

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: 26-Jun-2023
 09-Jun-2023 11:04:11 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		05/31/2023	0.00000 %	3,742,704,371.98	0.00	25,420,285.29	0.00	3,717,289,189.43	25,420,285.29	0.00
1M-1	30711XUS1	06/23/2023	5.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	06/23/2023	7.53800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	06/23/2023	7.53800 %	17,506,396.77	117,300.64	965,401.43	0.00	16,540,995.34	1,082,702.07	0.00
1M-BH		05/31/2023	0.00000 %	31,199,766.78	0.00	1,720,531.07	0.00	29,479,235.72	1,720,531.07	0.00
1M-2C	30711XUV4	06/23/2023	7.53800 %	51,159,561.03	342,791.80	0.00	0.00	51,159,561.03	342,791.80	0.00
1M-CH		05/31/2023	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	06/23/2023	7.53800 %	68,665,957.80	460,092.44	965,401.43	0.00	67,700,556.37	1,425,493.87	0.00
1M-2H		05/31/2023	0.00000 %	122,375,605.75	0.00	1,720,531.07	0.00	120,655,074.68	1,720,531.07	0.00
1B-1	30711XUW2	06/23/2023	9.13800 %	97,984,000.00	795,891.37	0.00	0.00	97,984,000.00	795,891.37	0.00
1B-1H		05/31/2023	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		05/31/2023	0.00000 %	101,274,690.58	0.00	0.00	5,102.75	101,269,587.83	0.00	1,872,006.17
1A-I1	30711XUY8	06/23/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	06/23/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	06/23/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	06/23/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	06/23/2023	1.80000 %	0.00	28,010.23	0.00	0.00	0.00	28,010.23	0.00
1B-I2	30711XVJ0	06/23/2023	1.40000 %	0.00	21,785.74	0.00	0.00	0.00	21,785.74	0.00
1B-I3	30711XVL5	06/23/2023	1.00000 %	0.00	15,561.24	0.00	0.00	0.00	15,561.24	0.00
1B-I4	30711XVN1	06/23/2023	0.60000 %	0.00	9,336.74	0.00	0.00	0.00	9,336.74	0.00
1C-I1	30711XVQ4	06/23/2023	1.80000 %	0.00	81,855.30	0.00	0.00	0.00	81,855.30	0.00
1C-I2	30711XVS0	06/23/2023	1.40000 %	0.00	63,665.23	0.00	0.00	0.00	63,665.23	0.00
1C-I3	30711XVU5	06/23/2023	1.00000 %	0.00	45,475.17	0.00	0.00	0.00	45,475.17	0.00
1C-I4	30711XVW1	06/23/2023	0.60000 %	0.00	27,285.10	0.00	0.00	0.00	27,285.10	0.00
1E-A1	30711XUZ5	06/23/2023	5.73800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	06/23/2023	6.13800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	06/23/2023	6.53800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	06/23/2023	6.93800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	06/23/2023	5.73800 %	17,506,396.77	89,290.40	965,401.43	0.00	16,540,995.34	1,054,691.83	0.00

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Distribution Date: 26-Jun-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	06/23/2023	6.13800 %	17,506,396.77	95,514.90	965,401.43	0.00	16,540,995.34	1,060,916.33	0.00
1E-B3	30711XVM3	06/23/2023	6.53800 %	17,506,396.77	101,739.40	965,401.43	0.00	16,540,995.34	1,067,140.83	0.00
1E-B4	30711XVP6	06/23/2023	6.93800 %	17,506,396.77	107,963.89	965,401.43	0.00	16,540,995.34	1,073,365.32	0.00
1E-C1	30711XVR2	06/23/2023	5.73800 %	51,159,561.03	260,936.50	0.00	0.00	51,159,561.03	260,936.50	0.00
1E-C2	30711XVT8	06/23/2023	6.13800 %	51,159,561.03	279,126.56	0.00	0.00	51,159,561.03	279,126.56	0.00
1E-C3	30711XVV3	06/23/2023	6.53800 %	51,159,561.03	297,316.63	0.00	0.00	51,159,561.03	297,316.63	0.00
1E-C4	30711XVX9	06/23/2023	6.93800 %	51,159,561.03	315,506.70	0.00	0.00	51,159,561.03	315,506.70	0.00
1E-D1	30711XVY7	06/23/2023	5.73800 %	17,506,396.77	89,290.40	965,401.43	0.00	16,540,995.34	1,054,691.83	0.00
1E-D2	30711XVZ4	06/23/2023	6.13800 %	17,506,396.77	95,514.90	965,401.43	0.00	16,540,995.34	1,060,916.33	0.00
1E-D3	30711XWA8	06/23/2023	6.53800 %	17,506,396.77	101,739.40	965,401.43	0.00	16,540,995.34	1,067,140.83	0.00
1E-D4	30711XWB6	06/23/2023	6.93800 %	17,506,396.77	107,963.89	965,401.43	0.00	16,540,995.34	1,073,365.32	0.00
1E-D5	30711XWC4	06/23/2023	7.53800 %	17,506,396.77	117,300.64	965,401.43	0.00	16,540,995.34	1,082,702.07	0.00
1E-F1	30711XWD2	06/23/2023	5.73800 %	68,665,957.80	350,226.90	965,401.43	0.00	67,700,556.37	1,315,628.33	0.00
1E-F2	30711XWE0	06/23/2023	6.13800 %	68,665,957.80	374,641.47	965,401.43	0.00	67,700,556.37	1,340,042.90	0.00
1E-F3	30711XWF7	06/23/2023	6.53800 %	68,665,957.80	399,056.03	965,401.43	0.00	67,700,556.37	1,364,457.46	0.00
1E-F4	30711XWG5	06/23/2023	6.93800 %	68,665,957.80	423,470.59	965,401.43	0.00	67,700,556.37	1,388,872.02	0.00
1E-F5	30711XWH3	06/23/2023	7.53800 %	68,665,957.80	460,092.44	965,401.43	0.00	67,700,556.37	1,425,493.87	0.00
1X-1	30711XWJ9	06/23/2023	1.80000 %	0.00	28,010.23	0.00	0.00	0.00	28,010.23	0.00
1X-2	30711XWK6	06/23/2023	1.40000 %	0.00	21,785.74	0.00	0.00	0.00	21,785.74	0.00
1X-3	30711XWL4	06/23/2023	1.00000 %	0.00	15,561.24	0.00	0.00	0.00	15,561.24	0.00
1X-4	30711XWM2	06/23/2023	0.60000 %	0.00	9,336.74	0.00	0.00	0.00	9,336.74	0.00
1Y-1	30711XWN0	06/23/2023	1.80000 %	0.00	109,865.53	0.00	0.00	0.00	109,865.53	0.00
1Y-2	30711XWP5	06/23/2023	1.40000 %	0.00	85,450.97	0.00	0.00	0.00	85,450.97	0.00
1Y-3	30711XWQ3	06/23/2023	1.00000 %	0.00	61,036.41	0.00	0.00	0.00	61,036.41	0.00
1Y-4	30711XWR1	06/23/2023	0.60000 %	0.00	36,621.84	0.00	0.00	0.00	36,621.84	0.00
2A-H		05/31/2023	0.00000 %	1,916,413,230.68	0.00	16,596,802.69	0.00	1,899,845,423.57	16,596,802.69	0.00
2M-1	30711XWS9	06/23/2023	5.78800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	06/23/2023	7.63800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	06/23/2023	7.63800 %	1,424,413.30	9,670.82	99,354.15	0.00	1,325,059.15	109,024.97	0.00

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2M-BH		05/31/2023	0.00000 %	32,373,812.63	0.00	2,258,103.56	0.00	30,115,709.07	2,258,103.56	0.00
2M-2C	30711XWV2	06/23/2023	7.63800 %	4,495,410.33	30,520.84	0.00	0.00	4,495,410.33	30,520.84	0.00
2M-CH		05/31/2023	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	06/23/2023	7.63800 %	5,919,823.63	40,191.66	99,354.15	0.00	5,820,469.48	139,545.81	0.00
2M-2H		05/31/2023	0.00000 %	134,544,700.30	0.00	2,258,103.56	0.00	132,286,596.74	2,258,103.56	0.00
2B-1	30711XWW0	06/23/2023	9.58800 %	63,333,000.00	539,766.05	0.00	0.00	63,333,000.00	539,766.05	0.00
2B-1H		05/31/2023	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		05/31/2023	0.00000 %	65,081,901.63	0.00	0.00	28,995.57	65,052,906.06	0.00	1,613,530.94
2A-I1	30711XWY6	06/23/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	06/23/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	06/23/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	06/23/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	06/23/2023	1.80000 %	0.00	2,279.06	0.00	0.00	0.00	2,279.06	0.00
2B-I2	30711XXH2	06/23/2023	1.40000 %	0.00	1,772.60	0.00	0.00	0.00	1,772.60	0.00
2B-I3	30711XXK5	06/23/2023	1.00000 %	0.00	1,266.15	0.00	0.00	0.00	1,266.15	0.00
2B-I4	30711XXM1	06/23/2023	0.60000 %	0.00	759.69	0.00	0.00	0.00	759.69	0.00
2C-I1	30711XXP4	06/23/2023	1.80000 %	0.00	7,192.66	0.00	0.00	0.00	7,192.66	0.00
2C-I2	30711XXR0	06/23/2023	1.40000 %	0.00	5,594.29	0.00	0.00	0.00	5,594.29	0.00
2C-I3	30711XXT6	06/23/2023	1.00000 %	0.00	3,995.92	0.00	0.00	0.00	3,995.92	0.00
2C-I4	30711XXV1	06/23/2023	0.60000 %	0.00	2,397.55	0.00	0.00	0.00	2,397.55	0.00
2E-A1	30711XWZ3	06/23/2023	5.83800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	06/23/2023	6.23800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	06/23/2023	6.63800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	06/23/2023	7.03800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	06/23/2023	5.83800 %	1,424,413.30	7,391.76	99,354.15	0.00	1,325,059.15	106,745.91	0.00
2E-B2	30711XXJ8	06/23/2023	6.23800 %	1,424,413.30	7,898.21	99,354.15	0.00	1,325,059.15	107,252.36	0.00
2E-B3	30711XXL3	06/23/2023	6.63800 %	1,424,413.30	8,404.67	99,354.15	0.00	1,325,059.15	107,758.82	0.00
2E-B4	30711XXN9	06/23/2023	7.03800 %	1,424,413.30	8,911.13	99,354.15	0.00	1,325,059.15	108,265.28	0.00
2E-C1	30711XXQ2	06/23/2023	5.83800 %	4,495,410.33	23,328.18	0.00	0.00	4,495,410.33	23,328.18	0.00
2E-C2	30711XXS8	06/23/2023	6.23800 %	4,495,410.33	24,926.55	0.00	0.00	4,495,410.33	24,926.55	0.00
2E-C3	30711XXU3	06/23/2023	6.63800 %	4,495,410.33	26,524.92	0.00	0.00	4,495,410.33	26,524.92	0.00

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2E-C4	30711XXW9	06/23/2023	7.03800 %	4,495,410.33	28,123.29	0.00	0.00	4,495,410.33	28,123.29	0.00
2E-D1	30711XX7	06/23/2023	5.83800 %	1,424,413.30	7,391.76	99,354.15	0.00	1,325,059.15	106,745.91	0.00
2E-D2	30711XX5	06/23/2023	6.23800 %	1,424,413.30	7,898.21	99,354.15	0.00	1,325,059.15	107,252.36	0.00
2E-D3	30711XXZ2	06/23/2023	6.63800 %	1,424,413.30	8,404.67	99,354.15	0.00	1,325,059.15	107,758.82	0.00
2E-D4	30711XYA6	06/23/2023	7.03800 %	1,424,413.30	8,911.13	99,354.15	0.00	1,325,059.15	108,265.28	0.00
2E-D5	30711XYB4	06/23/2023	7.63800 %	1,424,413.30	9,670.82	99,354.15	0.00	1,325,059.15	109,024.97	0.00
2E-F1	30711XYC2	06/23/2023	5.83800 %	5,919,823.63	30,719.94	99,354.15	0.00	5,820,469.48	130,074.09	0.00
2E-F2	30711XYD0	06/23/2023	6.23800 %	5,919,823.63	32,824.76	99,354.15	0.00	5,820,469.48	132,178.91	0.00
2E-F3	30711XYE8	06/23/2023	6.63800 %	5,919,823.63	34,929.59	99,354.15	0.00	5,820,469.48	134,283.74	0.00
2E-F4	30711XYF5	06/23/2023	7.03800 %	5,919,823.63	37,034.42	99,354.15	0.00	5,820,469.48	136,388.57	0.00
2E-F5	30711XYG3	06/23/2023	7.63800 %	5,919,823.63	40,191.66	99,354.15	0.00	5,820,469.48	139,545.81	0.00
2X-1	30711XYH1	06/23/2023	1.80000 %	0.00	2,279.06	0.00	0.00	0.00	2,279.06	0.00
2X-2	30711XYJ7	06/23/2023	1.40000 %	0.00	1,772.60	0.00	0.00	0.00	1,772.60	0.00
2X-3	30711XYK4	06/23/2023	1.00000 %	0.00	1,266.15	0.00	0.00	0.00	1,266.15	0.00
2X-4	30711XYL2	06/23/2023	0.60000 %	0.00	759.69	0.00	0.00	0.00	759.69	0.00
2Y-1	30711XYM0	06/23/2023	1.80000 %	0.00	9,471.72	0.00	0.00	0.00	9,471.72	0.00
2Y-2	30711XYN8	06/23/2023	1.40000 %	0.00	7,366.89	0.00	0.00	0.00	7,366.89	0.00
2Y-3	30711XYP3	06/23/2023	1.00000 %	0.00	5,262.07	0.00	0.00	0.00	5,262.07	0.00
2Y-4	30711XYQ1	06/23/2023	0.60000 %	0.00	3,157.24	0.00	0.00	0.00	3,157.24	0.00
Totals				7,424,220,483.05	7,473,639.72	67,010,446.52	34,098.32	7,357,210,036.54	74,484,086.24	3,485,537.11

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	3,742,704,371.98	7,475,482.87	17,944,802.42	0.00	0.00	25,420,285.29	3,717,289,189.43	0.18771167	25,420,285.29
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	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.32807720	965,401.43
1M-BH	89,854,570.52	31,199,766.78	505,966.02	1,214,565.05	0.00	0.00	1,720,531.07	29,479,235.72	0.32807720	1,720,531.07
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	68,665,957.80	283,900.90	681,500.53	0.00	0.00	965,401.43	67,700,556.37	0.44541142	965,401.43
1M-2H	270,884,980.00	122,375,605.75	505,966.02	1,214,565.05	0.00	0.00	1,720,531.07	120,655,074.68	0.44541072	1,720,531.07
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	101,274,690.58	0.00	0.00	0.00	5,102.75	5,102.75	101,269,587.83	0.98185013	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	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.32807720	965,401.43
1E-B2	50,417,997.48	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.32807720	965,401.43
1E-B3	50,417,997.48	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.32807720	965,401.43

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jun-2023
09-Jun-2023 11:04:11 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	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.32807720	965,401.43
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	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.16403860	965,401.43
1E-D2	100,835,994.97	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.16403860	965,401.43
1E-D3	100,835,994.97	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.16403860	965,401.43
1E-D4	100,835,994.97	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.16403860	965,401.43
1E-D5	100,835,994.97	17,506,396.77	283,900.90	681,500.53	0.00	0.00	965,401.43	16,540,995.34	0.16403860	965,401.43
1E-F1	101,577,558.52	68,665,957.80	283,900.90	681,500.53	0.00	0.00	965,401.43	67,700,556.37	0.66649127	965,401.43
1E-F2	101,577,558.52	68,665,957.80	283,900.90	681,500.53	0.00	0.00	965,401.43	67,700,556.37	0.66649127	965,401.43
1E-F3	101,577,558.52	68,665,957.80	283,900.90	681,500.53	0.00	0.00	965,401.43	67,700,556.37	0.66649127	965,401.43
1E-F4	101,577,558.52	68,665,957.80	283,900.90	681,500.53	0.00	0.00	965,401.43	67,700,556.37	0.66649127	965,401.43
1E-F5	101,577,558.52	68,665,957.80	283,900.90	681,500.53	0.00	0.00	965,401.43	67,700,556.37	0.66649127	965,401.43
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	1,916,413,230.68	3,563,049.24	13,033,753.45	0.00	0.00	16,596,802.69	1,899,845,423.57	0.14881347	16,596,802.69
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.29475822	99,354.15
2M-BH	102,170,887.67	32,373,812.63	484,776.15	1,773,327.41	0.00	0.00	2,258,103.56	30,115,709.07	0.29475822	2,258,103.56
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	5,919,823.63	21,329.63	78,024.52	0.00	0.00	99,354.15	5,820,469.48	0.43158607	99,354.15

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jun-2023
 09-Jun-2023 11:04:11 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	134,544,700.30	484,776.15	1,773,327.41	0.00	0.00	2,258,103.56	132,286,596.74	0.43158607	2,258,103.56
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	65,081,901.63	0.00	0.00	0.00	28,995.57	28,995.57	65,052,906.06	0.97579695	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.29475822	99,354.15
2E-B2	4,495,410.33	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.29475822	99,354.15
2E-B3	4,495,410.33	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.29475822	99,354.15
2E-B4	4,495,410.33	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.29475822	99,354.15
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.14737911	99,354.15
2E-D2	8,990,820.67	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.14737911	99,354.15
2E-D3	8,990,820.67	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.14737911	99,354.15
2E-D4	8,990,820.67	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.14737911	99,354.15
2E-D5	8,990,820.67	1,424,413.30	21,329.63	78,024.52	0.00	0.00	99,354.15	1,325,059.15	0.14737911	99,354.15

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Series 2017-C07



Distribution Date: 26-Jun-2023
 09-Jun-2023 11:04:11 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	5,919,823.63	21,329.63	78,024.52	0.00	0.00	99,354.15	5,820,469.48	0.64737911	99,354.15
2E-F2	8,990,820.67	5,919,823.63	21,329.63	78,024.52	0.00	0.00	99,354.15	5,820,469.48	0.64737911	99,354.15
2E-F3	8,990,820.67	5,919,823.63	21,329.63	78,024.52	0.00	0.00	99,354.15	5,820,469.48	0.64737911	99,354.15
2E-F4	8,990,820.67	5,919,823.63	21,329.63	78,024.52	0.00	0.00	99,354.15	5,820,469.48	0.64737911	99,354.15
2E-F5	8,990,820.67	5,919,823.63	21,329.63	78,024.52	0.00	0.00	99,354.15	5,820,469.48	0.64737911	99,354.15
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	36,468,388,695.07	7,424,220,483.05	17,903,704.93	49,106,741.59	0.00	34,098.32	67,044,544.84	7,357,210,036.54	0.20174212	67,010,446.52

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jun-2023
09-Jun-2023 11:04:11 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	188.99506155	0.37748890	0.90615734	0.00000000	0.00000000	1.28364624	187.71167298	0.18771167	1.28364624
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	347.22515064	5.63094360	13.51700909	0.00000000	0.00000000	19.14795268	328.07719796	0.32807720	19.14795268
1M-BH	89,854,570.52	347.22515059	5.63094361	13.51700913	0.00000000	0.00000000	19.14795274	328.07719796	0.32807720	19.14795274
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	451.76293049	1.86782369	4.48368721	0.00000000	0.00000000	6.35151090	445.41141959	0.44541142	6.35151090
1M-2H	270,884,980.00	451.76224149	1.86782604	4.48369286	0.00000000	0.00000000	6.35151890	445.41072259	0.44541072	6.35151890
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	981.89960667	0.00000000	0.00000000	0.00000000	0.04947325	0.04947325	981.85013342	0.98185013	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	347.22515064	5.63094360	13.51700909	0.00000000	0.00000000	19.14795268	328.07719796	0.32807720	19.14795268
1E-B2	50,417,997.48	347.22515064	5.63094360	13.51700909	0.00000000	0.00000000	19.14795268	328.07719796	0.32807720	19.14795268
1E-B3	50,417,997.48	347.22515064	5.63094360	13.51700909	0.00000000	0.00000000	19.14795268	328.07719796	0.32807720	19.14795268

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Distribution Date: 26-Jun-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	347.22515064	5.63094360	13.51700909	0.00000000	0.00000000	19.14795268	328.07719796	0.32807720	19.14795268
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	173.61257530	2.81547180	6.75850454	0.00000000	0.00000000	9.57397634	164.03859896	0.16403860	9.57397634
1E-D2	100,835,994.97	173.61257530	2.81547180	6.75850454	0.00000000	0.00000000	9.57397634	164.03859896	0.16403860	9.57397634
1E-D3	100,835,994.97	173.61257530	2.81547180	6.75850454	0.00000000	0.00000000	9.57397634	164.03859896	0.16403860	9.57397634
1E-D4	100,835,994.97	173.61257530	2.81547180	6.75850454	0.00000000	0.00000000	9.57397634	164.03859896	0.16403860	9.57397634
1E-D5	100,835,994.97	173.61257530	2.81547180	6.75850454	0.00000000	0.00000000	9.57397634	164.03859896	0.16403860	9.57397634
1E-F1	101,577,558.52	675.99535567	2.79491754	6.70916431	0.00000000	0.00000000	9.50408185	666.49127382	0.66649127	9.50408185
1E-F2	101,577,558.52	675.99535567	2.79491754	6.70916431	0.00000000	0.00000000	9.50408185	666.49127382	0.66649127	9.50408185
1E-F3	101,577,558.52	675.99535567	2.79491754	6.70916431	0.00000000	0.00000000	9.50408185	666.49127382	0.66649127	9.50408185
1E-F4	101,577,558.52	675.99535567	2.79491754	6.70916431	0.00000000	0.00000000	9.50408185	666.49127382	0.66649127	9.50408185
1E-F5	101,577,558.52	675.99535567	2.79491754	6.70916431	0.00000000	0.00000000	9.50408185	666.49127382	0.66649127	9.50408185
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	150.11121505	0.27909098	1.02092416	0.00000000	0.00000000	1.30001514	148.81347111	0.14881347	1.30001514
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	316.85946230	4.74475708	17.35648456	0.00000000	0.00000000	22.10124165	294.75822066	0.29475822	22.10124165
2M-BH	102,170,887.67	316.85946328	4.74475813	17.35648432	0.00000000	0.00000000	22.10124245	294.75822083	0.29475822	22.10124245
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	438.95315378	1.58158569	5.78549485	0.00000000	0.00000000	7.36708054	431.58607323	0.43158607	7.36708054

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Distribution Date: 26-Jun-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	438.95315444	1.58158604	5.78549477	0.00000000	0.00000000	7.36708082	431.58607362	0.43158607	7.36708082
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	976.23188757	0.00000000	0.00000000	0.00000000	0.43493505	0.43493505	975.79695252	0.97579695	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	316.85946230	4.74475708	17.35648456	0.00000000	0.00000000	22.10124165	294.75822066	0.29475822	22.10124165
2E-B2	4,495,410.33	316.85946230	4.74475708	17.35648456	0.00000000	0.00000000	22.10124165	294.75822066	0.29475822	22.10124165
2E-B3	4,495,410.33	316.85946230	4.74475708	17.35648456	0.00000000	0.00000000	22.10124165	294.75822066	0.29475822	22.10124165
2E-B4	4,495,410.33	316.85946230	4.74475708	17.35648456	0.00000000	0.00000000	22.10124165	294.75822066	0.29475822	22.10124165
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	158.42973098	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	147.37911017	0.14737911	11.05062081
2E-D2	8,990,820.67	158.42973098	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	147.37911017	0.14737911	11.05062081
2E-D3	8,990,820.67	158.42973098	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	147.37911017	0.14737911	11.05062081
2E-D4	8,990,820.67	158.42973098	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	147.37911017	0.14737911	11.05062081
2E-D5	8,990,820.67	158.42973098	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	147.37911017	0.14737911	11.05062081

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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	658.42973042	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	647.37910961	0.64737911	11.05062081
2E-F2	8,990,820.67	658.42973042	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	647.37910961	0.64737911	11.05062081
2E-F3	8,990,820.67	658.42973042	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	647.37910961	0.64737911	11.05062081
2E-F4	8,990,820.67	658.42973042	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	647.37910961	0.64737911	11.05062081
2E-F5	8,990,820.67	658.42973042	2.37237854	8.67824227	0.00000000	0.00000000	11.05062081	647.37910961	0.64737911	11.05062081
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,742,704,371.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,717,289,189.43
1M-1	N/A	N/A	5.78800 %	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	7.53800 %	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	05/25/23 - 06/25/23	32	7.53800 %	17,506,396.77	117,300.64	0.00	0.00	0.00	0.00	117,300.64	0.00	16,540,995.34
1M-BH	N/A	N/A	0.00000 %	31,199,766.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	29,479,235.72
1M-2C	05/25/23 - 06/25/23	32	7.53800 %	51,159,561.03	342,791.80	0.00	0.00	0.00	0.00	342,791.80	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	05/25/23 - 06/25/23	32	7.53800 %	68,665,957.80	460,092.44	0.00	0.00	0.00	0.00	460,092.44	0.00	67,700,556.37
1M-2H	N/A	N/A	0.00000 %	122,375,605.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00	120,655,074.68
1B-1	05/25/23 - 06/25/23	32	9.13800 %	97,984,000.00	795,891.37	0.00	0.00	0.00	0.00	795,891.37	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	101,274,690.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,269,587.83
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	05/25/23 - 06/25/23	32	1.80000 %	17,506,396.77	28,010.23	0.00	0.00	0.00	0.00	28,010.23	0.00	16,540,995.34
1B-I2	05/25/23 - 06/25/23	32	1.40000 %	17,506,396.77	21,785.74	0.00	0.00	0.00	0.00	21,785.74	0.00	16,540,995.34
1B-I3	05/25/23 - 06/25/23	32	1.00000 %	17,506,396.77	15,561.24	0.00	0.00	0.00	0.00	15,561.24	0.00	16,540,995.34
1B-I4	05/25/23 - 06/25/23	32	0.60000 %	17,506,396.77	9,336.74	0.00	0.00	0.00	0.00	9,336.74	0.00	16,540,995.34
1C-I1	05/25/23 - 06/25/23	32	1.80000 %	51,159,561.03	81,855.30	0.00	0.00	0.00	0.00	81,855.30	0.00	51,159,561.03
1C-I2	05/25/23 - 06/25/23	32	1.40000 %	51,159,561.03	63,665.23	0.00	0.00	0.00	0.00	63,665.23	0.00	51,159,561.03
1C-I3	05/25/23 - 06/25/23	32	1.00000 %	51,159,561.03	45,475.17	0.00	0.00	0.00	0.00	45,475.17	0.00	51,159,561.03
1C-I4	05/25/23 - 06/25/23	32	0.60000 %	51,159,561.03	27,285.10	0.00	0.00	0.00	0.00	27,285.10	0.00	51,159,561.03
1E-A1	N/A	N/A	5.73800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.13800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.53800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.93800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/23 - 06/25/23	32	5.73800 %	17,506,396.77	89,290.40	0.00	0.00	0.00	0.00	89,290.40	0.00	16,540,995.34
1E-B2	05/25/23 - 06/25/23	32	6.13800 %	17,506,396.77	95,514.90	0.00	0.00	0.00	0.00	95,514.90	0.00	16,540,995.34

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jun-2023
09-Jun-2023 11:04:12 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	05/25/23 - 06/25/23	32	6.53800 %	17,506,396.77	101,739.40	0.00	0.00	0.00	0.00	101,739.40	0.00	16,540,995.34
1E-B4	05/25/23 - 06/25/23	32	6.93800 %	17,506,396.77	107,963.89	0.00	0.00	0.00	0.00	107,963.89	0.00	16,540,995.34
1E-C1	05/25/23 - 06/25/23	32	5.73800 %	51,159,561.03	260,936.50	0.00	0.00	0.00	0.00	260,936.50	0.00	51,159,561.03
1E-C2	05/25/23 - 06/25/23	32	6.13800 %	51,159,561.03	279,126.56	0.00	0.00	0.00	0.00	279,126.56	0.00	51,159,561.03
1E-C3	05/25/23 - 06/25/23	32	6.53800 %	51,159,561.03	297,316.63	0.00	0.00	0.00	0.00	297,316.63	0.00	51,159,561.03
1E-C4	05/25/23 - 06/25/23	32	6.93800 %	51,159,561.03	315,506.70	0.00	0.00	0.00	0.00	315,506.70	0.00	51,159,561.03
1E-D1	05/25/23 - 06/25/23	32	5.73800 %	17,506,396.77	89,290.40	0.00	0.00	0.00	0.00	89,290.40	0.00	16,540,995.34
1E-D2	05/25/23 - 06/25/23	32	6.13800 %	17,506,396.77	95,514.90	0.00	0.00	0.00	0.00	95,514.90	0.00	16,540,995.34
1E-D3	05/25/23 - 06/25/23	32	6.53800 %	17,506,396.77	101,739.40	0.00	0.00	0.00	0.00	101,739.40	0.00	16,540,995.34
1E-D4	05/25/23 - 06/25/23	32	6.93800 %	17,506,396.77	107,963.89	0.00	0.00	0.00	0.00	107,963.89	0.00	16,540,995.34
1E-D5	05/25/23 - 06/25/23	32	7.53800 %	17,506,396.77	117,300.64	0.00	0.00	0.00	0.00	117,300.64	0.00	16,540,995.34
1E-F1	05/25/23 - 06/25/23	32	5.73800 %	68,665,957.80	350,226.90	0.00	0.00	0.00	0.00	350,226.90	0.00	67,700,556.37
1E-F2	05/25/23 - 06/25/23	32	6.13800 %	68,665,957.80	374,641.47	0.00	0.00	0.00	0.00	374,641.47	0.00	67,700,556.37
1E-F3	05/25/23 - 06/25/23	32	6.53800 %	68,665,957.80	399,056.03	0.00	0.00	0.00	0.00	399,056.03	0.00	67,700,556.37
1E-F4	05/25/23 - 06/25/23	32	6.93800 %	68,665,957.80	423,470.59	0.00	0.00	0.00	0.00	423,470.59	0.00	67,700,556.37
1E-F5	05/25/23 - 06/25/23	32	7.53800 %	68,665,957.80	460,092.44	0.00	0.00	0.00	0.00	460,092.44	0.00	67,700,556.37
1X-1	05/25/23 - 06/25/23	32	1.80000 %	17,506,396.77	28,010.23	0.00	0.00	0.00	0.00	28,010.23	0.00	16,540,995.34
1X-2	05/25/23 - 06/25/23	32	1.40000 %	17,506,396.77	21,785.74	0.00	0.00	0.00	0.00	21,785.74	0.00	16,540,995.34
1X-3	05/25/23 - 06/25/23	32	1.00000 %	17,506,396.77	15,561.24	0.00	0.00	0.00	0.00	15,561.24	0.00	16,540,995.34
1X-4	05/25/23 - 06/25/23	32	0.60000 %	17,506,396.77	9,336.74	0.00	0.00	0.00	0.00	9,336.74	0.00	16,540,995.34
1Y-1	05/25/23 - 06/25/23	32	1.80000 %	68,665,957.81	109,865.53	0.00	0.00	0.00	0.00	109,865.53	0.00	67,700,556.37
1Y-2	05/25/23 - 06/25/23	32	1.40000 %	68,665,957.81	85,450.97	0.00	0.00	0.00	0.00	85,450.97	0.00	67,700,556.37
1Y-3	05/25/23 - 06/25/23	32	1.00000 %	68,665,957.81	61,036.41	0.00	0.00	0.00	0.00	61,036.41	0.00	67,700,556.37
1Y-4	05/25/23 - 06/25/23	32	0.60000 %	68,665,957.81	36,621.84	0.00	0.00	0.00	0.00	36,621.84	0.00	67,700,556.37
2A-H	N/A	N/A	0.00000 %	1,916,413,230.68	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,899,845,423.57
2M-1	N/A	N/A	5.78800 %	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	7.63800 %	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	05/25/23 - 06/25/23	32	7.63800 %	1,424,413.30	9,670.82	0.00	0.00	0.00	0.00	9,670.82	0.00	1,325,059.15
2M-BH	N/A	N/A	0.00000 %	32,373,812.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	30,115,709.07
2M-2C	05/25/23 - 06/25/23	32	7.63800 %	4,495,410.33	30,520.84	0.00	0.00	0.00	0.00	30,520.84	0.00	4,495,410.33

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Jun-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	05/25/23 - 06/25/23	32	7.63800 %	5,919,823.63	40,191.66	0.00	0.00	0.00	0.00	40,191.66	0.00	5,820,469.48
2M-2H	N/A	N/A	0.00000 %	134,544,700.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	132,286,596.74
2B-1	05/25/23 - 06/25/23	32	9.58800 %	63,333,000.00	539,766.05	0.00	0.00	0.00	0.00	539,766.05	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	65,081,901.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	65,052,906.06
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	05/25/23 - 06/25/23	32	1.80000 %	1,424,413.30	2,279.06	0.00	0.00	0.00	0.00	2,279.06	0.00	1,325,059.15
2B-I2	05/25/23 - 06/25/23	32	1.40000 %	1,424,413.30	1,772.60	0.00	0.00	0.00	0.00	1,772.60	0.00	1,325,059.15
2B-I3	05/25/23 - 06/25/23	32	1.00000 %	1,424,413.30	1,266.15	0.00	0.00	0.00	0.00	1,266.15	0.00	1,325,059.15
2B-I4	05/25/23 - 06/25/23	32	0.60000 %	1,424,413.30	759.69	0.00	0.00	0.00	0.00	759.69	0.00	1,325,059.15
2C-I1	05/25/23 - 06/25/23	32	1.80000 %	4,495,410.33	7,192.66	0.00	0.00	0.00	0.00	7,192.66	0.00	4,495,410.33
2C-I2	05/25/23 - 06/25/23	32	1.40000 %	4,495,410.33	5,594.29	0.00	0.00	0.00	0.00	5,594.29	0.00	4,495,410.33
2C-I3	05/25/23 - 06/25/23	32	1.00000 %	4,495,410.33	3,995.92	0.00	0.00	0.00	0.00	3,995.92	0.00	4,495,410.33
2C-I4	05/25/23 - 06/25/23	32	0.60000 %	4,495,410.33	2,397.55	0.00	0.00	0.00	0.00	2,397.55	0.00	4,495,410.33
2E-A1	N/A	N/A	5.83800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.23800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.63800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.03800 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/23 - 06/25/23	32	5.83800 %	1,424,413.30	7,391.76	0.00	0.00	0.00	0.00	7,391.76	0.00	1,325,059.15
2E-B2	05/25/23 - 06/25/23	32	6.23800 %	1,424,413.30	7,898.21	0.00	0.00	0.00	0.00	7,898.21	0.00	1,325,059.15
2E-B3	05/25/23 - 06/25/23	32	6.63800 %	1,424,413.30	8,404.67	0.00	0.00	0.00	0.00	8,404.67	0.00	1,325,059.15
2E-B4	05/25/23 - 06/25/23	32	7.03800 %	1,424,413.30	8,911.13	0.00	0.00	0.00	0.00	8,911.13	0.00	1,325,059.15
2E-C1	05/25/23 - 06/25/23	32	5.83800 %	4,495,410.33	23,328.18	0.00	0.00	0.00	0.00	23,328.18	0.00	4,495,410.33
2E-C2	05/25/23 - 06/25/23	32	6.23800 %	4,495,410.33	24,926.55	0.00	0.00	0.00	0.00	24,926.55	0.00	4,495,410.33
2E-C3	05/25/23 - 06/25/23	32	6.63800 %	4,495,410.33	26,524.92	0.00	0.00	0.00	0.00	26,524.92	0.00	4,495,410.33
2E-C4	05/25/23 - 06/25/23	32	7.03800 %	4,495,410.33	28,123.29	0.00	0.00	0.00	0.00	28,123.29	0.00	4,495,410.33
2E-D1	05/25/23 - 06/25/23	32	5.83800 %	1,424,413.30	7,391.76	0.00	0.00	0.00	0.00	7,391.76	0.00	1,325,059.15
2E-D2	05/25/23 - 06/25/23	32	6.23800 %	1,424,413.30	7,898.21	0.00	0.00	0.00	0.00	7,898.21	0.00	1,325,059.15

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Series 2017-C07



Distribution Date: 26-Jun-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	05/25/23 - 06/25/23	32	6.63800 %	1,424,413.30	8,404.67	0.00	0.00	0.00	0.00	8,404.67	0.00	1,325,059.15
2E-D4	05/25/23 - 06/25/23	32	7.03800 %	1,424,413.30	8,911.13	0.00	0.00	0.00	0.00	8,911.13	0.00	1,325,059.15
2E-D5	05/25/23 - 06/25/23	32	7.63800 %	1,424,413.30	9,670.82	0.00	0.00	0.00	0.00	9,670.82	0.00	1,325,059.15
2E-F1	05/25/23 - 06/25/23	32	5.83800 %	5,919,823.63	30,719.94	0.00	0.00	0.00	0.00	30,719.94	0.00	5,820,469.48
2E-F2	05/25/23 - 06/25/23	32	6.23800 %	5,919,823.63	32,824.76	0.00	0.00	0.00	0.00	32,824.76	0.00	5,820,469.48
2E-F3	05/25/23 - 06/25/23	32	6.63800 %	5,919,823.63	34,929.59	0.00	0.00	0.00	0.00	34,929.59	0.00	5,820,469.48
2E-F4	05/25/23 - 06/25/23	32	7.03800 %	5,919,823.63	37,034.42	0.00	0.00	0.00	0.00	37,034.42	0.00	5,820,469.48
2E-F5	05/25/23 - 06/25/23	32	7.63800 %	5,919,823.63	40,191.66	0.00	0.00	0.00	0.00	40,191.66	0.00	5,820,469.48
2X-1	05/25/23 - 06/25/23	32	1.80000 %	1,424,413.31	2,279.06	0.00	0.00	0.00	0.00	2,279.06	0.00	1,325,059.15
2X-2	05/25/23 - 06/25/23	32	1.40000 %	1,424,413.31	1,772.60	0.00	0.00	0.00	0.00	1,772.60	0.00	1,325,059.15
2X-3	05/25/23 - 06/25/23	32	1.00000 %	1,424,413.31	1,266.15	0.00	0.00	0.00	0.00	1,266.15	0.00	1,325,059.15
2X-4	05/25/23 - 06/25/23	32	0.60000 %	1,424,413.31	759.69	0.00	0.00	0.00	0.00	759.69	0.00	1,325,059.15
2Y-1	05/25/23 - 06/25/23	32	1.80000 %	5,919,823.64	9,471.72	0.00	0.00	0.00	0.00	9,471.72	0.00	5,820,469.49
2Y-2	05/25/23 - 06/25/23	32	1.40000 %	5,919,823.64	7,366.89	0.00	0.00	0.00	0.00	7,366.89	0.00	5,820,469.49
2Y-3	05/25/23 - 06/25/23	32	1.00000 %	5,919,823.64	5,262.07	0.00	0.00	0.00	0.00	5,262.07	0.00	5,820,469.49
2Y-4	05/25/23 - 06/25/23	32	0.60000 %	5,919,823.64	3,157.24	0.00	0.00	0.00	0.00	3,157.24	0.00	5,820,469.49
Totals					7,473,639.72	0.00	0.00	0.00	0.00	7,473,639.72	0.00	

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

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Distribution Date: 26-Jun-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	188.99506155	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	187.71167298
1M-1	186,170,000.00	5.78800 %	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	7.53800 %	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	7.53800 %	347.22515064	2.32656285	0.00000000	0.00000000	0.00000000	0.00000000	2.32656285	0.00000000	328.07719796
1M-BH	89,854,570.52	0.00000 %	347.22515059	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	328.07719796
1M-2C	51,159,561.03	7.53800 %	1000.00000000	6.70044451	0.00000000	0.00000000	0.00000000	0.00000000	6.70044451	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	7.53800 %	451.76293049	3.02701245	0.00000000	0.00000000	0.00000000	0.00000000	3.02701245	0.00000000	445.41141959
1M-2H	270,884,980.00	0.00000 %	451.76224149	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	445.41072259
1B-1	97,984,000.00	9.13800 %	1000.00000000	8.12266666	0.00000000	0.00000000	0.00000000	0.00000000	8.12266666	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	981.89960667	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.85013342
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 %	347.22515064	0.55556015	0.00000000	0.00000000	0.00000000	0.00000000	0.55556015	0.00000000	328.07719796
1B-I2	0.00	1.40000 %	347.22515064	0.43210245	0.00000000	0.00000000	0.00000000	0.00000000	0.43210245	0.00000000	328.07719796
1B-I3	0.00	1.00000 %	347.22515064	0.30864455	0.00000000	0.00000000	0.00000000	0.00000000	0.30864455	0.00000000	328.07719796
1B-I4	0.00	0.60000 %	347.22515064	0.18518665	0.00000000	0.00000000	0.00000000	0.00000000	0.18518665	0.00000000	328.07719796
1C-I1	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444442	0.00000000	0.00000000	0.00000000	0.00000000	1.24444442	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888898	0.00000000	0.00000000	0.00000000	0.00000000	0.88888898	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
1E-A1	50,417,997.48	5.73800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.13800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.53800 %	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: 26-Jun-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	6.93800 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	5.73800 %	347.22515064	1.77100251	0.00000000	0.00000000	0.00000000	0.00000000	1.77100251	0.00000000	328.07719796
1E-B2	50,417,997.48	6.13800 %	347.22515064	1.89446041	0.00000000	0.00000000	0.00000000	0.00000000	1.89446041	0.00000000	328.07719796
1E-B3	50,417,997.48	6.53800 %	347.22515064	2.01791830	0.00000000	0.00000000	0.00000000	0.00000000	2.01791830	0.00000000	328.07719796
1E-B4	50,417,997.48	6.93800 %	347.22515064	2.14137600	0.00000000	0.00000000	0.00000000	0.00000000	2.14137600	0.00000000	328.07719796
1E-C1	51,159,561.03	5.73800 %	1000.00000000	5.10044447	0.00000000	0.00000000	0.00000000	0.00000000	5.10044447	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.13800 %	1000.00000000	5.45599990	0.00000000	0.00000000	0.00000000	0.00000000	5.45599990	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.53800 %	1000.00000000	5.81155553	0.00000000	0.00000000	0.00000000	0.00000000	5.81155553	0.00000000	1000.00000000
1E-C4	51,159,561.03	6.93800 %	1000.00000000	6.16711116	0.00000000	0.00000000	0.00000000	0.00000000	6.16711116	0.00000000	1000.00000000
1E-D1	100,835,994.97	5.73800 %	173.61257530	0.88550125	0.00000000	0.00000000	0.00000000	0.00000000	0.88550125	0.00000000	164.03859896
1E-D2	100,835,994.97	6.13800 %	173.61257530	0.94723020	0.00000000	0.00000000	0.00000000	0.00000000	0.94723020	0.00000000	164.03859896
1E-D3	100,835,994.97	6.53800 %	173.61257530	1.00895915	0.00000000	0.00000000	0.00000000	0.00000000	1.00895915	0.00000000	164.03859896
1E-D4	100,835,994.97	6.93800 %	173.61257530	1.07068800	0.00000000	0.00000000	0.00000000	0.00000000	1.07068800	0.00000000	164.03859896
1E-D5	100,835,994.97	7.53800 %	173.61257530	1.16328143	0.00000000	0.00000000	0.00000000	0.00000000	1.16328143	0.00000000	164.03859896
1E-F1	101,577,558.52	5.73800 %	675.99535567	3.44787673	0.00000000	0.00000000	0.00000000	0.00000000	3.44787673	0.00000000	666.49127382
1E-F2	101,577,558.52	6.13800 %	675.99535567	3.68823070	0.00000000	0.00000000	0.00000000	0.00000000	3.68823070	0.00000000	666.49127382
1E-F3	101,577,558.52	6.53800 %	675.99535567	3.92858458	0.00000000	0.00000000	0.00000000	0.00000000	3.92858458	0.00000000	666.49127382
1E-F4	101,577,558.52	6.93800 %	675.99535567	4.16893846	0.00000000	0.00000000	0.00000000	0.00000000	4.16893846	0.00000000	666.49127382
1E-F5	101,577,558.52	7.53800 %	675.99535567	4.52946937	0.00000000	0.00000000	0.00000000	0.00000000	4.52946937	0.00000000	666.49127382
1X-1	0.00	1.80000 %	173.61257530	0.27778007	0.00000000	0.00000000	0.00000000	0.00000000	0.27778007	0.00000000	164.03859896
1X-2	0.00	1.40000 %	173.61257530	0.21605122	0.00000000	0.00000000	0.00000000	0.00000000	0.21605122	0.00000000	164.03859896
1X-3	0.00	1.00000 %	173.61257530	0.15432227	0.00000000	0.00000000	0.00000000	0.00000000	0.15432227	0.00000000	164.03859896
1X-4	0.00	0.60000 %	173.61257530	0.09259332	0.00000000	0.00000000	0.00000000	0.00000000	0.09259332	0.00000000	164.03859896
1Y-1	0.00	1.80000 %	675.99535577	1.08159254	0.00000000	0.00000000	0.00000000	0.00000000	1.08159254	0.00000000	666.49127382
1Y-2	0.00	1.40000 %	675.99535577	0.84123867	0.00000000	0.00000000	0.00000000	0.00000000	0.84123867	0.00000000	666.49127382
1Y-3	0.00	1.00000 %	675.99535577	0.60088479	0.00000000	0.00000000	0.00000000	0.00000000	0.60088479	0.00000000	666.49127382
1Y-4	0.00	0.60000 %	675.99535577	0.36053082	0.00000000	0.00000000	0.00000000	0.00000000	0.36053082	0.00000000	666.49127382
2A-H	12,766,622,601.00	0.00000 %	150.11121505	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	148.81347111
2M-1	107,666,000.00	5.78800 %	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	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.6380 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.6380 %	316.85946230	2.15126524	0.00000000	0.00000000	0.00000000	0.00000000	2.15126524	0.00000000	294.75822066
2M-BH	102,170,887.67	0.0000 %	316.85946328	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	294.75822083
2M-2C	4,495,410.33	7.6380 %	1000.00000000	6.78933351	0.00000000	0.00000000	0.00000000	0.00000000	6.78933351	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.6380 %	438.95315378	2.98019958	0.00000000	0.00000000	0.00000000	0.00000000	2.98019958	0.00000000	431.58607323
2M-2H	306,512,663.00	0.0000 %	438.95315444	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	431.58607362
2B-1	63,333,000.00	9.5880 %	1000.00000000	8.52266670	0.00000000	0.00000000	0.00000000	0.00000000	8.52266670	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	976.23188757	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	975.79695252
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	316.85946230	0.50697485	0.00000000	0.00000000	0.00000000	0.00000000	0.50697485	0.00000000	294.75822066
2B-I2	0.00	1.4000 %	316.85946230	0.39431328	0.00000000	0.00000000	0.00000000	0.00000000	0.39431328	0.00000000	294.75822066
2B-I3	0.00	1.0000 %	316.85946230	0.28165393	0.00000000	0.00000000	0.00000000	0.00000000	0.28165393	0.00000000	294.75822066
2B-I4	0.00	0.6000 %	316.85946230	0.16899236	0.00000000	0.00000000	0.00000000	0.00000000	0.16899236	0.00000000	294.75822066
2C-I1	0.00	1.8000 %	1000.00000000	1.60000077	0.00000000	0.00000000	0.00000000	0.00000000	1.60000077	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.24444480	0.00000000	0.00000000	0.00000000	0.00000000	1.24444480	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.88888882	0.00000000	0.00000000	0.00000000	0.00000000	0.88888882	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.53333285	0.00000000	0.00000000	0.00000000	0.00000000	0.53333285	0.00000000	1000.00000000
2E-A1	4,495,410.33	5.8380 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.2380 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.6380 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.0380 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	5.8380 %	316.85946230	1.64429039	0.00000000	0.00000000	0.00000000	0.00000000	1.64429039	0.00000000	294.75822066

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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	6.23800 %	316.85946230	1.75694974	0.00000000	0.00000000	0.00000000	0.00000000	1.75694974	0.00000000	294.75822066
2E-B3	4,495,410.33	6.63800 %	316.85946230	1.86961131	0.00000000	0.00000000	0.00000000	0.00000000	1.86961131	0.00000000	294.75822066
2E-B4	4,495,410.33	7.03800 %	316.85946230	1.98227288	0.00000000	0.00000000	0.00000000	0.00000000	1.98227288	0.00000000	294.75822066
2E-C1	4,495,410.33	5.83800 %	1000.00000000	5.18933274	0.00000000	0.00000000	0.00000000	0.00000000	5.18933274	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.23800 %	1000.00000000	5.54488871	0.00000000	0.00000000	0.00000000	0.00000000	5.54488871	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.63800 %	1000.00000000	5.90044469	0.00000000	0.00000000	0.00000000	0.00000000	5.90044469	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.03800 %	1000.00000000	6.25600066	0.00000000	0.00000000	0.00000000	0.00000000	6.25600066	0.00000000	1000.00000000
2E-D1	8,990,820.67	5.83800 %	158.42973098	0.82214519	0.00000000	0.00000000	0.00000000	0.00000000	0.82214519	0.00000000	147.37911017
2E-D2	8,990,820.67	6.23800 %	158.42973098	0.87847487	0.00000000	0.00000000	0.00000000	0.00000000	0.87847487	0.00000000	147.37911017
2E-D3	8,990,820.67	6.63800 %	158.42973098	0.93480565	0.00000000	0.00000000	0.00000000	0.00000000	0.93480565	0.00000000	147.37911017
2E-D4	8,990,820.67	7.03800 %	158.42973098	0.99113644	0.00000000	0.00000000	0.00000000	0.00000000	0.99113644	0.00000000	147.37911017
2E-D5	8,990,820.67	7.63800 %	158.42973098	1.07563262	0.00000000	0.00000000	0.00000000	0.00000000	1.07563262	0.00000000	147.37911017
2E-F1	8,990,820.67	5.83800 %	658.42973042	3.41681156	0.00000000	0.00000000	0.00000000	0.00000000	3.41681156	0.00000000	647.37910961
2E-F2	8,990,820.67	6.23800 %	658.42973042	3.65091922	0.00000000	0.00000000	0.00000000	0.00000000	3.65091922	0.00000000	647.37910961
2E-F3	8,990,820.67	6.63800 %	658.42973042	3.88502799	0.00000000	0.00000000	0.00000000	0.00000000	3.88502799	0.00000000	647.37910961
2E-F4	8,990,820.67	7.03800 %	658.42973042	4.11913677	0.00000000	0.00000000	0.00000000	0.00000000	4.11913677	0.00000000	647.37910961
2E-F5	8,990,820.67	7.63800 %	658.42973042	4.47029937	0.00000000	0.00000000	0.00000000	0.00000000	4.47029937	0.00000000	647.37910961
2X-1	0.00	1.80000 %	158.42973209	0.25348743	0.00000000	0.00000000	0.00000000	0.00000000	0.25348743	0.00000000	147.37911017
2X-2	0.00	1.40000 %	158.42973209	0.19715664	0.00000000	0.00000000	0.00000000	0.00000000	0.19715664	0.00000000	147.37911017
2X-3	0.00	1.00000 %	158.42973209	0.14082697	0.00000000	0.00000000	0.00000000	0.00000000	0.14082697	0.00000000	147.37911017
2X-4	0.00	0.60000 %	158.42973209	0.08449618	0.00000000	0.00000000	0.00000000	0.00000000	0.08449618	0.00000000	147.37911017
2Y-1	0.00	1.80000 %	658.42973153	1.05348781	0.00000000	0.00000000	0.00000000	0.00000000	1.05348781	0.00000000	647.37911072
2Y-2	0.00	1.40000 %	658.42973153	0.81937904	0.00000000	0.00000000	0.00000000	0.00000000	0.81937904	0.00000000	647.37911072
2Y-3	0.00	1.00000 %	658.42973153	0.58527138	0.00000000	0.00000000	0.00000000	0.00000000	0.58527138	0.00000000	647.37911072
2Y-4	0.00	0.60000 %	658.42973153	0.35116260	0.00000000	0.00000000	0.00000000	0.00000000	0.35116260	0.00000000	647.37911072

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,953,962.08
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(34,098.32)
Total Deposits	2,919,863.76
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,900,697.10
Total Withdrawals (Pool Distribution Amount)	2,919,863.76
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	5.138000%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	28,106,217.79
Total Principal Reduction Cumulative	16,518,262,831.36
Scheduled Principal Current	8,265,349.79
Scheduled Principal Cumulative	1,265,623,382.37
Unscheduled Principal Current	19,835,765.25
Unscheduled Principal Cumulative	15,250,767,442.08
Senior Reduction Amount	25,415,182.54
Subordinate Reduction Amount	2,685,932.50
Calculated Tranche Write-Down Amount	5,102.75
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	71,369.99
Recovery Principal on Previously Liquidated Loan Current	5,102.75
Recovery Principal on Previously Liquidated Loan Cumulative	35,577.75
Group 2	
Total Principal Reduction Current	18,954,260.40
Total Principal Reduction Cumulative	11,163,615,479.82
Scheduled Principal Current	4,069,155.03
Scheduled Principal Cumulative	764,280,043.14
Unscheduled Principal Current	14,856,109.80
Unscheduled Principal Cumulative	10,397,722,404.02
Senior Reduction Amount	16,567,807.12
Subordinate Reduction Amount	2,357,457.71
Calculated Tranche Write-Down Amount	28,995.57
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	72,851.23
Recovery Principal on Previously Liquidated Loan Current	28,995.57
Recovery Principal on Previously Liquidated Loan Cumulative	34,950.49

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	24035
Period Reference Pool Removal Loan Count	126
Period Ending Loan Count	23909
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,110,056,002.29
Period PIF Loan Count Current	126
PIF Loan Count Cumulative	64398
Period PIF Loan UPB Current	17,366,756.81
PIF Loan UPB Cumulative	14,776,208,261.35
Period Partial Prepayment Amount	2,544,830.29
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	106
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,209,695.01
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	11,225,323.07
Total Active Modified Loan Count	457
Total Active Modified Loan UPB	119,478,741.50
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	12987
Period Reference Pool Removal Loan Count	87
Period Ending Loan Count	12900
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,169,671,831.86
Period PIF Loan Count Current	87
PIF Loan Count Cumulative	43201
Period PIF Loan UPB Current	14,007,709.75
PIF Loan UPB Cumulative	10,204,895,089.26
Period Partial Prepayment Amount	920,908.74
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	0.00
Credit Event Amount Cumulative	21,094,613.18
Total Active Modified Loan Count	436
Total Active Modified Loan UPB	108,029,018.92
Structural Reporting	
Group 1	
Senior Percentage	90.443636%
Subordinate Percentage	9.556364%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.562386%
Subordinate Percentage	12.437614%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.560000 %	9.560000 %
1M-1	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-1H	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-2A	0.00	0.00	2.370000 %	9.560000 %	9.560000 %
1M-2B	0.00	0.00	1.690000 %	8.380000 %	8.440000 %
1M-2C	0.00	0.00	1.000000 %	4.940000 %	4.970000 %
1M-2	0.00	0.00	1.000000 %	4.940000 %	4.970000 %
1M-2H	0.00	0.00	1.000000 %	4.940000 %	4.970000 %
1B-1	0.00	0.00	0.500000 %	2.450000 %	2.460000 %
1B-1H	0.00	0.00	0.500000 %	2.450000 %	2.460000 %
1B-2H	5,102.75	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.440000 %	12.440000 %
2M-1	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-1H	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-2A	0.00	0.00	2.600000 %	12.440000 %	12.440000 %
2M-2B	0.00	0.00	1.800000 %	10.890000 %	10.990000 %
2M-2C	0.00	0.00	1.000000 %	6.020000 %	6.070000 %
2B-1	0.00	0.00	0.500000 %	2.970000 %	3.000000 %
2B-1H	0.00	0.00	0.500000 %	2.970000 %	3.000000 %
2B-2H	28,995.57	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	597	113,935,107.10	1.621886 %	1.814332 %
60 Days	137	26,829,949.62	0.372192 %	0.427247 %
90 Days	55	10,629,735.19	0.149420 %	0.169271 %
120 Days	40	8,181,381.60	0.108669 %	0.130282 %
150 Days	36	8,460,155.84	0.097802 %	0.134722 %
180+ Days	256	53,042,640.49	0.695482 %	0.844665 %
Totals	1121	221,078,969.84	3.045451 %	3.520518 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	320	63,121,532.53	1.338408 %	1.535783 %
60 Days	72	13,722,938.26	0.301142 %	0.333887 %
90 Days	25	5,156,009.26	0.104563 %	0.125449 %
120 Days	21	4,236,246.96	0.087833 %	0.103070 %
150 Days	19	3,997,665.67	0.079468 %	0.097265 %
180+ Days	138	27,892,182.65	0.577189 %	0.678633 %
Totals	595	118,126,575.33	2.488603 %	2.874087 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	277	50,813,574.57	2.147287 %	2.341994 %
60 Days	65	13,107,011.36	0.503876 %	0.604101 %
90 Days	30	5,473,725.93	0.232558 %	0.252284 %
120 Days	19	3,945,134.64	0.147287 %	0.181831 %
150 Days	17	4,462,490.17	0.131783 %	0.205676 %
180+ Days	118	25,150,457.84	0.914729 %	1.159183 %
Totals	526	102,952,394.51	4.077519 %	4.745068 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	218	61,220,262.43	71,369.99	0.116579
Group 2	258	68,487,176.77	72,851.23	0.106372

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	453,534.94	708.65	0.156250
Group 1	0044806054	151,726.33	221.27	0.145835
Group 1	0044806072	158,141.48	197.68	0.125002
Group 1	0044806448	291,438.57	425.01	0.145832
Group 1	0044806745	189,447.21	118.40	0.062498
Group 1	0044806911	286,569.71	59.70	0.020833
Group 1	0044806948	408,631.33	297.96	0.072917
Group 1	0044806960	169,987.48	88.54	0.052086
Group 1	0044807099	80,729.59	8.41	0.010417
Group 1	0044807295	227,605.56	284.51	0.125001
Group 1	0044807364	203,444.97	254.31	0.125002
Group 1	0044807768	282,194.96	352.74	0.124999
Group 1	0044808210	395,798.61	535.98	0.135417
Group 1	0044808465	365,523.42	76.15	0.020833
Group 1	0044808483	988,981.10	1,133.21	0.114584
Group 1	0044808487	229,723.41	263.22	0.114581
Group 1	0044809006	245,950.49	461.16	0.187501
Group 1	0044809764	152,378.70	79.36	0.052081
Group 1	0044809973	142,393.91	148.33	0.104169
Group 1	0044811411	495,692.39	376.91	0.076037
Group 1	0044812046	415,511.68	259.69	0.062499
Group 1	0044812987	204,151.22	0.24	0.000118
Group 1	0044813124	399,561.14	707.56	0.177084
Group 1	0044813191	558,578.90	872.78	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813223	628,311.89	981.74	0.156250
Group 1	0044813232	116,474.34	39.07	0.033544
Group 1	0044813559	69,007.13	100.64	0.145840
Group 1	0044813561	181,737.19	50.31	0.027683
Group 1	0044814207	235,597.46	245.41	0.104165
Group 1	0044814635	162,741.15	7.58	0.004658
Group 1	0044814850	219,435.34	160.00	0.072914
Group 1	0044815627	179,554.38	149.63	0.083334
Group 1	0044815760	356,109.86	333.85	0.093749
Group 1	0044816052	291,825.27	303.98	0.104165
Group 1	0044816392	234,828.90	318.00	0.135418
Group 1	0044816534	387,922.59	161.63	0.041666
Group 1	0044817798	370,035.35	7.72	0.002086
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	183,175.94	324.37	0.177081
Group 1	0044818277	237,656.34	396.09	0.166665
Group 1	0044818389	395,211.90	288.18	0.072918
Group 1	0044818457	248,260.06	310.33	0.125002
Group 1	0044818923	191,765.53	239.71	0.125002
Group 1	0044818961	412,995.84	387.18	0.093749
Group 1	0044819021	244,485.78	280.14	0.114583
Group 1	0044819057	335,817.68	454.75	0.135416
Group 1	0044819609	333,532.86	451.66	0.135417
Group 1	0044819660	519,007.38	432.51	0.083334
Group 1	0044819897	366,012.41	266.88	0.072916
Group 1	0044820223	71,723.14	156.89	0.218744
Group 1	0044820644	161,382.55	201.73	0.125001
Group 1	0044821330	134,595.24	112.16	0.083331
Group 1	0044821335	129,908.07	216.51	0.166664
Group 1	0044821589	193,431.60	322.39	0.166669
Group 1	0044822713	449,870.15	234.31	0.052084
Group 1	0044822792	463,320.27	772.20	0.166667
Group 1	0044822833	363,246.50	605.41	0.166666
Group 1	0044824330	290,096.30	513.71	0.177083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	240,989.00	175.72	0.072916
Group 1	0044824753	313,176.32	228.36	0.072917
Group 1	0044825421	306,419.41	319.19	0.104168
Group 1	0044826299	646,916.00	1,010.81	0.156251
Group 1	0044826309	398,210.20	414.80	0.104166
Group 1	0044826428	277,547.93	202.38	0.072917
Group 1	0044826791	148,400.96	278.25	0.187499
Group 1	0044827108	337,560.87	457.11	0.135416
Group 1	0044827115	276,055.48	330.06	0.119563
Group 1	0044827171	205,029.45	170.86	0.083334
Group 1	0044827297	419,201.81	131.00	0.031250
Group 1	0044827499	652,926.47	884.17	0.135416
Group 1	0044827509	58,762.98	97.94	0.166670
Group 1	0044827806	159,099.45	116.01	0.072917
Group 1	0044827828	272,167.95	252.89	0.092917
Group 1	0044828502	170,482.05	266.38	0.156251
Group 1	0044828810	243,568.51	329.83	0.135416
Group 1	0044828911	317,609.00	496.26	0.156249
Group 1	0044828949	241,193.32	351.74	0.145833
Group 1	0044829078	353,016.08	551.59	0.156251
Group 1	0044829321	136,992.73	142.70	0.104166
Group 1	0044829512	199,961.68	229.12	0.114582
Group 1	0044829576	62,105.71	97.04	0.156250
Group 1	0044830027	335,081.31	118.71	0.035427
Group 1	0044830603	312,668.03	455.97	0.145832
Group 1	0044830936	323,433.90	235.84	0.072918
Group 1	0044831214	130,475.75	54.36	0.041663
Group 1	0044831220	97,101.72	25.57	0.026333
Group 1	0044831561	301,223.75	376.53	0.125000
Group 1	0044832141	317,101.08	198.19	0.062501
Group 1	0044832707	285,783.30	506.07	0.177082
Group 1	0044832889	156,217.75	244.09	0.156250
Group 1	0044834537	408,808.76	596.18	0.145833
Group 1	0044835751	114,681.19	155.30	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044836102	194,015.42	343.57	0.177084
Group 1	0044836184	65,002.48	121.88	0.187501
Group 1	0044837128	225,270.85	305.05	0.135415
Group 1	0044837217	157,681.04	213.53	0.135419
Group 1	0044837378	215,240.43	379.36	0.176249
Group 1	0044838036	310,503.53	452.82	0.145834
Group 1	0044838535	298,779.70	62.25	0.020835
Group 1	0044838642	352,827.06	551.29	0.156249
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	153,033.56	116.31	0.076003
Group 1	0044839660	238,391.53	471.82	0.197918
Group 1	0044839829	72,589.13	121.65	0.167587
Group 1	0044839996	401,462.31	585.47	0.145834
Group 1	0044840174	410,432.60	684.05	0.166666
Group 1	0044840298	165,177.71	172.06	0.104167
Group 1	0044840478	119,519.80	199.20	0.166667
Group 1	0044841406	268,617.88	307.79	0.114583
Group 1	0044841572	502,410.90	1,099.02	0.218749
Group 1	0044841818	125,231.29	169.58	0.135413
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842579	299,397.43	302.17	0.100926
Group 1	0044842682	451,568.81	564.46	0.125000
Group 1	0044842745	688,762.65	715.42	0.103870
Group 1	0044843227	113,855.63	177.90	0.156251
Group 1	0044843375	115,763.76	156.76	0.135414
Group 1	0044844111	408,243.30	637.88	0.156250
Group 1	0044844923	104,062.84	140.92	0.135418
Group 1	0044845082	77,855.89	97.32	0.125000
Group 1	0044845523	117,704.81	208.44	0.177087
Group 1	0044845586	314,323.70	654.84	0.208333
Group 1	0044845615	275,651.32	401.99	0.145833
Group 1	0044845787	393,560.66	819.62	0.208258
Group 1	0044847282	469,353.85	635.58	0.135416
Group 1	0044847386	582,324.89	440.02	0.075563

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044848246	382,689.96	478.36	0.124999
Group 1	0044848808	197,885.22	371.03	0.187498
Group 1	0044849263	302,818.61	302.52	0.099901
Group 1	0044849348	97,804.00	101.88	0.104168
Group 1	0044849480	400,451.56	417.14	0.104167
Group 1	0044849965	385,898.37	120.59	0.031249
Group 1	0044850019	482,292.76	275.31	0.057084
Group 1	0044850587	248,457.98	77.64	0.031249
Group 1	0044850962	231,693.74	193.08	0.083334
Group 1	0044851303	114,901.15	179.53	0.156247
Group 1	0044851394	88,884.98	138.14	0.155414
Group 1	0044851511	236,218.87	172.45	0.073004
Group 1	0044851529	383,224.50	718.55	0.187501
Group 1	0044851626	107,875.70	190.13	0.176249
Group 1	0044851808	152,418.90	227.52	0.149273
Group 1	0044852769	274,063.28	342.58	0.125000
Group 1	0044852811	173,683.55	361.84	0.208333
Group 1	0044853799	204,774.43	298.63	0.145834
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	302,358.11	532.91	0.176251
Group 1	0044854061	382,770.87	637.95	0.166666
Group 1	0044855303	136,810.92	42.75	0.031248
Group 1	0044855371	224,238.63	93.43	0.041665
Group 1	0044855740	253,633.63	396.30	0.156249
Group 1	0044856091	217,890.99	317.76	0.145834
Group 1	0044856316	284,993.98	219.68	0.077082
Group 1	0044856837	113,551.69	11.83	0.010418
Group 1	0044857022	169,184.88	262.94	0.155416
Group 1	0044857956	256,924.39	294.39	0.114582
Group 1	0044858421	219,882.66	251.95	0.114584
Group 1	0044858907	167,356.66	226.63	0.135417
Group 1	0044860921	381,274.60	317.73	0.083334
Group 1	0044861358	283,764.00	502.50	0.177084
Group 1	0044861394	325,184.61	268.74	0.082642

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Modification Loss Detail

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Group 1	0044861837	236,783.04	221.98	0.093748
Group 1	0044862118	629,151.48	851.98	0.135417
Group 1	0044864798	173,699.97	108.56	0.062499
Group 1	0044866952	388,999.46	162.08	0.041666
Group 1	0044867497	271,775.63	283.10	0.104167
Group 1	0044867842	134,929.10	30.92	0.022916
Group 1	0044869452	101,678.60	169.46	0.166662
Group 1	0044869954	425,454.65	107.45	0.025255
Group 1	0044870081	400,310.48	83.40	0.020834
Group 1	0044871012	94,714.12	167.72	0.177080
Group 1	0044872567	440,021.96	504.19	0.114583
Group 1	0044872600	441,596.59	598.00	0.135418
Group 1	0044874465	481,813.36	748.82	0.155417
Group 1	0044874522	180,787.02	188.32	0.104167
Group 1	0044874903	154,646.17	289.96	0.187499
Group 1	0044875036	81,312.79	110.11	0.135415
Group 1	0044875467	522,022.04	706.90	0.135416
Group 1	0044875996	634,053.14	660.47	0.104166
Group 1	0044877109	257,713.81	456.37	0.177084
Group 1	0044877322	538,752.53	785.68	0.145833
Group 1	0044877340	171,613.46	149.04	0.086846
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	375,293.22	469.12	0.125001
Group 1	0044878458	191,936.95	322.41	0.167977
Group 1	0044879698	99,583.36	10.37	0.010413
Group 1	0044881228	333,612.22	587.99	0.176250
Group 1	0044881278	200,639.82	313.50	0.156250
Group 1	0044882773	895,244.95	1,492.07	0.166666
Group 1	0044883436	282,245.24	352.81	0.125001
Group 1	0044883504	134,979.17	98.42	0.072915
Group 1	0044884377	261,503.54	108.96	0.041667
Group 1	0044884394	342,004.20	534.38	0.156250
Group 1	0044884723	69,531.39	36.21	0.052077
Group 1	0044885516	135,957.10	248.59	0.182844

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044886172	193,094.26	321.82	0.166665
Group 1	0044886499	551,834.70	862.24	0.156250
Group 1	0044886650	332,909.68	416.14	0.125001
Group 1	0044887098	394,823.09	658.04	0.166667
Group 1	0044887309	411,942.98	643.66	0.156250
Group 1	0044887552	320,575.66	80.23	0.025027
Group 1	0044887752	177,845.27	37.05	0.020833
Group 1	0044888343	160,531.51	33.44	0.020831
Group 1	0044888520	120,883.83	62.96	0.052083
Group 1	0044888626	438,530.12	411.12	0.093750
Group 1	0044889608	329,682.89	357.72	0.108504
Group 1	0044890342	149,110.22	139.79	0.093749
Group 1	0044890890	277,597.18	260.25	0.093751
Group 1	0044890987	175,477.34	274.18	0.156248
Group 1	0044891025	97,503.12	112.47	0.115350
Group 1	0044891053	234,947.47	195.79	0.083334
Group 1	0044891490	392,386.90	653.98	0.166667
Group 1	0044891943	92,360.96	144.31	0.156246
Group 1	0044893376	293,831.28	336.68	0.114583
Group 1	0044893553	271,219.41	254.27	0.093751
Group 1	0044893739	65,131.64	101.77	0.156253
Group 1	0044896338	623,415.34	779.27	0.125000
Group 1	0044896416	312,994.81	391.24	0.124999
Group 1	0044896786	598,745.79	873.17	0.145833
Group 2	0044747494	188,226.81	39.21	0.020831
Group 2	0044747820	287,639.65	178.22	0.061959
Group 2	0044748498	459,850.40	186.24	0.040500
Group 2	0044748506	265,736.32	110.72	0.041665
Group 2	0044748576	248,027.93	335.87	0.135416
Group 2	0044748760	124,837.94	195.06	0.156251
Group 2	0044748771	104,037.42	119.21	0.114584
Group 2	0044748804	269,284.93	336.61	0.125001
Group 2	0044748806	301,525.75	314.09	0.104167
Group 2	0044749167	385,378.46	521.87	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749531	258,875.90	134.83	0.052083
Group 2	0044749583	270,497.81	281.77	0.104167
Group 2	0044749674	444,518.58	509.34	0.114582
Group 2	0044749678	306,280.14	191.43	0.062502
Group 2	0044749735	294,026.42	336.91	0.114585
Group 2	0044749811	388,147.81	525.62	0.135417
Group 2	0044749868	364,179.40	417.29	0.114584
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750426	193,204.79	61.87	0.032023
Group 2	0044750687	355,546.47	592.58	0.166667
Group 2	0044750693	258,424.37	269.19	0.104166
Group 2	0044750776	306,420.35	442.51	0.144413
Group 2	0044750799	193,567.12	362.94	0.187501
Group 2	0044750827	194,007.74	322.73	0.166349
Group 2	0044750829	190,735.49	337.76	0.177083
Group 2	0044751285	182,636.18	209.27	0.114583
Group 2	0044751437	358,472.24	522.77	0.145833
Group 2	0044751696	152,505.77	254.18	0.166669
Group 2	0044751748	149,328.54	293.98	0.196868
Group 2	0044751958	404,602.30	252.88	0.062501
Group 2	0044752524	187,409.06	97.61	0.052084
Group 2	0044752585	165,330.54	289.88	0.175334
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752735	174,142.50	183.33	0.105276
Group 2	0044752982	68,067.67	170.17	0.250001
Group 2	0044753109	69,089.92	92.58	0.133999
Group 2	0044753161	88,707.02	92.40	0.104163
Group 2	0044753298	132,024.10	233.79	0.177081
Group 2	0044753433	330,786.89	447.94	0.135416
Group 2	0044753485	151,324.01	189.16	0.125003
Group 2	0044753494	188,144.01	195.98	0.104165
Group 2	0044754347	306,536.59	223.52	0.072918
Group 2	0044754446	336,901.28	565.12	0.167741
Group 2	0044755313	239,016.39	273.87	0.114582

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044755505	639,689.75	799.61	0.125000
Group 2	0044756174	186,553.77	16.66	0.008930
Group 2	0044756304	70,393.81	22.00	0.031253
Group 2	0044756498	258,873.55	539.32	0.208333
Group 2	0044756744	296,960.28	402.13	0.135415
Group 2	0044757058	305,976.34	637.91	0.208483
Group 2	0044757099	228,091.66	285.11	0.124998
Group 2	0044757100	373,680.28	389.25	0.104167
Group 2	0044757616	270,993.75	224.02	0.082666
Group 2	0044757684	245,780.83	358.43	0.145833
Group 2	0044758110	219,481.24	91.45	0.041666
Group 2	0044758112	166,837.56	77.91	0.046698
Group 2	0044758371	105,447.52	156.13	0.148064
Group 2	0044758489	138,439.80	245.15	0.177081
Group 2	0044758496	132,105.07	109.68	0.083025
Group 2	0044758625	198,693.83	372.55	0.187500
Group 2	0044758640	123,897.67	193.59	0.156250
Group 2	0044758660	179,137.93	74.64	0.041666
Group 2	0044758666	241,464.57	326.98	0.135415
Group 2	0044758724	194,953.39	107.39	0.055085
Group 2	0044758823	169,316.62	216.18	0.127678
Group 2	0044758955	582,692.56	789.06	0.135416
Group 2	0044759268	249,230.61	337.50	0.135417
Group 2	0044759277	360,733.21	563.65	0.156251
Group 2	0044759604	155,954.54	55.04	0.035292
Group 2	0044759749	318,889.18	498.26	0.156249
Group 2	0044759896	260,710.41	37.12	0.014238
Group 2	0044760451	119,469.27	99.56	0.083335
Group 2	0044760644	237,632.90	247.53	0.104165
Group 2	0044760650	95,748.31	89.76	0.093746
Group 2	0044760704	483,867.43	504.03	0.104167
Group 2	0044760774	269,076.56	280.29	0.104167
Group 2	0044761328	144,024.72	135.02	0.093748
Group 2	0044761353	397,132.52	455.05	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761419	384,783.17	641.31	0.166668
Group 2	0044761489	173,013.77	116.45	0.067307
Group 2	0044761818	84,573.46	43.52	0.051458
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	317,909.63	160.66	0.050536
Group 2	0044762306	311,485.12	97.34	0.031250
Group 2	0044762564	390,355.67	528.61	0.135418
Group 2	0044762765	113,248.27	94.80	0.083710
Group 2	0044762776	201,377.39	230.74	0.114581
Group 2	0044762870	321,289.84	137.86	0.042908
Group 2	0044762915	176,069.79	73.36	0.041665
Group 2	0044763001	167,588.71	296.77	0.177082
Group 2	0044763194	86,879.99	190.05	0.218750
Group 2	0044763976	389,760.69	295.23	0.075746
Group 2	0044763998	369,956.85	346.83	0.093749
Group 2	0044764439	245,681.88	281.51	0.114583
Group 2	0044764724	470,631.75	295.34	0.062754
Group 2	0044765019	345,504.89	359.90	0.104166
Group 2	0044765071	346,866.00	493.64	0.142314
Group 2	0044765475	108,276.42	203.02	0.187502
Group 2	0044765513	397,095.39	493.29	0.124225
Group 2	0044766070	115,342.64	228.28	0.197915
Group 2	0044766135	302,787.03	252.32	0.083332
Group 2	0044766541	147,135.01	142.59	0.096911
Group 2	0044766618	383,989.93	170.41	0.044379
Group 2	0044767025	342,707.76	749.67	0.218749
Group 2	0044767243	449,263.26	701.97	0.156249
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	345,546.67	359.94	0.104165
Group 2	0044768165	470,517.63	637.16	0.135417
Group 2	0044768220	249,337.44	207.78	0.083333
Group 2	0044768223	204,435.27	255.54	0.124998
Group 2	0044768338	132,759.04	247.82	0.186669
Group 2	0044768569	305,762.97	318.50	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768571	353,144.35	478.22	0.135418
Group 2	0044768786	151,871.24	47.43	0.031230
Group 2	0044769181	89,359.97	48.11	0.053838
Group 2	0044769400	300,147.34	250.12	0.083332
Group 2	0044769588	253,553.84	369.77	0.145835
Group 2	0044769843	248,687.18	388.57	0.156249
Group 2	0044770245	288,961.32	150.50	0.052083
Group 2	0044770421	254,406.08	79.50	0.031249
Group 2	0044770455	284,735.34	444.90	0.156250
Group 2	0044771203	333,516.30	625.34	0.187499
Group 2	0044771262	86,904.39	58.84	0.067707
Group 2	0044771856	307,838.67	506.18	0.164430
Group 2	0044772207	444,610.41	324.20	0.072918
Group 2	0044772595	120,700.07	196.44	0.162751
Group 2	0044772687	251,737.81	314.67	0.124999
Group 2	0044772744	163,106.63	194.42	0.119198
Group 2	0044772895	331,539.88	163.99	0.049463
Group 2	0044773059	336,846.20	609.76	0.181020
Group 2	0044773150	318.02	0.17	0.053456
Group 2	0044773158	263,081.60	145.50	0.055306
Group 2	0044773738	121,748.19	202.91	0.166664
Group 2	0044773900	148,430.66	16.20	0.010914
Group 2	0044774428	56,933.58	83.03	0.145837
Group 2	0044774693	201,724.91	210.13	0.104167
Group 2	0044775457	179,215.82	151.10	0.084312
Group 2	0044775468	148,176.13	123.48	0.083333
Group 2	0044775546	360,369.34	300.31	0.083334
Group 2	0044775587	477,182.54	646.18	0.135416
Group 2	0044775838	467,554.86	561.99	0.120198
Group 2	0044776233	213,814.34	107.60	0.050324
Group 2	0044776861	195,785.01	122.37	0.062502
Group 2	0044777714	152,732.66	111.37	0.072918
Group 2	0044778151	391,968.33	530.79	0.135417
Group 2	0044779309	104,297.43	86.91	0.083329

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044779312	98,437.45	153.81	0.156252
Group 2	0044779373	141,019.88	146.90	0.104170
Group 2	0044779844	199,708.03	42.99	0.021526
Group 2	0044780048	130,915.94	81.82	0.062498
Group 2	0044780062	85,995.53	63.01	0.073271
Group 2	0044780466	145,547.15	181.93	0.124997
Group 2	0044780495	214,725.08	268.41	0.125002
Group 2	0044780530	107,697.84	89.75	0.083335
Group 2	0044781122	392,349.98	572.18	0.145834
Group 2	0044781165	220,198.93	147.10	0.066803
Group 2	0044781185	264,313.93	275.33	0.104168
Group 2	0044781195	317,501.34	314.31	0.098995
Group 2	0044781334	214,437.53	178.70	0.083334
Group 2	0044781674	347,107.72	358.68	0.103334
Group 2	0044781752	226,117.29	12.12	0.005360
Group 2	0044781936	81,767.35	85.17	0.104161
Group 2	0044782011	350,683.23	242.99	0.069290
Group 2	0044782242	265,306.29	414.54	0.156250
Group 2	0044782356	132,648.02	41.45	0.031248
Group 2	0044782425	121,112.99	138.78	0.114587
Group 2	0044782683	297,022.92	86.45	0.029105
Group 2	0044782878	148,575.09	91.86	0.061827
Group 2	0044783715	217,947.77	249.73	0.114582
Group 2	0044783732	89,359.36	34.36	0.038451
Group 2	0044784764	420,962.01	274.56	0.065222
Group 2	0044785549	434,493.19	316.82	0.072917
Group 2	0044785566	210,096.64	109.43	0.052086
Group 2	0044785725	340,677.29	390.36	0.114584
Group 2	0044785902	66,231.23	96.59	0.145838
Group 2	0044786096	195,412.40	183.20	0.093750
Group 2	0044786483	259,818.32	457.93	0.176250
Group 2	0044786559	405,368.94	154.60	0.038138
Group 2	0044787155	112,697.67	199.57	0.177084
Group 2	0044787215	328,639.93	650.43	0.197916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044787378	228,222.12	78.57	0.034427
Group 2	0044787721	248,067.04	413.45	0.166669
Group 2	0044788031	502,607.57	628.26	0.125000
Group 2	0044788172	371,945.18	348.70	0.093750
Group 2	0044788401	433,999.10	587.35	0.135334
Group 2	0044788553	305,044.79	222.43	0.072917
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	194,557.79	182.40	0.093751
Group 2	0044789396	174,878.15	188.44	0.107755
Group 2	0044789903	445,699.60	882.11	0.197916
Group 2	0044790339	278,057.90	456.10	0.164031
Group 2	0044790382	355,793.16	362.28	0.101823
Group 2	0044790879	282,424.55	323.61	0.114583
Group 2	0044790949	176,351.60	247.63	0.140418
Group 2	0044791507	247,728.02	154.83	0.062500
Group 2	0044791639	345,783.13	360.19	0.104166
Group 2	0044791685	410,228.30	256.39	0.062499
Group 2	0044791967	143,596.90	44.87	0.031247
Group 2	0044792074	361,893.89	320.49	0.088559
Group 2	0044792593	279,243.18	290.88	0.104167
Group 2	0044792673	241,523.63	28.09	0.011630
Group 2	0044792982	674,356.06	1,053.68	0.156250
Group 2	0044793087	292,843.64	213.53	0.072916
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	185,584.11	211.88	0.114169
Group 2	0044794339	343,868.80	669.79	0.194781
Group 2	0044794431	287,841.28	147.32	0.051181
Group 2	0044795027	223,046.99	418.21	0.187499
Group 2	0044795045	190,642.10	158.87	0.083334
Group 2	0044795082	443,138.18	692.40	0.156249
Group 2	0044795288	433,951.82	406.83	0.093750
Group 2	0044795432	257,316.47	321.65	0.125002
Group 2	0044795509	409,985.71	555.19	0.135417
Group 2	0044795768	205,422.43	256.78	0.125001

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	353,888.81	405.50	0.114584
Group 2	0044796618	242,349.58	151.47	0.062501
Group 2	0044796878	144,702.03	165.80	0.114580
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	371,538.89	464.42	0.124999
Group 2	0044797958	399,530.33	263.02	0.065832
Group 2	0044798616	353,637.29	405.21	0.114584
Group 2	0044798781	247,612.19	25.79	0.010415
Group 2	0044798857	141,768.68	270.65	0.190910
Group 2	0044798892	264,284.99	47.11	0.017825
Group 2	0044799003	177,216.67	130.24	0.073492
Group 2	0044799092	378,010.57	472.51	0.124999
Group 2	0044799362	421,588.91	157.47	0.037352
Group 2	0044799725	237,044.40	51.41	0.021688
Group 2	0044799812	353,969.46	442.46	0.124999
Group 2	0044799964	220,293.59	70.50	0.032003
Group 2	0044800532	261,004.02	326.26	0.125002
Group 2	0044800840	421,165.32	219.36	0.052084
Group 2	0044801121	376,627.82	196.16	0.052083
Group 2	0044801175	183,254.23	190.89	0.104167
Group 2	0044801377	259,310.90	297.13	0.114584
Group 2	0044801461	122,922.63	44.59	0.036275
Group 2	0044801511	327,269.18	208.18	0.063611
Group 2	0044801593	260,736.20	298.76	0.114583
Group 2	0044802184	426,848.35	578.02	0.135416
Group 2	0044802342	218,487.15	204.83	0.093749
Group 2	0044802638	290,047.95	241.71	0.083334
Group 2	0044802731	236,408.96	221.63	0.093749
Group 2	0044802909	345,475.83	323.88	0.093749
Group 2	0044803047	317,105.09	99.92	0.031510
Group 2	0044803082	278,653.37	232.21	0.083333
Group 2	0044803218	698,680.38	1,091.69	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803223	590,509.39	922.67	0.156250
Group 2	0044803260	320,729.59	501.14	0.156250
Group 2	0044803492	340,338.14	389.97	0.114583
Group 2	0044803568	178,440.47	56.66	0.031753
Group 2	0044803642	433,566.16	632.28	0.145832
Group 2	0044804224	226,384.07	235.82	0.104168
Group 2	0044804262	312,025.92	292.52	0.093749
Group 2	0044804420	101,964.89	9.39	0.009209
Group 2	0044805162	335,177.58	139.66	0.041667
Group 2	0044805165	329,571.97	377.63	0.114582

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Realized Loss Summary

Realized Dispositions in Current Period

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

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
10	2,319,432.23	34,098.32	554,034.57	23.887

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044758204	218,222.88	6,304.17	56,909.08	26.078
0044769988	258,709.79	3,000.00	21,438.34	8.287
0044770440	342,151.11	460.58	136,907.23	40.014
0044772608	326,590.24	467.40	203,013.53	62.162
0044783443	141,907.44	19,367.36	(2,582.29)	(1.820)
0044797808	214,719.53	(603.94)	13,974.62	6.508
0044818514	141,504.14	95.00	13,001.63	9.188
0044859719	142,264.34	2,167.40	24,025.11	16.888
0044884041	193,444.60	475.00	3,856.82	1.994
0044896323	339,918.16	2,365.35	83,490.50	24.562

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
182	32,319,936.25	3,485,539.57	10.784

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749446	327,117.67	100,753.47	30.800
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	33,919.10	23.039
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044759320	261,251.60	59,965.34	22.953
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	122,211.22	38.542
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	30,488.39	12.290
0044761553	205,861.31	39,375.01	19.127
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	47,936.22	13.867
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	28,364.67	30.604
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	21,438.34	8.287
0044770011	109,263.76	2,495.11	2.284

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770134	147,091.37	27,241.40	18.520
0044770270	589,571.98	120,702.19	20.473
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(7,663.65)	(8.285)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	203,013.53	62.162
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	(2,582.29)	(1.820)
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,393.92	16.942
0044785735	408,642.14	56,716.04	13.879

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	67,398.62	21.521
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795134	223,231.95	39,502.11	17.696
0044795975	84,919.92	1,622.16	1.910
0044797688	71,005.83	5,443.71	7.667
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,807.32	13.405
0044798155	211,200.15	(1,627.38)	(0.771)
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044801855	42,036.08	12,135.45	28.869
0044804043	63,817.02	(33,677.31)	(52.772)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	24,608.17	12.963
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	55,681.17	26.319
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	18,818.95	22.134
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	31,672.82	43.737
0044823539	187,852.73	42,484.95	22.616
0044824830	464,767.84	127,425.94	27.417
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	375.87	0.722
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044840858	306,160.23	121,830.64	39.793
0044842073	145,232.38	(201.11)	(0.138)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	6,148.03	9.850
0044846963	605,526.64	34,806.51	5.748
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	145,530.17	35.569
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044875065	319,977.86	44,625.95	13.947
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
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

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Cumulative Realized Loss Detail

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	4	817,131.24	5,102.75	0.000 %	0	0.00	0.00	0.000 %	4	817,131.24	5,102.75	0.000 %
Group 2	6	1,502,300.99	28,995.57	0.001 %	0	0.00	0.00	0.000 %	6	1,502,300.99	28,995.57	0.001 %
Total	10	2,319,432.23	34,098.32	0.001 %	0	0.00	0.00	0.000 %	10	2,319,432.23	34,098.32	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044818514	150,000.00	4.000 %	AZ	64.00	360	141,504.14	03/31/2023	95.00	13,001.63
Group 1	0044859719	149,000.00	4.625 %	WA	75.00	360	142,264.34	03/31/2023	2,167.40	24,025.11
Group 1	0044884041	208,000.00	4.250 %	CO	80.00	360	193,444.60	03/31/2023	475.00	3,856.82
Group 1	0044896323	356,000.00	3.875 %	CA	70.00	360	339,918.16	03/31/2023	2,365.35	83,490.50
Group 2	0044758204	230,000.00	5.000 %	FL	95.00	360	218,222.88	03/31/2023	6,304.17	56,909.08
Group 2	0044769988	267,000.00	4.500 %	IL	97.00	360	258,709.79	06/30/2020	3,000.00	21,438.34
Group 2	0044770440	359,000.00	4.625 %	PA	97.00	360	342,151.11	03/31/2023	460.58	136,907.23
Group 2	0044772608	342,000.00	4.250 %	PA	95.00	360	326,590.24	03/31/2023	467.40	203,013.53
Group 2	0044783443	154,000.00	4.125 %	MA	81.00	360	141,907.44	03/31/2023	19,367.36	(2,582.29)
Group 2	0044797808	229,000.00	5.000 %	TX	90.00	360	214,719.53	09/30/2020	(603.94)	13,974.62

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

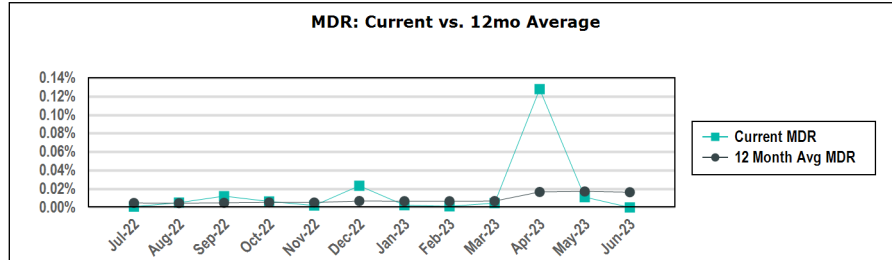
Distribution Date: 26-Jun-2023
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Realized Loss Report - Collateral

Summary

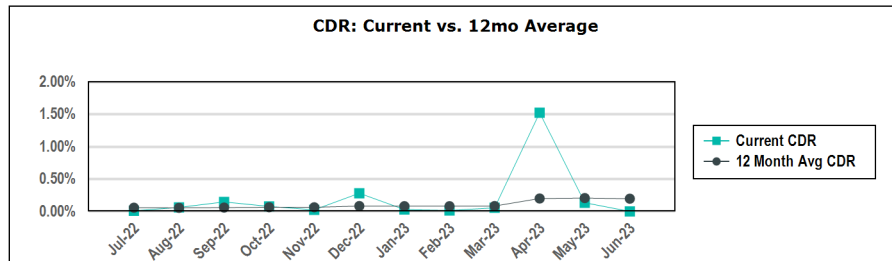
MDR

Current Month 0.000 %
 3 Month Average 0.046 %
 12 Month Average 0.016 %



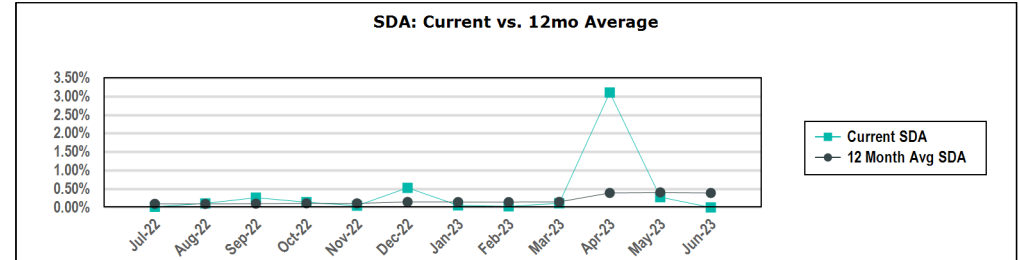
CDR

Current Month 0.000 %
 3 Month Average 0.554 %
 12 Month Average 0.197 %



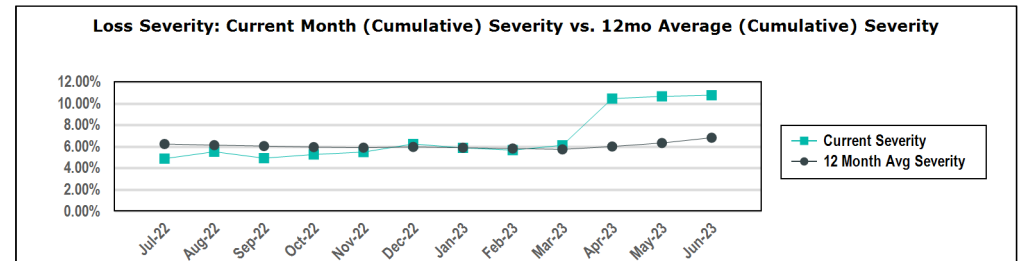
SDA

Current Month 0.000 %
 3 Month Average 1.129 %
 12 Month Average 0.391 %



Loss Severity

Current Month (Cumulative) 10.784 %
 3 Month Average (Cumulative) 10.645 %
 12 Month Average (Cumulative) 6.841 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

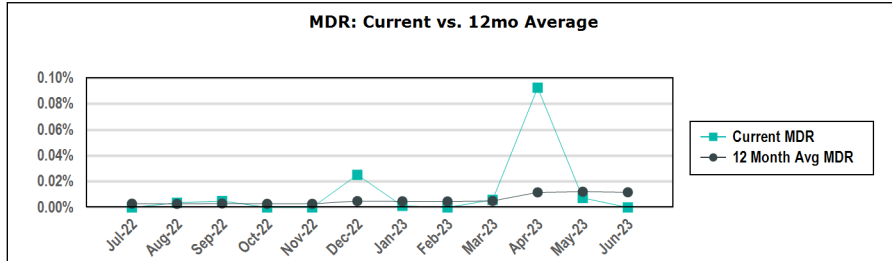
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Realized Loss Report - Collateral

Group 1

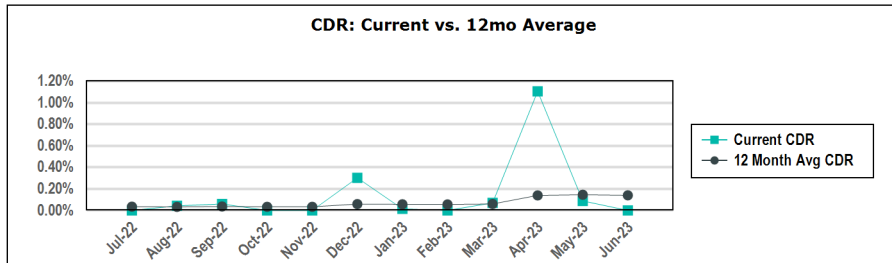
MDR

Current Month 0.000 %
 3 Month Average 0.033 %
 12 Month Average 0.012 %



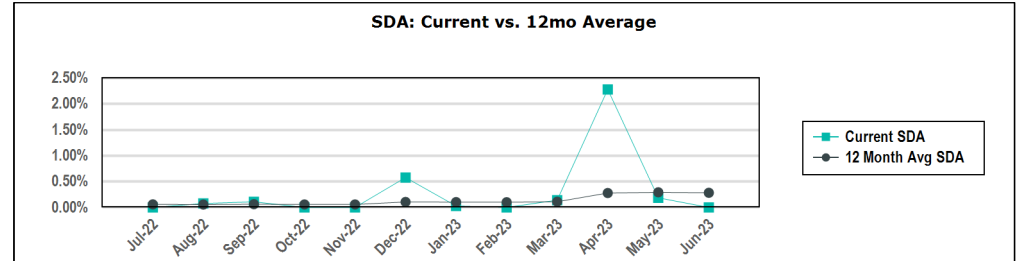
CDR

Current Month 0.000 %
 3 Month Average 0.398 %
 12 Month Average 0.140 %



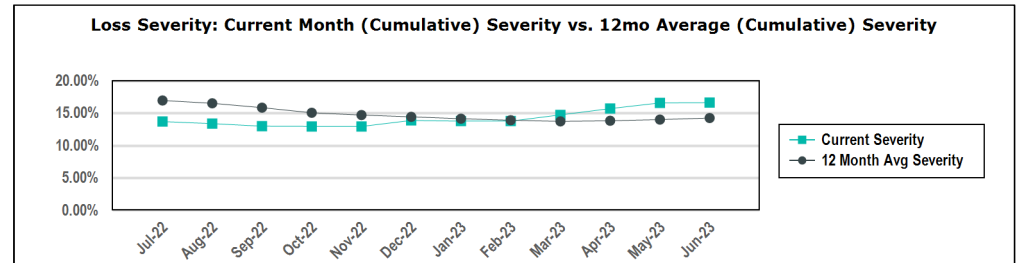
SDA

Current Month 0.000 %
 3 Month Average 0.822 %
 12 Month Average 0.283 %



Loss Severity

Current Month (Cumulative) 16.677 %
 3 Month Average (Cumulative) 16.353 %
 12 Month Average (Cumulative) 14.298 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

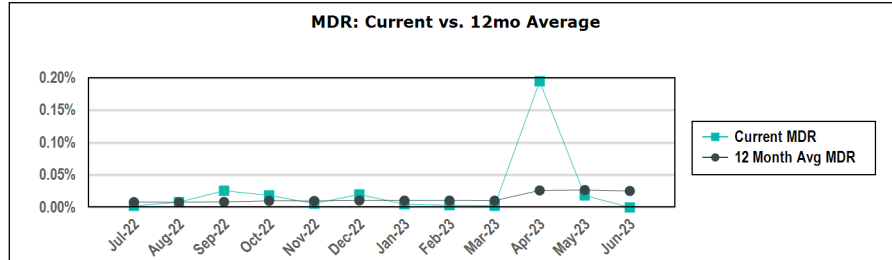
Distribution Date: 26-Jun-2023
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Realized Loss Report - Collateral

Group 2

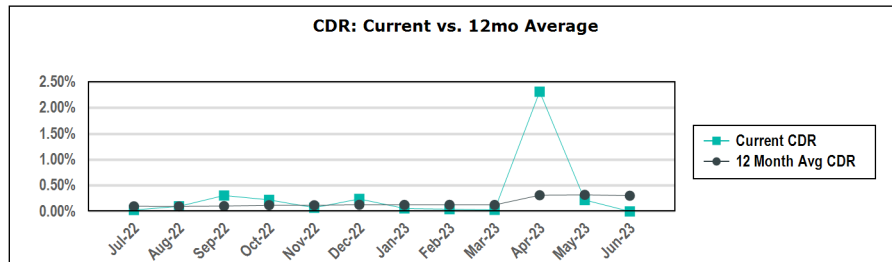
MDR

Current Month 0.000 %
 3 Month Average 0.071 %
 12 Month Average 0.025 %



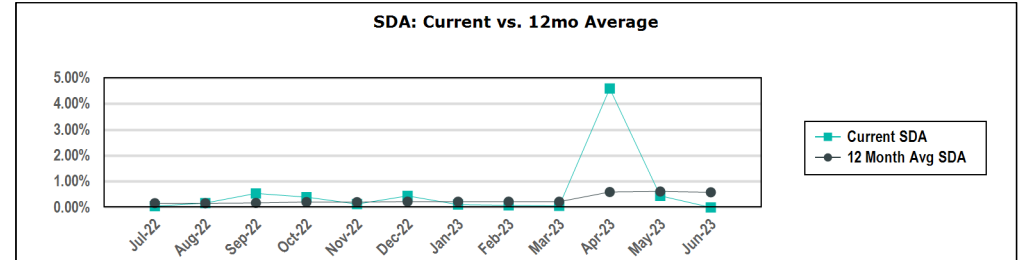
CDR

Current Month 0.000 %
 3 Month Average 0.846 %
 12 Month Average 0.303 %



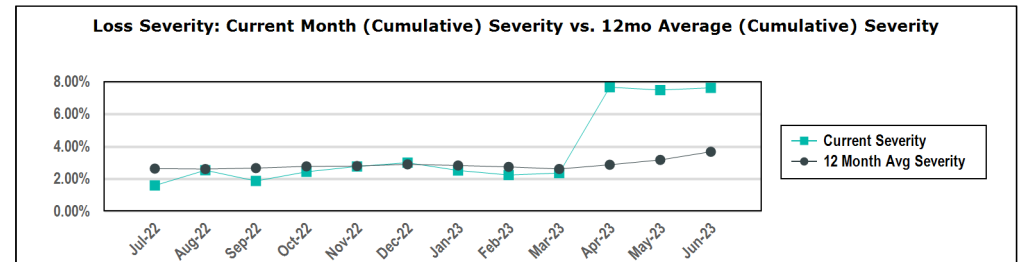
SDA

Current Month 0.000 %
 3 Month Average 1.682 %
 12 Month Average 0.586 %



Loss Severity

Current Month (Cumulative) 7.649 %
 3 Month Average (Cumulative) 7.616 %
 12 Month Average (Cumulative) 3.691 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

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Prepayment Rates

Summary

SMM

Current Month	0.550 %
3 Month Average	0.663 %
12 Month Average	0.903 %

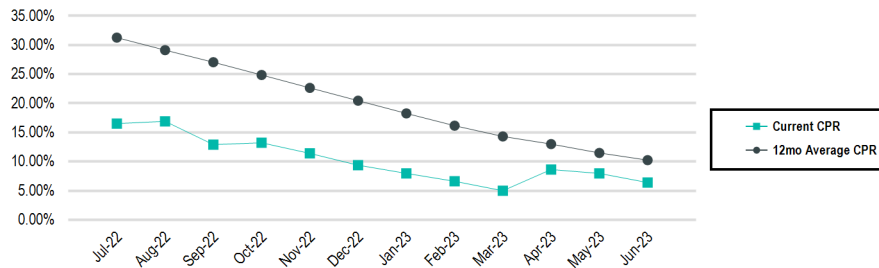
CPR

Current Month	6.403 %
3 Month Average	7.668 %
12 Month Average	10.245 %

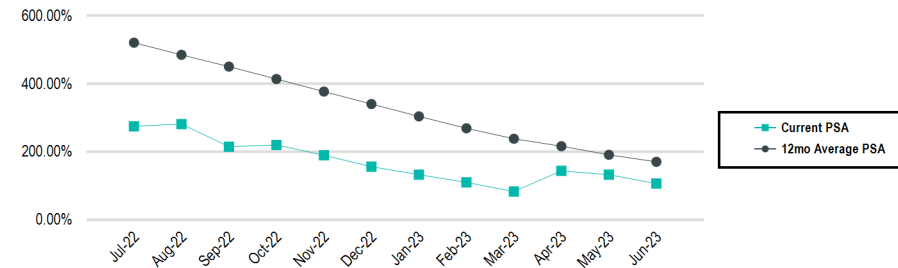
PSA

Current Month	106.722 %
3 Month Average	127.804 %
12 Month Average	170.745 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.480 %
3 Month Average	0.596 %
12 Month Average	0.838 %

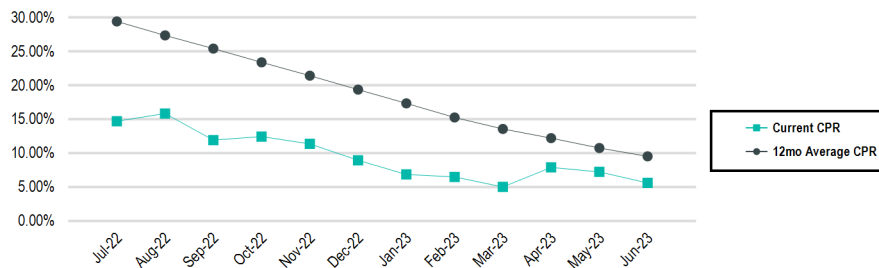
CPR

Current Month	5.615 %
3 Month Average	6.923 %
12 Month Average	9.542 %

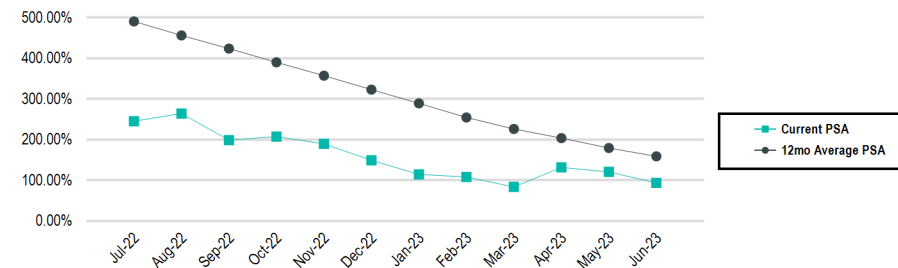
PSA

Current Month	93.585 %
3 Month Average	115.379 %
12 Month Average	159.036 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	0.681 %
3 Month Average	0.789 %
12 Month Average	1.026 %

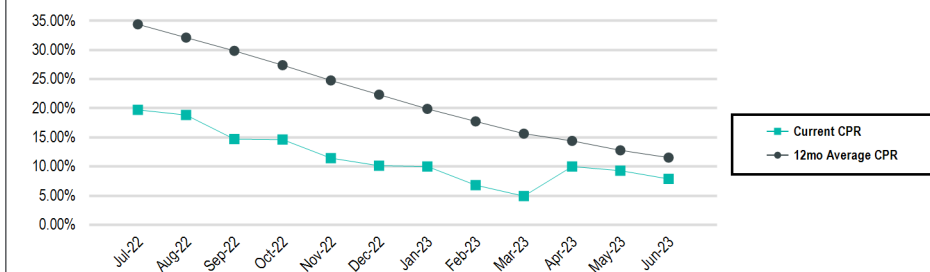
CPR

Current Month	7.877 %
3 Month Average	9.060 %
12 Month Average	11.540 %

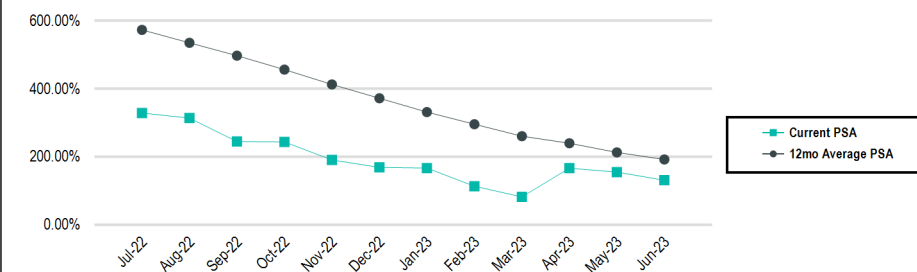
PSA

Current Month	131.283 %
3 Month Average	151.006 %
12 Month Average	192.326 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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