-BH	N/A	N/A	0.00000 %	7,168,686.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,316,682.09
1M-2C	06/25/24 - 07/24/24	30	7.84983 %	51,159,561.03	334,661.55	0.00	0.00	0.00	0.00	334,661.55	0.00	51,159,561.03
1M-CH	N/A	N/A	0.00000 %	91,175,838.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97
1M-2	06/25/24 - 07/24/24	30	7.84983 %	55,181,958.90	360,974.16	0.00	0.00	0.00	0.00	360,974.16	0.00	54,142,786.73
1M-2H	N/A	N/A	0.00000 %	98,344,525.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	96,492,521.06
1B-1	06/25/24 - 07/24/24	30	9.44983 %	27,201,000.00	214,204.02	0.00	0.00	0.00	0.00	214,204.02	0.00	27,201,000.00
1B-1H	N/A	N/A	0.00000 %	75,940,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,940,594.00
1B-2H	N/A	N/A	0.00000 %	100,952,042.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,952,099.72
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	06/25/24 - 07/24/24	30	1.80000 %	4,022,397.87	6,033.60	0.00	0.00	0.00	0.00	6,033.60	0.00	2,983,225.70
1B-I2	06/25/24 - 07/24/24	30	1.40000 %	4,022,397.87	4,692.80	0.00	0.00	0.00	0.00	4,692.80	0.00	2,983,225.70
1B-I3	06/25/24 - 07/24/24	30	1.00000 %	4,022,397.87	3,352.00	0.00	0.00	0.00	0.00	3,352.00	0.00	2,983,225.70
1B-I4	06/25/24 - 07/24/24	30	0.60000 %	4,022,397.87	2,011.20	0.00	0.00	0.00	0.00	2,011.20	0.00	2,983,225.70
1C-I1	06/25/24 - 07/24/24	30	1.80000 %	51,159,561.03	76,739.34	0.00	0.00	0.00	0.00	76,739.34	0.00	51,159,561.03
1C-I2	06/25/24 - 07/24/24	30	1.40000 %	51,159,561.03	59,686.15	0.00	0.00	0.00	0.00	59,686.15	0.00	51,159,561.03
1C-I3	06/25/24 - 07/24/24	30	1.00000 %	51,159,561.03	42,632.97	0.00	0.00	0.00	0.00	42,632.97	0.00	51,159,561.03
1C-I4	06/25/24 - 07/24/24	30	0.60000 %	51,159,561.03	25,579.78	0.00	0.00	0.00	0.00	25,579.78	0.00	51,159,561.03
1E-A1	N/A	N/A	6.04983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.44983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.84983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.24983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	06/25/24 - 07/24/24	30	6.04983 %	4,022,397.87	20,279.02	0.00	0.00	0.00	0.00	20,279.02	0.00	2,983,225.70
1E-B2	06/25/24 - 07/24/24	30	6.44983 %	4,022,397.87	21,619.82	0.00	0.00	0.00	0.00	21,619.82	0.00	2,983,225.70

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:25 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	06/25/24 - 07/24/24	30	6.84983 %	4,022,397.87	22,960.62	0.00	0.00	0.00	0.00	22,960.62	0.00	2,983,225.70
1E-B4	06/25/24 - 07/24/24	30	7.24983 %	4,022,397.87	24,301.42	0.00	0.00	0.00	0.00	24,301.42	0.00	2,983,225.70
1E-C1	06/25/24 - 07/24/24	30	6.04983 %	51,159,561.03	257,922.21	0.00	0.00	0.00	0.00	257,922.21	0.00	51,159,561.03
1E-C2	06/25/24 - 07/24/24	30	6.44983 %	51,159,561.03	274,975.39	0.00	0.00	0.00	0.00	274,975.39	0.00	51,159,561.03
1E-C3	06/25/24 - 07/24/24	30	6.84983 %	51,159,561.03	292,028.58	0.00	0.00	0.00	0.00	292,028.58	0.00	51,159,561.03
1E-C4	06/25/24 - 07/24/24	30	7.24983 %	51,159,561.03	309,081.77	0.00	0.00	0.00	0.00	309,081.77	0.00	51,159,561.03
1E-D1	06/25/24 - 07/24/24	30	6.04983 %	4,022,397.87	20,279.02	0.00	0.00	0.00	0.00	20,279.02	0.00	2,983,225.70
1E-D2	06/25/24 - 07/24/24	30	6.44983 %	4,022,397.87	21,619.82	0.00	0.00	0.00	0.00	21,619.82	0.00	2,983,225.70
1E-D3	06/25/24 - 07/24/24	30	6.84983 %	4,022,397.87	22,960.62	0.00	0.00	0.00	0.00	22,960.62	0.00	2,983,225.70
1E-D4	06/25/24 - 07/24/24	30	7.24983 %	4,022,397.87	24,301.42	0.00	0.00	0.00	0.00	24,301.42	0.00	2,983,225.70
1E-D5	06/25/24 - 07/24/24	30	7.84983 %	4,022,397.87	26,312.62	0.00	0.00	0.00	0.00	26,312.62	0.00	2,983,225.70
1E-F1	06/25/24 - 07/24/24	30	6.04983 %	55,181,958.90	278,201.23	0.00	0.00	0.00	0.00	278,201.23	0.00	54,142,786.73
1E-F2	06/25/24 - 07/24/24	30	6.44983 %	55,181,958.90	296,595.21	0.00	0.00	0.00	0.00	296,595.21	0.00	54,142,786.73
1E-F3	06/25/24 - 07/24/24	30	6.84983 %	55,181,958.90	314,989.20	0.00	0.00	0.00	0.00	314,989.20	0.00	54,142,786.73
1E-F4	06/25/24 - 07/24/24	30	7.24983 %	55,181,958.90	333,383.18	0.00	0.00	0.00	0.00	333,383.18	0.00	54,142,786.73
1E-F5	06/25/24 - 07/24/24	30	7.84983 %	55,181,958.90	360,974.16	0.00	0.00	0.00	0.00	360,974.16	0.00	54,142,786.73
1X-1	06/25/24 - 07/24/24	30	1.80000 %	4,022,397.87	6,033.60	0.00	0.00	0.00	0.00	6,033.60	0.00	2,983,225.70
1X-2	06/25/24 - 07/24/24	30	1.40000 %	4,022,397.87	4,692.80	0.00	0.00	0.00	0.00	4,692.80	0.00	2,983,225.70
1X-3	06/25/24 - 07/24/24	30	1.00000 %	4,022,397.87	3,352.00	0.00	0.00	0.00	0.00	3,352.00	0.00	2,983,225.70
1X-4	06/25/24 - 07/24/24	30	0.60000 %	4,022,397.87	2,011.20	0.00	0.00	0.00	0.00	2,011.20	0.00	2,983,225.70
1Y-1	06/25/24 - 07/24/24	30	1.80000 %	55,181,958.90	82,772.94	0.00	0.00	0.00	0.00	82,772.94	0.00	54,142,786.74
1Y-2	06/25/24 - 07/24/24	30	1.40000 %	55,181,958.90	64,378.95	0.00	0.00	0.00	0.00	64,378.95	0.00	54,142,786.74
1Y-3	06/25/24 - 07/24/24	30	1.00000 %	55,181,958.90	45,984.97	0.00	0.00	0.00	0.00	45,984.97	0.00	54,142,786.74
1Y-4	06/25/24 - 07/24/24	30	0.60000 %	55,181,958.90	27,590.98	0.00	0.00	0.00	0.00	27,590.98	0.00	54,142,786.74
2A-H	N/A	N/A	0.00000 %	1,720,114,936.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,706,359,890.01
2M-1	N/A	N/A	6.09983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.94983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	06/25/24 - 07/24/24	30	7.94983 %	271,754.04	1,800.33	0.00	0.00	0.00	0.00	1,800.33	0.00	193,286.55
2M-BH	N/A	N/A	0.00000 %	6,176,377.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,392,982.47
2M-2C	06/25/24 - 07/24/24	30	7.94983 %	4,495,410.33	29,781.46	0.00	0.00	0.00	0.00	29,781.46	0.00	4,495,410.33

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:26 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	06/25/24 - 07/24/24	30	7.94983 %	4,767,164.37	31,581.79	0.00	0.00	0.00	0.00	31,581.79	0.00	4,688,696.88
2M-2H	N/A	N/A	0.00000 %	108,347,265.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	106,563,870.14
2B-1	06/25/24 - 07/24/24	30	9.89983 %	2,000,000.00	16,499.72	0.00	0.00	0.00	0.00	16,499.72	0.00	2,000,000.00
2B-1H	N/A	N/A	0.00000 %	64,666,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	64,534,541.32	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,712,726.01
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	06/25/24 - 07/24/24	30	1.80000 %	271,754.04	407.63	0.00	0.00	0.00	0.00	407.63	0.00	193,286.55
2B-I2	06/25/24 - 07/24/24	30	1.40000 %	271,754.04	317.05	0.00	0.00	0.00	0.00	317.05	0.00	193,286.55
2B-I3	06/25/24 - 07/24/24	30	1.00000 %	271,754.04	226.46	0.00	0.00	0.00	0.00	226.46	0.00	193,286.55
2B-I4	06/25/24 - 07/24/24	30	0.60000 %	271,754.04	135.88	0.00	0.00	0.00	0.00	135.88	0.00	193,286.55
2C-I1	06/25/24 - 07/24/24	30	1.80000 %	4,495,410.33	6,743.12	0.00	0.00	0.00	0.00	6,743.12	0.00	4,495,410.33
2C-I2	06/25/24 - 07/24/24	30	1.40000 %	4,495,410.33	5,244.65	0.00	0.00	0.00	0.00	5,244.65	0.00	4,495,410.33
2C-I3	06/25/24 - 07/24/24	30	1.00000 %	4,495,410.33	3,746.18	0.00	0.00	0.00	0.00	3,746.18	0.00	4,495,410.33
2C-I4	06/25/24 - 07/24/24	30	0.60000 %	4,495,410.33	2,247.71	0.00	0.00	0.00	0.00	2,247.71	0.00	4,495,410.33
2E-A1	N/A	N/A	6.14983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.54983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.94983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.34983 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	06/25/24 - 07/24/24	30	6.14983 %	271,754.04	1,392.70	0.00	0.00	0.00	0.00	1,392.70	0.00	193,286.55
2E-B2	06/25/24 - 07/24/24	30	6.54983 %	271,754.04	1,483.29	0.00	0.00	0.00	0.00	1,483.29	0.00	193,286.55
2E-B3	06/25/24 - 07/24/24	30	6.94983 %	271,754.04	1,573.87	0.00	0.00	0.00	0.00	1,573.87	0.00	193,286.55
2E-B4	06/25/24 - 07/24/24	30	7.34983 %	271,754.04	1,664.45	0.00	0.00	0.00	0.00	1,664.45	0.00	193,286.55
2E-C1	06/25/24 - 07/24/24	30	6.14983 %	4,495,410.33	23,038.34	0.00	0.00	0.00	0.00	23,038.34	0.00	4,495,410.33
2E-C2	06/25/24 - 07/24/24	30	6.54983 %	4,495,410.33	24,536.81	0.00	0.00	0.00	0.00	24,536.81	0.00	4,495,410.33
2E-C3	06/25/24 - 07/24/24	30	6.94983 %	4,495,410.33	26,035.28	0.00	0.00	0.00	0.00	26,035.28	0.00	4,495,410.33
2E-C4	06/25/24 - 07/24/24	30	7.34983 %	4,495,410.33	27,533.75	0.00	0.00	0.00	0.00	27,533.75	0.00	4,495,410.33
2E-D1	06/25/24 - 07/24/24	30	6.14983 %	271,754.04	1,392.70	0.00	0.00	0.00	0.00	1,392.70	0.00	193,286.55
2E-D2	06/25/24 - 07/24/24	30	6.54983 %	271,754.04	1,483.29	0.00	0.00	0.00	0.00	1,483.29	0.00	193,286.55

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
10-Jul-2024 12:06:26 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	06/25/24 - 07/24/24	30	6.94983 %	271,754.04	1,573.87	0.00	0.00	0.00	0.00	1,573.87	0.00	193,286.55
2E-D4	06/25/24 - 07/24/24	30	7.34983 %	271,754.04	1,664.45	0.00	0.00	0.00	0.00	1,664.45	0.00	193,286.55
2E-D5	06/25/24 - 07/24/24	30	7.94983 %	271,754.04	1,800.33	0.00	0.00	0.00	0.00	1,800.33	0.00	193,286.55
2E-F1	06/25/24 - 07/24/24	30	6.14983 %	4,767,164.37	24,431.04	0.00	0.00	0.00	0.00	24,431.04	0.00	4,688,696.88
2E-F2	06/25/24 - 07/24/24	30	6.54983 %	4,767,164.37	26,020.10	0.00	0.00	0.00	0.00	26,020.10	0.00	4,688,696.88
2E-F3	06/25/24 - 07/24/24	30	6.94983 %	4,767,164.37	27,609.15	0.00	0.00	0.00	0.00	27,609.15	0.00	4,688,696.88
2E-F4	06/25/24 - 07/24/24	30	7.34983 %	4,767,164.37	29,198.21	0.00	0.00	0.00	0.00	29,198.21	0.00	4,688,696.88
2E-F5	06/25/24 - 07/24/24	30	7.94983 %	4,767,164.37	31,581.79	0.00	0.00	0.00	0.00	31,581.79	0.00	4,688,696.88
2X-1	06/25/24 - 07/24/24	30	1.80000 %	271,754.04	407.63	0.00	0.00	0.00	0.00	407.63	0.00	193,286.55
2X-2	06/25/24 - 07/24/24	30	1.40000 %	271,754.04	317.05	0.00	0.00	0.00	0.00	317.05	0.00	193,286.55
2X-3	06/25/24 - 07/24/24	30	1.00000 %	271,754.04	226.46	0.00	0.00	0.00	0.00	226.46	0.00	193,286.55
2X-4	06/25/24 - 07/24/24	30	0.60000 %	271,754.04	135.88	0.00	0.00	0.00	0.00	135.88	0.00	193,286.55
2Y-1	06/25/24 - 07/24/24	30	1.80000 %	4,767,164.37	7,150.75	0.00	0.00	0.00	0.00	7,150.75	0.00	4,688,696.89
2Y-2	06/25/24 - 07/24/24	30	1.40000 %	4,767,164.37	5,561.69	0.00	0.00	0.00	0.00	5,561.69	0.00	4,688,696.89
2Y-3	06/25/24 - 07/24/24	30	1.00000 %	4,767,164.37	3,972.64	0.00	0.00	0.00	0.00	3,972.64	0.00	4,688,696.89
2Y-4	06/25/24 - 07/24/24	30	0.60000 %	4,767,164.37	2,383.58	0.00	0.00	0.00	0.00	2,383.58	0.00	4,688,696.89
Totals					4,689,384.02	0.00	0.00	0.00	0.00	4,689,384.02	0.00	

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
10-Jul-2024 12:06:26 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	170.97085922	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	169.58864387
1M-1	186,170,000.00	6.09983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	7.84983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	7.84983 %	79.78099233	0.52188943	0.00000000	0.00000000	0.00000000	0.00000000	0.52188943	0.00000000	59.16985698
1M-BH	89,854,570.52	0.00000 %	79.78099220	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	59.16985702
1M-2C	51,159,561.03	7.84983 %	1000.00000000	6.54152505	0.00000000	0.00000000	0.00000000	0.00000000	6.54152505	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	7.84983 %	363.04981772	2.37489943	0.00000000	0.00000000	0.00000000	0.00000000	2.37489943	0.00000000	356.21295882
1M-2H	270,884,980.00	0.00000 %	363.04901719	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	356.21214975
1B-1	27,201,000.00	9.44983 %	1000.00000000	7.87485828	0.00000000	0.00000000	0.00000000	0.00000000	7.87485828	0.00000000	1000.00000000
1B-1H	75,940,594.00	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 %	978.77140351	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	978.77195615
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 %	79.78099233	0.11967155	0.00000000	0.00000000	0.00000000	0.00000000	0.11967155	0.00000000	59.16985698
1B-I2	0.00	1.40000 %	79.78099233	0.09307787	0.00000000	0.00000000	0.00000000	0.00000000	0.09307787	0.00000000	59.16985698
1B-I3	0.00	1.00000 %	79.78099233	0.06648420	0.00000000	0.00000000	0.00000000	0.00000000	0.06648420	0.00000000	59.16985698
1B-I4	0.00	0.60000 %	79.78099233	0.03989052	0.00000000	0.00000000	0.00000000	0.00000000	0.03989052	0.00000000	59.16985698
1C-I1	0.00	1.80000 %	1000.00000000	1.49999997	0.00000000	0.00000000	0.00000000	0.00000000	1.49999997	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666658	0.00000000	0.00000000	0.00000000	0.00000000	1.16666658	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333338	0.00000000	0.00000000	0.00000000	0.00000000	0.83333338	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999999	0.00000000	0.00000000	0.00000000	0.00000000	0.49999999	0.00000000	1000.00000000
1E-A1	50,417,997.48	6.04983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.44983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.84983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	7.24983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	6.04983 %	79.78099233	0.40221788	0.00000000	0.00000000	0.00000000	0.00000000	0.40221788	0.00000000	59.16985698
1E-B2	50,417,997.48	6.44983 %	79.78099233	0.42881156	0.00000000	0.00000000	0.00000000	0.00000000	0.42881156	0.00000000	59.16985698
1E-B3	50,417,997.48	6.84983 %	79.78099233	0.45540524	0.00000000	0.00000000	0.00000000	0.00000000	0.45540524	0.00000000	59.16985698
1E-B4	50,417,997.48	7.24983 %	79.78099233	0.48199891	0.00000000	0.00000000	0.00000000	0.00000000	0.48199891	0.00000000	59.16985698
1E-C1	51,159,561.03	6.04983 %	1000.00000000	5.04152508	0.00000000	0.00000000	0.00000000	0.00000000	5.04152508	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.44983 %	1000.00000000	5.37485828	0.00000000	0.00000000	0.00000000	0.00000000	5.37485828	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.84983 %	1000.00000000	5.70819167	0.00000000	0.00000000	0.00000000	0.00000000	5.70819167	0.00000000	1000.00000000
1E-C4	51,159,561.03	7.24983 %	1000.00000000	6.04152506	0.00000000	0.00000000	0.00000000	0.00000000	6.04152506	0.00000000	1000.00000000
1E-D1	100,835,994.97	6.04983 %	39.89049616	0.20110894	0.00000000	0.00000000	0.00000000	0.00000000	0.20110894	0.00000000	29.58492849
1E-D2	100,835,994.97	6.44983 %	39.89049616	0.21440578	0.00000000	0.00000000	0.00000000	0.00000000	0.21440578	0.00000000	29.58492849
1E-D3	100,835,994.97	6.84983 %	39.89049616	0.22770262	0.00000000	0.00000000	0.00000000	0.00000000	0.22770262	0.00000000	29.58492849
1E-D4	100,835,994.97	7.24983 %	39.89049616	0.24099946	0.00000000	0.00000000	0.00000000	0.00000000	0.24099946	0.00000000	29.58492849
1E-D5	100,835,994.97	7.84983 %	39.89049616	0.26094472	0.00000000	0.00000000	0.00000000	0.00000000	0.26094472	0.00000000	29.58492849
1E-F1	101,577,558.52	6.04983 %	543.24951007	2.73880603	0.00000000	0.00000000	0.00000000	0.00000000	2.73880603	0.00000000	533.01917785
1E-F2	101,577,558.52	6.44983 %	543.24951007	2.91988914	0.00000000	0.00000000	0.00000000	0.00000000	2.91988914	0.00000000	533.01917785
1E-F3	101,577,558.52	6.84983 %	543.24951007	3.10097235	0.00000000	0.00000000	0.00000000	0.00000000	3.10097235	0.00000000	533.01917785
1E-F4	101,577,558.52	7.24983 %	543.24951007	3.28205545	0.00000000	0.00000000	0.00000000	0.00000000	3.28205545	0.00000000	533.01917785
1E-F5	101,577,558.52	7.84983 %	543.24951007	3.55368021	0.00000000	0.00000000	0.00000000	0.00000000	3.55368021	0.00000000	533.01917785
1X-1	0.00	1.80000 %	39.89049616	0.05983578	0.00000000	0.00000000	0.00000000	0.00000000	0.05983578	0.00000000	29.58492849
1X-2	0.00	1.40000 %	39.89049616	0.04653894	0.00000000	0.00000000	0.00000000	0.00000000	0.04653894	0.00000000	29.58492849
1X-3	0.00	1.00000 %	39.89049616	0.03324210	0.00000000	0.00000000	0.00000000	0.00000000	0.03324210	0.00000000	29.58492849
1X-4	0.00	0.60000 %	39.89049616	0.01994526	0.00000000	0.00000000	0.00000000	0.00000000	0.01994526	0.00000000	29.58492849
1Y-1	0.00	1.80000 %	543.24951007	0.81487428	0.00000000	0.00000000	0.00000000	0.00000000	0.81487428	0.00000000	533.01917795
1Y-2	0.00	1.40000 %	543.24951007	0.63379107	0.00000000	0.00000000	0.00000000	0.00000000	0.63379107	0.00000000	533.01917795
1Y-3	0.00	1.00000 %	543.24951007	0.45270797	0.00000000	0.00000000	0.00000000	0.00000000	0.45270797	0.00000000	533.01917795
1Y-4	0.00	0.60000 %	543.24951007	0.27162476	0.00000000	0.00000000	0.00000000	0.00000000	0.27162476	0.00000000	533.01917795
2A-H	12,766,622,601.00	0.00000 %	134.73531646	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	133.65789397
2M-1	107,666,000.00	6.09983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.94983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.94983 %	60.45144271	0.40048180	0.00000000	0.00000000	0.00000000	0.00000000	0.40048180	0.00000000	42.99641986
2M-BH	102,170,887.67	0.00000 %	60.45144180	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	42.99642070
2M-2C	4,495,410.33	7.94983 %	1000.00000000	6.62485909	0.00000000	0.00000000	0.00000000	0.00000000	6.62485909	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.94983 %	353.48381397	2.34178029	0.00000000	0.00000000	0.00000000	0.00000000	2.34178029	0.00000000	347.66547303
2M-2H	306,512,663.00	0.00000 %	353.48381395	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	347.66547358
2B-1	2,000,000.00	9.89983 %	1000.00000000	8.24986000	0.00000000	0.00000000	0.00000000	0.00000000	8.24986000	0.00000000	1000.00000000
2B-1H	64,666,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	968.02145463	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.69423419
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 %	60.45144271	0.09067693	0.00000000	0.00000000	0.00000000	0.00000000	0.09067693	0.00000000	42.99641986
2B-I2	0.00	1.40000 %	60.45144271	0.07052749	0.00000000	0.00000000	0.00000000	0.00000000	0.07052749	0.00000000	42.99641986
2B-I3	0.00	1.00000 %	60.45144271	0.05037582	0.00000000	0.00000000	0.00000000	0.00000000	0.05037582	0.00000000	42.99641986
2B-I4	0.00	0.60000 %	60.45144271	0.03022638	0.00000000	0.00000000	0.00000000	0.00000000	0.03022638	0.00000000	42.99641986
2C-I1	0.00	1.80000 %	1000.00000000	1.50000100	0.00000000	0.00000000	0.00000000	0.00000000	1.50000100	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666769	0.00000000	0.00000000	0.00000000	0.00000000	1.16666769	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333438	0.00000000	0.00000000	0.00000000	0.00000000	0.83333438	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000108	0.00000000	0.00000000	0.00000000	0.00000000	0.50000108	0.00000000	1000.00000000
2E-A1	4,495,410.33	6.14983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.54983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.94983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.34983 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	6.14983 %	60.45144271	0.30980487	0.00000000	0.00000000	0.00000000	0.00000000	0.30980487	0.00000000	42.99641986

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Series 2017-C07



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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	4,495,410.33	6.54983 %	60.45144271	0.32995653	0.00000000	0.00000000	0.00000000	0.00000000	0.32995653	0.00000000	42.99641986
2E-B3	4,495,410.33	6.94983 %	60.45144271	0.35010597	0.00000000	0.00000000	0.00000000	0.00000000	0.35010597	0.00000000	42.99641986
2E-B4	4,495,410.33	7.34983 %	60.45144271	0.37025541	0.00000000	0.00000000	0.00000000	0.00000000	0.37025541	0.00000000	42.99641986
2E-C1	4,495,410.33	6.14983 %	1000.00000000	5.12485809	0.00000000	0.00000000	0.00000000	0.00000000	5.12485809	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.54983 %	1000.00000000	5.45819140	0.00000000	0.00000000	0.00000000	0.00000000	5.45819140	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.94983 %	1000.00000000	5.79152471	0.00000000	0.00000000	0.00000000	0.00000000	5.79152471	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.34983 %	1000.00000000	6.12485802	0.00000000	0.00000000	0.00000000	0.00000000	6.12485802	0.00000000	1000.00000000
2E-D1	8,990,820.67	6.14983 %	30.22572132	0.15490243	0.00000000	0.00000000	0.00000000	0.00000000	0.15490243	0.00000000	21.49820991
2E-D2	8,990,820.67	6.54983 %	30.22572132	0.16497827	0.00000000	0.00000000	0.00000000	0.00000000	0.16497827	0.00000000	21.49820991
2E-D3	8,990,820.67	6.94983 %	30.22572132	0.17505299	0.00000000	0.00000000	0.00000000	0.00000000	0.17505299	0.00000000	21.49820991
2E-D4	8,990,820.67	7.34983 %	30.22572132	0.18512771	0.00000000	0.00000000	0.00000000	0.00000000	0.18512771	0.00000000	21.49820991
2E-D5	8,990,820.67	7.94983 %	30.22572132	0.20024090	0.00000000	0.00000000	0.00000000	0.00000000	0.20024090	0.00000000	21.49820991
2E-F1	8,990,820.67	6.14983 %	530.22572076	2.71733148	0.00000000	0.00000000	0.00000000	0.00000000	2.71733148	0.00000000	521.49820935
2E-F2	8,990,820.67	6.54983 %	530.22572076	2.89407396	0.00000000	0.00000000	0.00000000	0.00000000	2.89407396	0.00000000	521.49820935
2E-F3	8,990,820.67	6.94983 %	530.22572076	3.07081534	0.00000000	0.00000000	0.00000000	0.00000000	3.07081534	0.00000000	521.49820935
2E-F4	8,990,820.67	7.34983 %	530.22572076	3.24755782	0.00000000	0.00000000	0.00000000	0.00000000	3.24755782	0.00000000	521.49820935
2E-F5	8,990,820.67	7.94983 %	530.22572076	3.51267044	0.00000000	0.00000000	0.00000000	0.00000000	3.51267044	0.00000000	521.49820935
2X-1	0.00	1.80000 %	30.22572132	0.04533846	0.00000000	0.00000000	0.00000000	0.00000000	0.04533846	0.00000000	21.49820991
2X-2	0.00	1.40000 %	30.22572132	0.03526374	0.00000000	0.00000000	0.00000000	0.00000000	0.03526374	0.00000000	21.49820991
2X-3	0.00	1.00000 %	30.22572132	0.02518791	0.00000000	0.00000000	0.00000000	0.00000000	0.02518791	0.00000000	21.49820991
2X-4	0.00	0.60000 %	30.22572132	0.01511319	0.00000000	0.00000000	0.00000000	0.00000000	0.01511319	0.00000000	21.49820991
2Y-1	0.00	1.80000 %	530.22572076	0.79533896	0.00000000	0.00000000	0.00000000	0.00000000	0.79533896	0.00000000	521.49821046
2Y-2	0.00	1.40000 %	530.22572076	0.61859648	0.00000000	0.00000000	0.00000000	0.00000000	0.61859648	0.00000000	521.49821046
2Y-3	0.00	1.00000 %	530.22572076	0.44185510	0.00000000	0.00000000	0.00000000	0.00000000	0.44185510	0.00000000	521.49821046
2Y-4	0.00	0.60000 %	530.22572076	0.26511262	0.00000000	0.00000000	0.00000000	0.00000000	0.26511262	0.00000000	521.49821046

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,581,824.31
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	178,241.69
Total Deposits	1,760,066.00
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,740,899.34
Total Withdrawals (Pool Distribution Amount)	1,760,066.00
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	
Adjusted SOFR	5.449830%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	30,263,387.76
Total Principal Reduction Cumulative	16,915,194,360.62
Scheduled Principal Current	8,954,273.65
Scheduled Principal Cumulative	1,378,989,559.13
Unscheduled Principal Current	21,309,171.11
Unscheduled Principal Cumulative	15,534,015,306.47
Senior Reduction Amount	27,372,267.89
Subordinate Reduction Amount	2,891,176.87
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	57.00
Modification Loss Amount	67,706.88
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	45,881.14
Group 2	
Total Principal Reduction Current	15,438,724.01
Total Principal Reduction Cumulative	11,384,295,692.63
Scheduled Principal Current	4,330,014.37
Scheduled Principal Cumulative	819,713,970.90
Unscheduled Principal Current	11,286,894.33
Unscheduled Principal Cumulative	10,562,628,509.02
Senior Reduction Amount	13,755,046.21
Subordinate Reduction Amount	1,861,862.49
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	178,184.69
Modification Loss Amount	72,048.34
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	34,978.74

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	22343
Period Reference Pool Removal Loan Count	127
Period Ending Loan Count	22216
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	3,713,124,473.03
Period PIF Loan Count Current	127
PIF Loan Count Cumulative	66077
Period PIF Loan UPB Current	18,616,068.50
PIF Loan UPB Cumulative	15,023,927,658.83
Period Partial Prepayment Amount	2,766,832.00
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	107
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,895,516.10
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	13,392,494.98
Total Active Modified Loan Count	466
Total Active Modified Loan UPB	119,078,644.58
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	11984
Period Reference Pool Removal Loan Count	71
Period Ending Loan Count	11914
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,948,991,619.05
Period PIF Loan Count Current	69
PIF Loan Count Cumulative	44162
Period PIF Loan UPB Current	10,115,685.53
PIF Loan UPB Cumulative	10,352,881,360.53
Period Partial Prepayment Amount	569,683.07
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	468,324.83
Credit Event Amount Cumulative	25,518,677.73
Total Active Modified Loan Count	451
Total Active Modified Loan UPB	111,023,406.53
Structural Reporting	
Group 1	
Senior Percentage	90.446619%
Subordinate Percentage	9.553381%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.563040%
Subordinate Percentage	12.436960%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.550000 %	9.550000 %
1M-1	0.00	0.00	3.050000 %	9.550000 %	9.550000 %
1M-1H	0.00	0.00	3.050000 %	9.550000 %	9.550000 %
1M-2A	0.00	0.00	2.370000 %	9.550000 %	9.550000 %
1M-2B	0.00	0.00	1.690000 %	9.250000 %	9.330000 %
1M-2C	0.00	0.00	1.000000 %	5.450000 %	5.500000 %
1M-2	0.00	0.00	1.000000 %	5.450000 %	5.500000 %
1M-2H	0.00	0.00	1.000000 %	5.450000 %	5.500000 %
1B-1	0.00	0.00	0.500000 %	2.700000 %	2.720000 %
1B-1H	0.00	0.00	0.500000 %	2.700000 %	2.720000 %
1B-2H	0.00	57.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.440000 %	12.450000 %
2M-1	0.00	0.00	3.400000 %	12.440000 %	12.450000 %
2M-1H	0.00	0.00	3.400000 %	12.440000 %	12.450000 %
2M-2A	0.00	0.00	2.600000 %	12.440000 %	12.450000 %
2M-2B	0.00	0.00	1.800000 %	12.110000 %	12.210000 %
2M-2C	0.00	0.00	1.000000 %	6.680000 %	6.740000 %
2B-1	0.00	0.00	0.500000 %	3.290000 %	3.320000 %
2B-1H	0.00	0.00	0.500000 %	3.290000 %	3.320000 %
2B-2H	0.00	178,184.69	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	471	87,907,048.09	1.380018 %	1.552548 %
60 Days	128	24,515,731.32	0.375037 %	0.432978 %
90 Days	58	11,475,474.14	0.169938 %	0.202671 %
120 Days	33	6,369,932.91	0.096689 %	0.112501 %
150 Days	28	6,234,885.48	0.082039 %	0.110116 %
180+ Days	173	39,614,030.29	0.506885 %	0.699633 %
Totals	891	176,117,102.23	2.610607 %	3.110447 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	250	45,402,027.52	1.125315 %	1.222745 %
60 Days	64	12,392,813.88	0.288081 %	0.333757 %
90 Days	28	6,532,333.23	0.126035 %	0.175926 %
120 Days	20	4,131,113.73	0.090025 %	0.111257 %
150 Days	17	3,668,493.49	0.076521 %	0.098798 %
180+ Days	95	19,423,926.13	0.427620 %	0.523115 %
Totals	474	91,550,707.98	2.133597 %	2.465598 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	221	42,505,020.57	1.854961 %	2.180872 %
60 Days	64	12,122,917.44	0.537183 %	0.622010 %
90 Days	30	4,943,140.91	0.251805 %	0.253626 %
120 Days	13	2,238,819.18	0.109115 %	0.114871 %
150 Days	11	2,566,391.99	0.092328 %	0.131678 %
180+ Days	78	20,190,104.16	0.654692 %	1.035926 %
Totals	417	84,566,394.25	3.500084 %	4.338982 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	209	57,319,137.88	67,706.88	0.118123
Group 2	250	66,450,451.12	72,048.34	0.108424

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	446,419.79	697.53	0.156250
Group 1	0044806054	149,379.31	217.84	0.145830
Group 1	0044806072	155,270.08	194.09	0.125002
Group 1	0044806448	287,209.63	418.85	0.145834
Group 1	0044806745	188,383.59	117.74	0.062500
Group 1	0044806911	283,111.80	58.98	0.020833
Group 1	0044806948	403,698.11	294.36	0.072916
Group 1	0044806960	167,313.75	87.14	0.052082
Group 1	0044807099	79,764.37	8.31	0.010418
Group 1	0044807295	224,114.88	280.14	0.124998
Group 1	0044807364	200,286.72	250.36	0.125001
Group 1	0044807768	276,633.76	345.79	0.124999
Group 1	0044808210	389,675.52	527.69	0.135418
Group 1	0044808465	357,958.28	74.57	0.020832
Group 1	0044808483	974,624.02	1,116.76	0.114584
Group 1	0044808487	216,198.30	247.73	0.114585
Group 1	0044809764	150,038.32	78.14	0.052080
Group 1	0044809973	140,331.36	146.18	0.104168
Group 1	0044811411	486,492.45	371.16	0.076293
Group 1	0044812046	409,146.72	255.72	0.062501
Group 1	0044812987	201,918.53	0.24	0.000119
Group 1	0044813124	393,380.35	696.61	0.177083
Group 1	0044813191	549,969.04	859.33	0.156251
Group 1	0044813232	115,002.63	39.07	0.033973

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813307	292,195.83	256.72	0.087859
Group 1	0044813559	67,900.14	99.02	0.145832
Group 1	0044813561	179,769.70	50.31	0.027986
Group 1	0044813829	617,158.46	720.47	0.116740
Group 1	0044814163	328,655.38	352.33	0.107203
Group 1	0044814207	220,291.05	229.47	0.104167
Group 1	0044814635	158,912.43	7.58	0.004770
Group 1	0044814850	216,540.92	157.89	0.072915
Group 1	0044815627	181,378.07	151.15	0.083334
Group 1	0044815760	350,556.21	328.65	0.093751
Group 1	0044816052	287,311.01	299.28	0.104166
Group 1	0044816392	231,432.47	313.40	0.135417
Group 1	0044816534	383,246.23	159.69	0.041668
Group 1	0044817798	364,989.31	7.72	0.002115
Group 1	0044817836	322,761.55	134.48	0.041665
Group 1	0044818208	180,325.08	319.33	0.177086
Group 1	0044818277	233,886.72	389.81	0.166666
Group 1	0044818389	388,666.99	283.40	0.072916
Group 1	0044818457	244,118.30	305.15	0.125001
Group 1	0044818923	188,820.25	236.03	0.125002
Group 1	0044818961	407,066.50	381.62	0.093749
Group 1	0044819021	240,703.92	275.81	0.114585
Group 1	0044819057	330,663.65	447.77	0.135416
Group 1	0044819609	328,009.46	444.18	0.135417
Group 1	0044819660	511,500.71	426.25	0.083333
Group 1	0044819897	359,907.79	262.43	0.072916
Group 1	0044820223	70,703.90	154.66	0.218743
Group 1	0044820644	159,048.39	198.81	0.125000
Group 1	0044821226	155,082.74	164.60	0.106137
Group 1	0044821330	132,823.08	110.69	0.083336
Group 1	0044821335	127,897.45	213.16	0.166665
Group 1	0044822792	456,022.12	760.04	0.166667
Group 1	0044822833	327,704.05	546.17	0.166666
Group 1	0044824330	278,720.56	493.57	0.177084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	237,296.34	173.03	0.072917
Group 1	0044824753	308,353.24	224.84	0.072916
Group 1	0044825421	303,862.97	316.52	0.104165
Group 1	0044826299	636,840.61	995.06	0.156249
Group 1	0044826309	391,560.47	407.88	0.104168
Group 1	0044826428	273,531.49	199.45	0.072917
Group 1	0044826791	146,032.73	273.81	0.187499
Group 1	0044827108	332,357.73	450.07	0.135417
Group 1	0044827115	274,543.36	330.06	0.120221
Group 1	0044827171	202,692.08	168.91	0.083333
Group 1	0044827499	638,246.56	864.29	0.135416
Group 1	0044827509	61,658.11	102.76	0.166661
Group 1	0044827806	154,793.95	112.87	0.072916
Group 1	0044828502	167,854.33	262.27	0.156249
Group 1	0044828810	239,598.33	324.46	0.135418
Group 1	0044828911	312,696.00	488.59	0.156251
Group 1	0044828949	237,475.60	346.32	0.145834
Group 1	0044829078	347,555.33	543.06	0.156251
Group 1	0044829512	197,080.25	225.82	0.114583
Group 1	0044830027	330,244.97	118.71	0.035946
Group 1	0044830603	307,508.40	448.45	0.145833
Group 1	0044830936	318,737.85	232.41	0.072916
Group 1	0044831214	129,105.25	53.79	0.041664
Group 1	0044831220	96,112.38	25.57	0.026604
Group 1	0044831561	296,597.24	370.75	0.125001
Group 1	0044832141	312,195.87	195.12	0.062499
Group 1	0044832707	281,275.72	498.09	0.177082
Group 1	0044832889	155,303.49	242.66	0.156249
Group 1	0044833032	206,714.69	177.51	0.085872
Group 1	0044834072	310,735.77	420.79	0.135417
Group 1	0044834537	402,014.37	586.27	0.145833
Group 1	0044835751	112,881.56	152.86	0.135416
Group 1	0044836102	191,014.22	338.25	0.177081
Group 1	0044836184	63,988.26	119.98	0.187503

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044836266	120,357.13	133.10	0.110588
Group 1	0044837128	221,798.31	300.35	0.135416
Group 1	0044837217	155,241.77	210.22	0.135415
Group 1	0044837378	211,910.87	373.49	0.176249
Group 1	0044838036	305,727.63	445.85	0.145832
Group 1	0044838535	297,692.01	62.02	0.020834
Group 1	0044838642	346,984.05	542.16	0.156249
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	151,130.03	114.86	0.076001
Group 1	0044839657	343,336.28	401.92	0.117063
Group 1	0044839660	233,729.44	462.59	0.197917
Group 1	0044839829	71,379.00	119.62	0.167584
Group 1	0044839996	394,557.16	575.40	0.145834
Group 1	0044840174	404,083.62	673.47	0.166666
Group 1	0044840298	163,002.95	169.79	0.104164
Group 1	0044840478	128,285.61	301.14	0.234742
Group 1	0044840589	130,404.65	147.42	0.113048
Group 1	0044841406	264,492.15	303.06	0.114582
Group 1	0044841572	494,666.76	1,082.08	0.218749
Group 1	0044842579	297,276.39	302.17	0.101646
Group 1	0044842682	445,010.40	556.26	0.124999
Group 1	0044843227	112,094.42	175.15	0.156252
Group 1	0044844111	401,953.73	628.05	0.156249
Group 1	0044845082	76,321.21	95.40	0.124998
Group 1	0044845615	271,654.04	396.16	0.145833
Group 1	0044845787	390,090.17	815.28	0.208998
Group 1	0044847282	462,071.59	625.72	0.135416
Group 1	0044848246	376,770.19	470.96	0.124999
Group 1	0044848866	177,580.98	202.45	0.114004
Group 1	0044849263	298,319.60	298.31	0.099997
Group 1	0044849348	95,721.40	99.71	0.104167
Group 1	0044849480	394,025.58	410.44	0.104166
Group 1	0044849965	381,755.12	119.30	0.031250
Group 1	0044850019	480,551.39	274.31	0.057082

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Modification Loss Detail

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Group 1	0044850962	222,873.14	185.73	0.083334
Group 1	0044851303	113,129.19	176.76	0.156246
Group 1	0044851394	91,255.34	141.83	0.155421
Group 1	0044851511	234,137.72	172.45	0.073653
Group 1	0044851529	377,338.49	707.51	0.187500
Group 1	0044851626	106,207.00	187.19	0.176250
Group 1	0044851808	151,049.65	225.52	0.149302
Group 1	0044851940	109,447.13	121.51	0.111022
Group 1	0044852769	270,407.56	338.01	0.125000
Group 1	0044852811	171,171.57	356.61	0.208335
Group 1	0044853799	201,595.55	293.99	0.145832
Group 1	0044853950	266,605.92	388.80	0.145833
Group 1	0044853969	297,714.15	524.72	0.176250
Group 1	0044854061	376,828.72	628.05	0.166667
Group 1	0044855303	135,349.48	42.30	0.031252
Group 1	0044855371	219,544.91	91.48	0.041668
Group 1	0044855740	249,689.38	390.14	0.156250
Group 1	0044856091	214,739.53	313.16	0.145832
Group 1	0044856316	281,976.09	217.36	0.077085
Group 1	0044856837	111,921.76	11.66	0.010418
Group 1	0044857022	166,405.70	258.62	0.155415
Group 1	0044857956	253,196.89	290.12	0.114583
Group 1	0044858421	216,505.50	248.08	0.114584
Group 1	0044858907	162,586.34	220.17	0.135417
Group 1	0044860921	372,419.29	310.35	0.083333
Group 1	0044861358	279,713.32	495.33	0.177085
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	233,354.24	218.77	0.093750
Group 1	0044862118	616,916.19	835.41	0.135417
Group 1	0044864005	201,203.08	210.71	0.104725
Group 1	0044864798	170,937.45	106.84	0.062502
Group 1	0044866952	384,348.63	160.15	0.041668
Group 1	0044867497	267,855.69	279.02	0.104168
Group 1	0044867842	133,442.47	30.58	0.022916

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Group 1	0044869452	100,199.22	167.00	0.166668
Group 1	0044869954	420,495.03	107.45	0.025553
Group 1	0044870081	395,524.53	82.40	0.020833
Group 1	0044871012	91,867.75	162.68	0.177081
Group 1	0044872567	433,634.13	496.87	0.114583
Group 1	0044872600	434,789.90	588.78	0.135417
Group 1	0044874465	475,290.18	738.68	0.155417
Group 1	0044874522	178,181.93	185.61	0.104169
Group 1	0044874812	415,308.03	518.03	0.124734
Group 1	0044874903	150,542.36	282.27	0.187502
Group 1	0044875036	80,070.33	108.43	0.135418
Group 1	0044875467	514,695.63	696.98	0.135416
Group 1	0044875996	583,411.53	607.72	0.104167
Group 1	0044877109	253,743.08	449.34	0.177085
Group 1	0044877322	530,292.36	773.34	0.145833
Group 1	0044877340	169,641.29	147.40	0.086889
Group 1	0044878110	369,435.67	461.79	0.124999
Group 1	0044878458	189,150.39	318.05	0.168147
Group 1	0044879698	98,653.69	10.28	0.010420
Group 1	0044881228	328,833.93	579.57	0.176250
Group 1	0044881278	197,788.56	309.04	0.156248
Group 1	0044881784	161,278.86	33.60	0.020833
Group 1	0044882773	882,248.75	1,470.41	0.166666
Group 1	0044883436	281,916.86	352.40	0.125001
Group 1	0044883504	133,032.72	97.00	0.072914
Group 1	0044884377	258,744.61	107.81	0.041667
Group 1	0044884394	336,334.42	525.52	0.156249
Group 1	0044885516	133,917.39	245.40	0.183247
Group 1	0044886172	190,127.11	316.88	0.166667
Group 1	0044886499	557,870.61	871.67	0.156249
Group 1	0044887098	388,780.49	647.97	0.166667
Group 1	0044887309	405,593.33	633.74	0.156250
Group 1	0044887752	175,968.62	36.66	0.020833
Group 1	0044888343	157,981.94	32.91	0.020831

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044888520	116,899.53	60.89	0.052087
Group 1	0044889608	334,321.33	482.17	0.144224
Group 1	0044890342	146,612.41	137.45	0.093751
Group 1	0044890890	272,888.80	255.83	0.093749
Group 1	0044890987	172,929.98	270.20	0.156248
Group 1	0044891025	96,208.33	112.47	0.116903
Group 1	0044891053	231,282.83	192.74	0.083335
Group 1	0044891490	382,241.40	637.07	0.166667
Group 1	0044891943	90,999.43	142.19	0.156254
Group 1	0044893376	289,565.73	331.79	0.114582
Group 1	0044893553	266,965.54	250.28	0.093750
Group 1	0044893739	64,064.46	100.10	0.156249
Group 1	0044896338	600,259.43	750.32	0.124999
Group 1	0044896416	308,336.85	385.42	0.125000
Group 1	0044896786	589,483.83	859.66	0.145833
Group 2	0044747820	284,936.65	178.22	0.062547
Group 2	0044748498	454,998.85	184.27	0.040499
Group 2	0044748506	262,482.31	109.37	0.041668
Group 2	0044748576	243,905.84	330.29	0.135417
Group 2	0044748760	127,286.20	198.88	0.156246
Group 2	0044748804	264,242.50	330.30	0.124999
Group 2	0044748806	296,973.56	309.35	0.104168
Group 2	0044749167	381,329.16	516.38	0.135416
Group 2	0044749674	442,961.82	507.56	0.114583
Group 2	0044749678	302,361.72	188.98	0.062501
Group 2	0044749735	287,680.30	329.63	0.114582
Group 2	0044749808	352,150.18	394.22	0.111947
Group 2	0044749811	382,143.57	517.49	0.135418
Group 2	0044749868	358,396.18	410.66	0.114583
Group 2	0044749952	399,479.44	881.30	0.220612
Group 2	0044750426	195,300.92	138.37	0.070850
Group 2	0044750687	349,641.38	582.74	0.166668
Group 2	0044750693	254,100.06	264.69	0.104168
Group 2	0044750776	301,859.78	436.34	0.144551

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044750799	191,622.14	359.29	0.187499
Group 2	0044750829	187,785.09	332.54	0.177085
Group 2	0044751437	352,629.01	514.25	0.145833
Group 2	0044751696	150,155.01	250.26	0.166668
Group 2	0044751748	147,362.43	290.70	0.197269
Group 2	0044751958	398,985.87	249.37	0.062501
Group 2	0044752524	185,166.14	96.44	0.052083
Group 2	0044752585	162,892.43	285.81	0.175459
Group 2	0044752670	200,298.52	274.67	0.137130
Group 2	0044753109	67,021.93	91.93	0.137164
Group 2	0044753298	130,018.50	230.24	0.177082
Group 2	0044753433	325,565.57	440.87	0.135417
Group 2	0044753485	149,152.11	186.44	0.125000
Group 2	0044753494	186,269.92	194.03	0.104166
Group 2	0044754347	299,868.23	218.65	0.072915
Group 2	0044754446	331,974.44	557.42	0.167911
Group 2	0044755122	104,254.08	108.81	0.104370
Group 2	0044755313	235,494.44	269.84	0.114584
Group 2	0044755505	629,794.53	787.24	0.124999
Group 2	0044756174	184,581.46	16.66	0.009026
Group 2	0044756304	68,498.31	21.41	0.031256
Group 2	0044756498	254,638.88	530.50	0.208334
Group 2	0044756744	292,649.26	396.30	0.135418
Group 2	0044757058	301,294.45	628.16	0.208487
Group 2	0044757099	224,804.91	281.01	0.125002
Group 2	0044757100	367,530.28	382.84	0.104166
Group 2	0044757616	261,272.30	219.97	0.084192
Group 2	0044758110	217,165.66	90.49	0.041669
Group 2	0044758112	165,038.25	77.91	0.047207
Group 2	0044758371	103,993.57	154.16	0.148240
Group 2	0044758489	138,415.77	245.11	0.177082
Group 2	0044758496	141,356.37	195.10	0.138020
Group 2	0044758625	195,616.53	366.78	0.187499
Group 2	0044758640	121,792.59	190.30	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044758660	175,194.56	73.00	0.041668
Group 2	0044758666	238,117.66	322.45	0.135416
Group 2	0044758724	192,236.40	106.26	0.055276
Group 2	0044758823	167,094.71	213.87	0.127993
Group 2	0044758955	573,565.81	776.70	0.135416
Group 2	0044759268	245,361.54	332.26	0.135416
Group 2	0044759277	355,153.11	554.93	0.156251
Group 2	0044759604	155,429.54	55.04	0.035412
Group 2	0044759749	317,672.80	496.36	0.156249
Group 2	0044759896	257,779.18	37.12	0.014400
Group 2	0044760451	117,858.86	98.22	0.083337
Group 2	0044760644	233,964.87	243.71	0.104165
Group 2	0044760650	93,841.09	87.98	0.093754
Group 2	0044760774	264,914.29	275.95	0.104166
Group 2	0044761328	142,110.99	133.23	0.093751
Group 2	0044761353	391,814.00	448.95	0.114582
Group 2	0044761419	378,831.00	631.39	0.166668
Group 2	0044761489	171,216.04	115.51	0.067464
Group 2	0044761818	83,691.45	43.43	0.051893
Group 2	0044762100	134,816.91	60.83	0.045120
Group 2	0044762129	401,941.15	641.01	0.159479
Group 2	0044762306	302,335.27	94.48	0.031250
Group 2	0044762564	384,015.11	520.02	0.135417
Group 2	0044762765	111,095.62	94.80	0.085332
Group 2	0044762776	198,763.91	227.75	0.114583
Group 2	0044762870	378,033.00	365.92	0.096796
Group 2	0044762915	173,951.63	72.48	0.041667
Group 2	0044763001	165,014.78	292.21	0.177081
Group 2	0044763194	85,516.83	187.07	0.218752
Group 2	0044763976	388,730.56	295.02	0.075893
Group 2	0044763998	365,390.54	342.55	0.093749
Group 2	0044764439	242,396.64	277.75	0.114585
Group 2	0044764724	465,360.16	293.70	0.063112
Group 2	0044764890	425,560.21	116.58	0.027394

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044765019	340,447.78	354.63	0.104166
Group 2	0044765071	342,810.68	488.99	0.142641
Group 2	0044765475	106,302.06	199.32	0.187503
Group 2	0044765513	415,201.13	497.06	0.119715
Group 2	0044766070	113,804.79	225.24	0.197918
Group 2	0044766135	298,685.42	248.90	0.083332
Group 2	0044766541	145,769.09	142.16	0.097524
Group 2	0044766618	381,059.17	170.41	0.044720
Group 2	0044767025	337,334.15	737.92	0.218750
Group 2	0044767069	195,457.22	209.32	0.107092
Group 2	0044767243	442,338.35	691.15	0.156249
Group 2	0044767644	377,245.76	510.85	0.135416
Group 2	0044767648	339,216.74	353.35	0.104166
Group 2	0044768165	463,239.30	627.30	0.135416
Group 2	0044768220	245,305.87	204.42	0.083333
Group 2	0044768223	201,949.11	252.44	0.125002
Group 2	0044768266	384,635.38	94.93	0.024681
Group 2	0044768338	130,595.11	243.78	0.186669
Group 2	0044768569	301,025.88	313.57	0.104167
Group 2	0044768571	348,486.17	471.91	0.135417
Group 2	0044768786	147,850.72	47.01	0.031796
Group 2	0044769181	88,088.82	47.45	0.053866
Group 2	0044769400	295,199.15	246.00	0.083334
Group 2	0044769588	257,430.51	375.42	0.145834
Group 2	0044769843	256,541.23	479.86	0.187050
Group 2	0044770245	279,394.49	145.52	0.052084
Group 2	0044770421	251,745.68	78.67	0.031250
Group 2	0044770455	280,330.76	438.02	0.156251
Group 2	0044771203	328,218.05	615.41	0.187500
Group 2	0044771262	86,021.36	58.84	0.068402
Group 2	0044771856	303,179.39	498.90	0.164556
Group 2	0044772205	218,430.18	136.50	0.062491
Group 2	0044772207	425,676.90	310.39	0.072917
Group 2	0044772687	247,871.35	309.84	0.125000

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Modification Loss Detail

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Group 2	0044772744	160,024.73	191.14	0.119444
Group 2	0044772895	333,929.68	164.73	0.049331
Group 2	0044773059	332,375.57	603.24	0.181493
Group 2	0044773158	260,683.84	145.50	0.055815
Group 2	0044773738	119,878.30	199.80	0.166669
Group 2	0044773900	146,729.82	16.20	0.011041
Group 2	0044773907	215,856.27	152.72	0.070751
Group 2	0044774367	623,380.26	752.59	0.120727
Group 2	0044774428	56,177.78	81.93	0.145841
Group 2	0044774693	198,614.92	206.89	0.104166
Group 2	0044775457	177,508.43	151.10	0.085123
Group 2	0044775468	146,283.54	121.90	0.083331
Group 2	0044775546	409,101.48	534.28	0.130598
Group 2	0044775587	467,056.11	632.47	0.135416
Group 2	0044775838	464,157.00	561.99	0.121078
Group 2	0044776233	209,529.51	106.71	0.050928
Group 2	0044776861	189,273.40	118.30	0.062502
Group 2	0044777714	150,536.50	109.77	0.072919
Group 2	0044779309	100,567.00	83.81	0.083337
Group 2	0044779312	110,558.27	172.75	0.156252
Group 2	0044779480	224,978.07	237.83	0.105713
Group 2	0044779844	197,015.05	42.99	0.021821
Group 2	0044780048	143,940.91	89.96	0.062498
Group 2	0044780062	84,381.22	63.01	0.074673
Group 2	0044780466	149,003.54	186.25	0.124997
Group 2	0044780495	211,531.57	264.41	0.124998
Group 2	0044780530	106,506.28	88.76	0.083338
Group 2	0044781122	386,774.23	564.05	0.145834
Group 2	0044781165	217,100.49	145.16	0.066863
Group 2	0044781185	265,970.02	277.05	0.104166
Group 2	0044781334	211,350.86	176.13	0.083335
Group 2	0044781674	341,400.07	352.78	0.103333
Group 2	0044781752	223,588.25	12.12	0.005421
Group 2	0044781936	81,345.62	84.74	0.104173

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Modification Loss Detail

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Group 2	0044782011	346,636.59	240.88	0.069491
Group 2	0044782242	261,469.06	408.55	0.156252
Group 2	0044782356	130,899.29	40.91	0.031253
Group 2	0044782425	119,515.43	136.94	0.114579
Group 2	0044782683	293,129.42	86.45	0.029492
Group 2	0044782878	146,977.50	91.56	0.062295
Group 2	0044783715	214,312.64	245.57	0.114585
Group 2	0044783732	87,955.88	34.07	0.038735
Group 2	0044784174	123,339.12	144.48	0.117140
Group 2	0044784764	416,881.52	273.28	0.065553
Group 2	0044785549	429,298.48	313.03	0.072917
Group 2	0044785566	207,398.34	108.02	0.052083
Group 2	0044785725	335,660.04	384.61	0.114583
Group 2	0044785902	65,206.75	95.09	0.145828
Group 2	0044786096	192,523.89	180.49	0.093749
Group 2	0044786483	254,611.81	448.75	0.176249
Group 2	0044786559	403,034.09	154.36	0.038299
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	324,155.57	641.56	0.197917
Group 2	0044787378	225,128.95	78.57	0.034900
Group 2	0044787721	244,229.66	407.05	0.166667
Group 2	0044788172	366,191.67	343.30	0.093749
Group 2	0044788401	427,309.47	578.29	0.135333
Group 2	0044788553	301,382.73	219.76	0.072917
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	191,996.22	180.00	0.093752
Group 2	0044789396	173,695.41	188.44	0.108489
Group 2	0044789903	439,253.22	869.36	0.197918
Group 2	0044790339	275,204.01	453.43	0.164761
Group 2	0044790382	352,676.93	362.28	0.102723
Group 2	0044790949	177,667.08	249.47	0.140414
Group 2	0044791507	240,873.73	150.55	0.062502
Group 2	0044791639	340,318.19	354.50	0.104167
Group 2	0044791685	403,768.40	252.36	0.062501

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Modification Loss Detail

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Group 2	0044791967	142,390.97	44.50	0.031252
Group 2	0044792074	370,989.59	540.12	0.145589
Group 2	0044792593	283,016.56	294.81	0.104167
Group 2	0044792673	237,628.56	27.68	0.011648
Group 2	0044792982	677,839.10	1,381.11	0.203752
Group 2	0044793087	288,608.17	210.44	0.072915
Group 2	0044793723	304,208.51	443.64	0.145834
Group 2	0044793820	185,178.95	211.46	0.114192
Group 2	0044794339	339,521.13	663.00	0.195275
Group 2	0044794431	290,245.08	147.82	0.050929
Group 2	0044795027	219,888.52	412.29	0.187500
Group 2	0044795045	187,162.92	155.97	0.083334
Group 2	0044795082	436,309.76	681.73	0.156249
Group 2	0044795288	427,675.36	400.95	0.093751
Group 2	0044795432	253,335.60	316.67	0.125000
Group 2	0044795509	401,935.81	544.29	0.135417
Group 2	0044795768	202,933.46	253.67	0.125002
Group 2	0044796062	95,285.59	9.93	0.010421
Group 2	0044796426	348,412.64	399.22	0.114583
Group 2	0044796618	239,100.88	149.44	0.062501
Group 2	0044796651	132,304.00	163.74	0.123760
Group 2	0044796878	142,471.63	163.25	0.114584
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797940	390,782.49	733.91	0.187805
Group 2	0044797958	393,880.55	259.30	0.065832
Group 2	0044798616	352,351.79	403.74	0.114584
Group 2	0044798781	244,571.00	25.48	0.010418
Group 2	0044798857	139,850.46	267.66	0.191390
Group 2	0044798892	261,975.72	47.11	0.017983
Group 2	0044799003	174,897.54	128.55	0.073500
Group 2	0044799092	372,561.92	465.70	0.124999
Group 2	0044799362	431,243.02	420.62	0.097537
Group 2	0044799812	360,527.04	450.66	0.125000
Group 2	0044799964	217,552.10	70.50	0.032406

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044800532	257,229.08	321.54	0.125001
Group 2	0044800592	264,497.16	153.47	0.058023
Group 2	0044801121	357,582.26	186.24	0.052083
Group 2	0044801175	180,558.20	188.08	0.104166
Group 2	0044801377	255,313.94	292.55	0.114584
Group 2	0044801461	121,547.72	44.59	0.036685
Group 2	0044801511	323,232.55	206.92	0.064016
Group 2	0044801593	256,973.50	294.45	0.114584
Group 2	0044802184	420,512.34	569.44	0.135416
Group 2	0044802342	215,350.38	201.89	0.093750
Group 2	0044802638	285,763.73	238.14	0.083335
Group 2	0044802731	232,723.60	218.18	0.093751
Group 2	0044802909	340,426.55	319.15	0.093750
Group 2	0044803047	314,087.52	99.92	0.031813
Group 2	0044803082	273,587.17	227.99	0.083334
Group 2	0044803218	687,872.53	1,074.80	0.156250
Group 2	0044803223	588,441.34	919.44	0.156250
Group 2	0044803260	341,387.19	533.42	0.156251
Group 2	0044803492	335,034.42	383.89	0.114582
Group 2	0044803568	176,570.02	56.66	0.032089
Group 2	0044803642	437,346.79	637.80	0.145834
Group 2	0044803957	275,182.59	134.10	0.048731
Group 2	0044804224	223,156.03	232.45	0.104165
Group 2	0044804262	307,184.95	287.99	0.093751
Group 2	0044804420	100,716.06	9.39	0.009323
Group 2	0044805162	331,641.48	138.18	0.041665
Group 2	0044805165	324,531.34	371.86	0.114584

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	468,324.83	120,672.41	25.767

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044765219	322,524.95	48,739.47	15.112
0044797657	145,799.88	71,932.94	49.337

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	433,073.66	(298,914.10)	(258.11)	(0.060)

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044794431	287,841.28	(298,857.10)	0.00	0.000
0044842073	145,232.38	(57.00)	(258.11)	(0.178)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
220	38,911,172.71	4,143,207.73	10.648

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044750346	171,583.19	9,934.15	5.790
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	20,334.79	13.812
0044752015	174,276.86	1,490.71	0.855
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044754955	215,467.69	(24,190.92)	(11.227)
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755657	86,052.76	242.70	0.282

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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
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 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:26 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044758998	169,360.27	41,296.60	24.384
0044759320	261,251.60	24,633.50	9.429
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	123,945.29	39.089
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044761887	209,413.12	14,156.22	6.760
0044761956	179,594.84	8,746.79	4.870
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	62,995.57	18.224

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044765219	322,524.95	48,739.47	15.112
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768913	116,742.26	1,273.27	1.091
0044768986	219,816.61	41,370.82	18.821
0044769904	330,881.81	7,705.65	2.329
0044769988	258,709.79	21,438.34	8.287
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	130,374.65	22.113
0044770296	94,821.06	31,150.07	32.851
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044770981	69,732.06	1,629.29	2.337
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772090	63,059.37	4,702.70	7.458
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(12,465.65)	(4.274)
0044778846	115,905.27	12,208.97	10.534
0044780223	77,666.67	(777.74)	(1.001)
0044780395	191,222.35	1,085.59	0.568
0044781418	181,245.45	4,779.96	2.637
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	1,700.53	1.198
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	49,857.78	12.201
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044792959	313,175.92	68,809.02	21.971
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044796106	69,244.05	(1,733.52)	(2.503)
0044796259	115,452.52	81,129.13	70.271
0044797657	145,799.88	71,932.94	49.337
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
0044798167	276,279.69	10,807.56	3.912
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
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)

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Series 2017-C07



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 10-Jul-2024 12:06:26 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	16,732.79	5.917
0044812676	65,813.90	12,458.45	18.930
0044812677	34,976.14	11,526.95	32.957
0044816335	308,128.36	5,890.89	1.912
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	24,355.33	28.646
0044820668	163,428.04	(390.41)	(0.239)
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	35,406.58	48.893
0044821329	129,902.14	59,269.63	45.626
0044823539	187,852.73	42,484.95	22.616
0044824715	367,864.35	27,597.76	7.502
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044832967	151,901.55	3,814.37	2.511
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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 10-Jul-2024 12:06:26 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044840533	65,734.93	4,355.55	6.626
0044840858	306,160.23	147,240.07	48.092
0044842073	145,232.38	(258.11)	(0.178)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	12,900.13	20.668
0044846963	605,526.64	62,284.09	10.286
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	155,734.39	38.063
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866778	396,370.80	51,760.43	13.059
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
0044870157	82,835.89	21,135.11	25.514
0044870236	24,260.08	23,945.76	98.704

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Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044871742	66,802.48	4,215.02	6.310
0044875065	319,977.86	44,625.95	13.947
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044886241	120,826.01	790.56	0.654
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jul-2024
10-Jul-2024 12:06:26 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	145,232.38	(57.00)	(0.000 %)	0	0.00	0.00	0.000 %	1	145,232.38	(57.00)	(0.000 %)
Group 2	2	468,324.83	120,672.41	0.006 %	1	290,245.08	(298,857.10)	(0.015 %)	3	758,569.91	(178,184.69)	(0.009 %)
Total	3	613,557.21	120,615.41	0.002 %	1	290,245.08	(298,857.10)	(0.005 %)	4	903,802.29	(178,241.69)	(0.003 %)

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	0044842073	146,000.00	5.250 %	NJ	75.00	360	145,232.38	01/31/2021	(57.00)	(258.11)
Group 2	0044765219	349,000.00	4.375 %	AK	85.00	360	322,524.95	06/30/2024	48,739.47	48,739.47
Group 2	0044794431	290,000.00	4.375 %	OH	95.00	360	290,245.08	Active	(298,857.10)	0.00
Group 2	0044797657	150,000.00	4.875 %	IL	95.00	360	145,799.88	06/30/2024	71,932.94	71,932.94

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

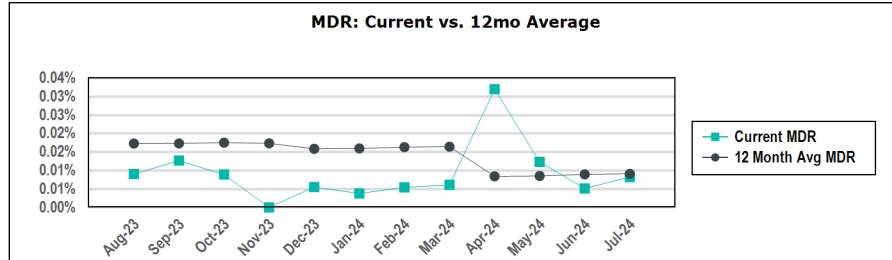
Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:26 AM

Realized Loss Report - Collateral

Summary

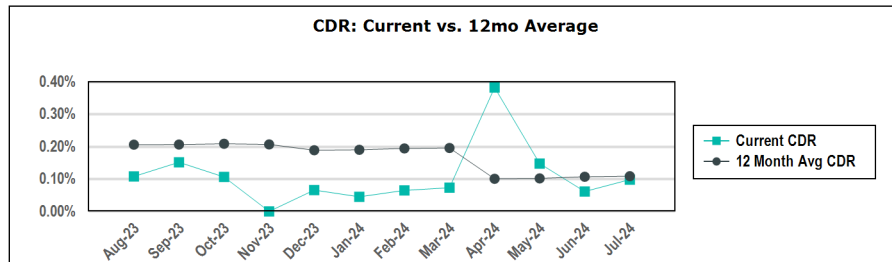
MDR

Current Month	0.008 %
3 Month Average	0.009 %
12 Month Average	0.009 %



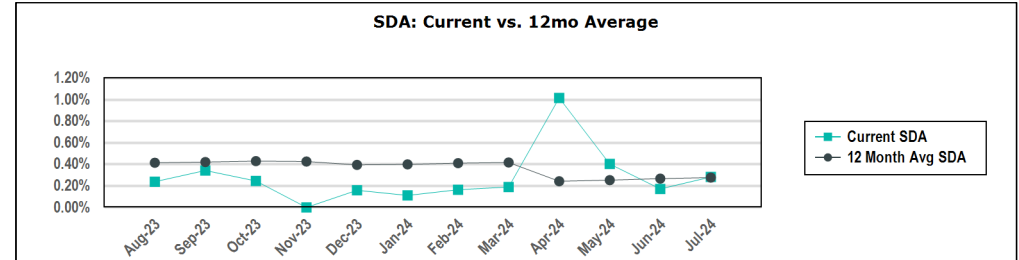
CDR

Current Month	0.098 %
3 Month Average	0.103 %
12 Month Average	0.109 %



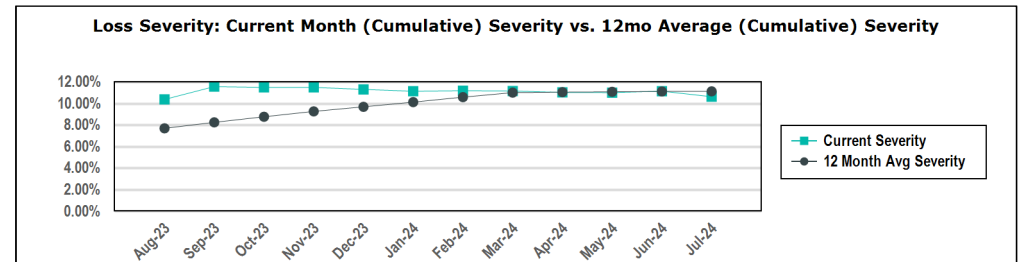
SDA

Current Month	0.282 %
3 Month Average	0.286 %
12 Month Average	0.277 %



Loss Severity

Current Month (Cumulative)	10.648 %
3 Month Average (Cumulative)	10.944 %
12 Month Average (Cumulative)	11.146 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



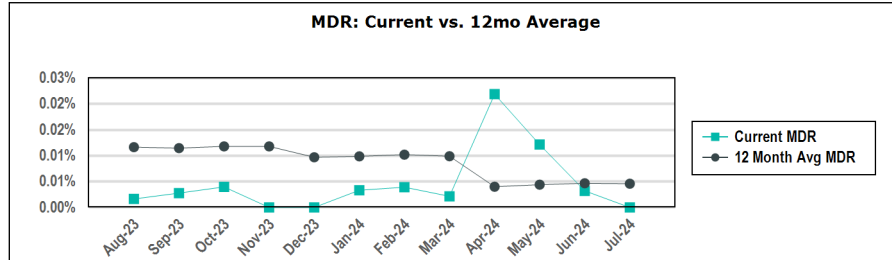
Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:27 AM

Realized Loss Report - Collateral

Group 1

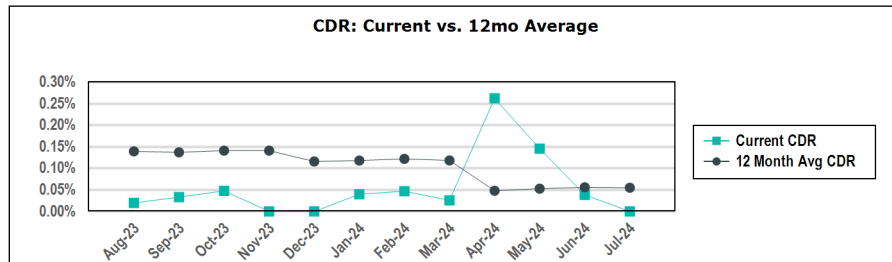
MDR

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



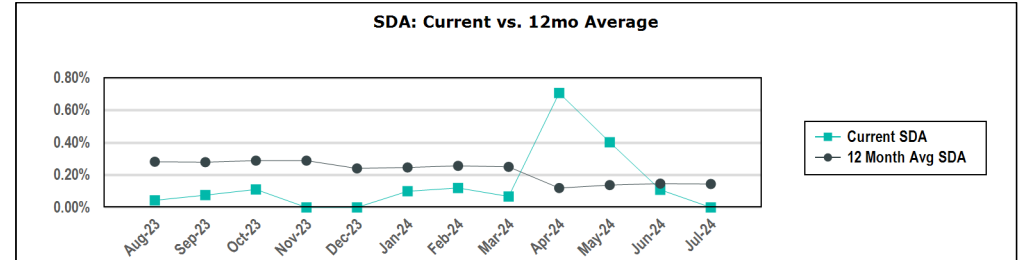
CDR

Current Month 0.000 %
 3 Month Average 0.061 %
 12 Month Average 0.055 %



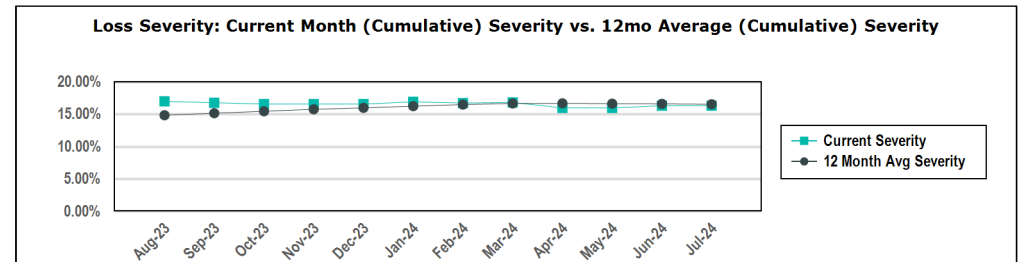
SDA

Current Month 0.000 %
 3 Month Average 0.171 %
 12 Month Average 0.145 %



Loss Severity

Current Month (Cumulative) 16.349 %
 3 Month Average (Cumulative) 16.237 %
 12 Month Average (Cumulative) 16.583 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

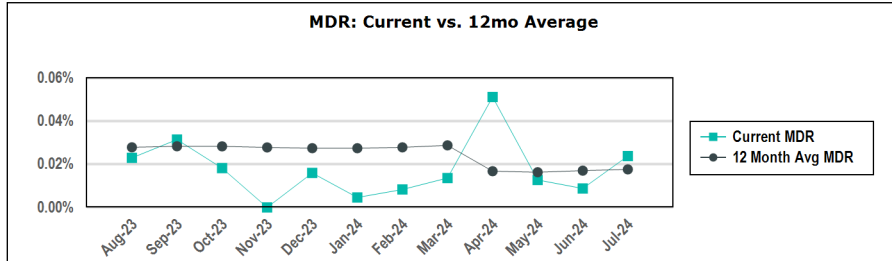
Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:27 AM

Realized Loss Report - Collateral

Group 2

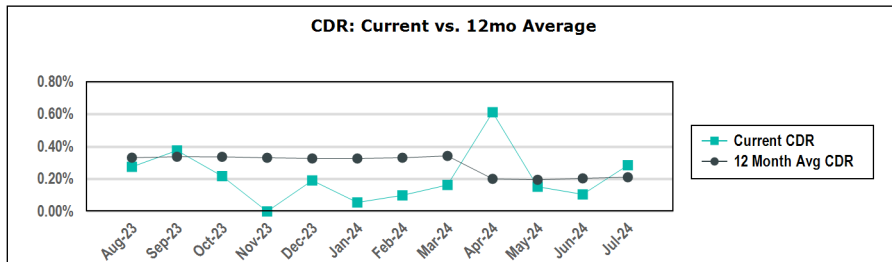
MDR

Current Month 0.024 %
 3 Month Average 0.015 %
 12 Month Average 0.018 %



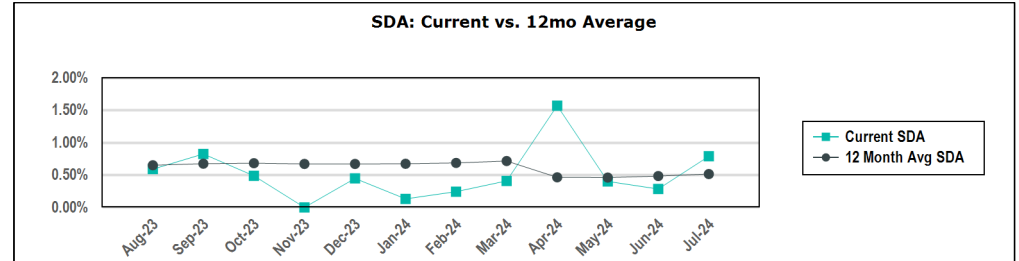
CDR

Current Month 0.286 %
 3 Month Average 0.181 %
 12 Month Average 0.212 %



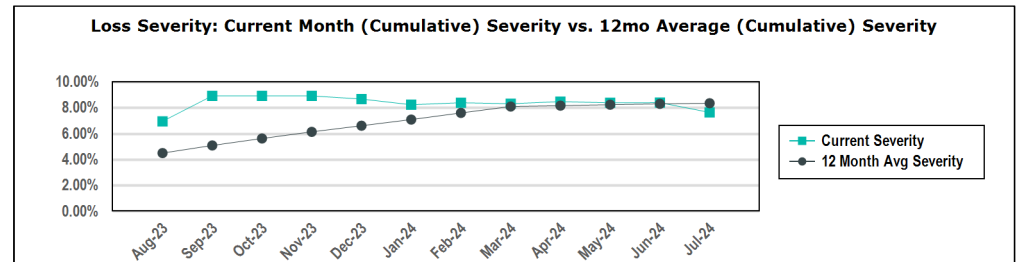
SDA

Current Month 0.791 %
 3 Month Average 0.493 %
 12 Month Average 0.516 %



Loss Severity

Current Month (Cumulative) 7.656 %
 3 Month Average (Cumulative) 8.156 %
 12 Month Average (Cumulative) 8.369 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Jul-2024
 10-Jul-2024 12:06:27 AM

Prepayment Rates

Summary

SMM

Current Month 0.569 %
 3 Month Average 0.564 %
 12 Month Average 0.565 %

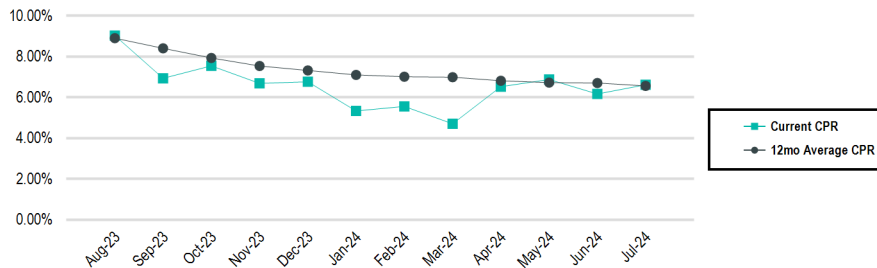
CPR

Current Month 6.621 %
 3 Month Average 6.558 %
 12 Month Average 6.566 %

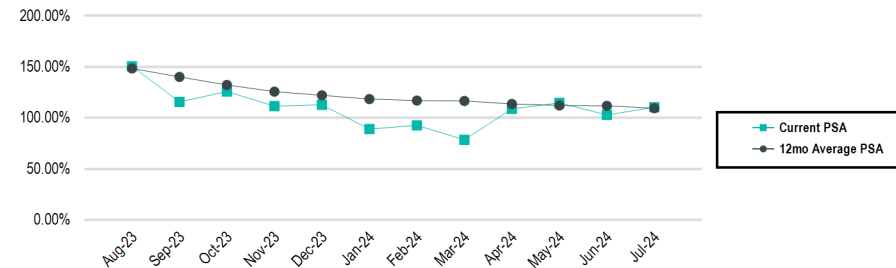
PSA

Current Month 110.358 %
 3 Month Average 109.292 %
 12 Month Average 109.438 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.571 %
 3 Month Average 0.565 %
 12 Month Average 0.544 %

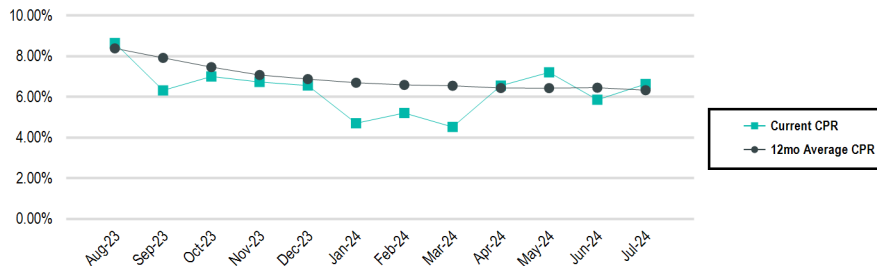
CPR

Current Month 6.636 %
 3 Month Average 6.571 %
 12 Month Average 6.334 %

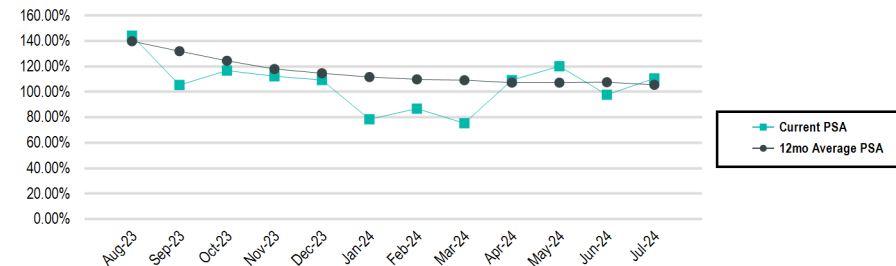
PSA

Current Month 110.608 %
 3 Month Average 109.514 %
 12 Month Average 105.573 %

CPR: Current vs 12mo Average

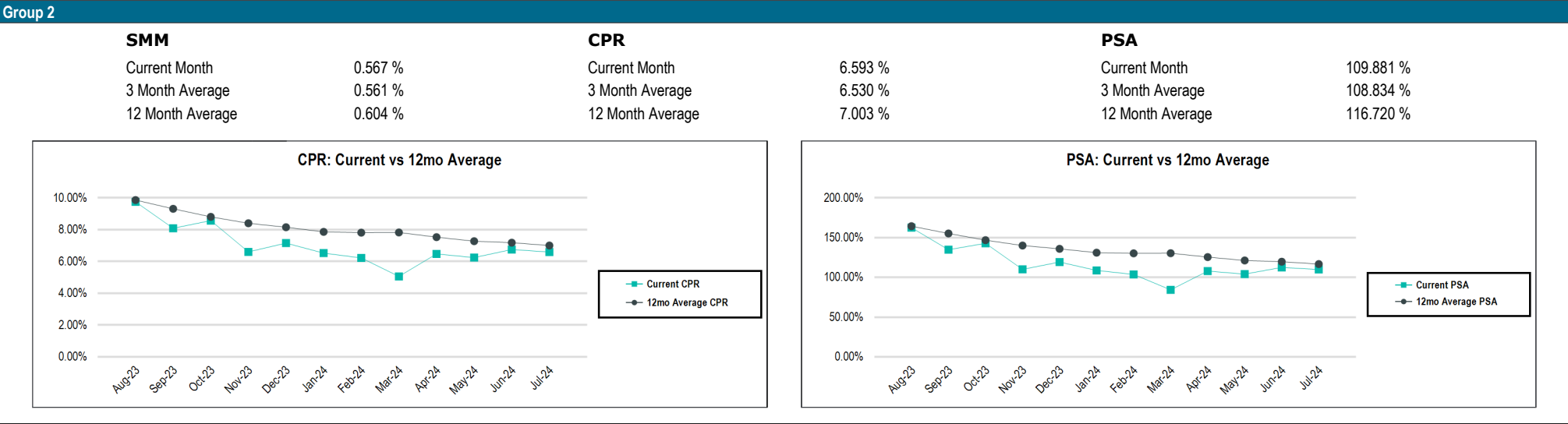


PSA: Current vs 12mo Average



Distribution Date: 25-Jul-2024
10-Jul-2024 12:06:28 AM

Prepayment Rates



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
190	35,931,686.55

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original	Orig Face Amt	Revised Original
		Face Amount	Repurchased	Face Amount
1M-2	30711XUX0	401,734,000	249,738,444	151,995,556
1M-2H	N/A	21,146,536	(249,738,444)	270,884,980

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

Bond Retirement Detail – Effective December 2022

Class	CUSIP	Original	Orig Face Amt	Revised Original
		Face Amount	Repurchased	Face Amount
2M-2	30711XWX8	303,996,000	290,509,769	13,486,231
2M-2H	N/A	16,002,894	(290,509,769)	306,512,663

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes>

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Credit-Linked Notes
Series 2017-C07



Supplemental Reporting

Bond Retirement Detail – Effective October 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XUW2	97,984,000	70,783,000	27,201,000
1B-1H	N/A	5,157,594	(70,783,000)	75,940,594
2B-1	30711XVW0	63,333,000	61,333,000	2,000,000
2B-1H	N/A	3,333,436	(61,333,000)	64,666,436
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes				