

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:37 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		10/31/2022	0.00000 %	3,978,958,795.46	0.00	48,008,893.89	0.00	3,930,949,901.57	48,008,893.89	0.00
1M-1	30711XUS1	11/23/2022	4.23557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	11/23/2022	5.98557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	11/23/2022	5.98557 %	26,320,129.48	135,660.29	1,826,224.42	0.00	24,493,905.06	1,961,884.71	0.00
1M-BH		10/31/2022	0.00000 %	46,907,533.99	0.00	3,254,683.23	0.00	43,652,850.76	3,254,683.23	0.00
1M-2C	30711XUV4	11/23/2022	5.98557 %	51,159,561.03	263,688.70	0.00	0.00	51,159,561.03	263,688.70	0.00
1M-CH		10/31/2022	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	11/23/2022	5.98557 %	77,479,690.51	399,348.98	1,826,224.42	0.00	75,653,466.09	2,225,573.40	0.00
1M-2H		10/31/2022	0.00000 %	138,083,372.96	0.00	3,254,683.23	0.00	134,828,689.73	3,254,683.23	0.00
1B-1	30711XUW2	11/23/2022	7.58557 %	97,984,000.00	640,033.31	0.00	0.00	97,984,000.00	640,033.31	0.00
1B-1H		10/31/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		10/31/2022	0.00000 %	102,399,028.94	0.00	0.00	0.00	102,399,028.94	0.00	742,565.06
1A-I1	30711XUY8	11/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	11/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	11/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	11/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	11/23/2022	1.80000 %	0.00	40,796.20	0.00	0.00	0.00	40,796.20	0.00
1B-I2	30711XVJ0	11/23/2022	1.40000 %	0.00	31,730.38	0.00	0.00	0.00	31,730.38	0.00
1B-I3	30711XVL5	11/23/2022	1.00000 %	0.00	22,664.56	0.00	0.00	0.00	22,664.56	0.00
1B-I4	30711XVN1	11/23/2022	0.60000 %	0.00	13,598.73	0.00	0.00	0.00	13,598.73	0.00
1C-I1	30711XVQ4	11/23/2022	1.80000 %	0.00	79,297.32	0.00	0.00	0.00	79,297.32	0.00
1C-I2	30711XVS0	11/23/2022	1.40000 %	0.00	61,675.69	0.00	0.00	0.00	61,675.69	0.00
1C-I3	30711XVU5	11/23/2022	1.00000 %	0.00	44,054.07	0.00	0.00	0.00	44,054.07	0.00
1C-I4	30711XVW1	11/23/2022	0.60000 %	0.00	26,432.44	0.00	0.00	0.00	26,432.44	0.00
1E-A1	30711XUZ5	11/23/2022	4.18557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	11/23/2022	4.58557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	11/23/2022	4.98557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	11/23/2022	5.38557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	11/23/2022	4.18557 %	26,320,129.48	94,864.09	1,826,224.42	0.00	24,493,905.06	1,921,088.51	0.00

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Series 2017-C07



Distribution Date: 25-Nov-2022
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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	11/23/2022	4.58557 %	26,320,129.48	103,929.91	1,826,224.42	0.00	24,493,905.06	1,930,154.33	0.00
1E-B3	30711XVM3	11/23/2022	4.98557 %	26,320,129.48	112,995.73	1,826,224.42	0.00	24,493,905.06	1,939,220.15	0.00
1E-B4	30711XVP6	11/23/2022	5.38557 %	26,320,129.48	122,061.55	1,826,224.42	0.00	24,493,905.06	1,948,285.97	0.00
1E-C1	30711XVR2	11/23/2022	4.18557 %	51,159,561.03	184,391.38	0.00	0.00	51,159,561.03	184,391.38	0.00
1E-C2	30711XVT8	11/23/2022	4.58557 %	51,159,561.03	202,013.01	0.00	0.00	51,159,561.03	202,013.01	0.00
1E-C3	30711XVV3	11/23/2022	4.98557 %	51,159,561.03	219,634.63	0.00	0.00	51,159,561.03	219,634.63	0.00
1E-C4	30711XVX9	11/23/2022	5.38557 %	51,159,561.03	237,256.26	0.00	0.00	51,159,561.03	237,256.26	0.00
1E-D1	30711XVY7	11/23/2022	4.18557 %	26,320,129.48	94,864.09	1,826,224.42	0.00	24,493,905.06	1,921,088.51	0.00
1E-D2	30711XVZ4	11/23/2022	4.58557 %	26,320,129.48	103,929.91	1,826,224.42	0.00	24,493,905.06	1,930,154.33	0.00
1E-D3	30711XWA8	11/23/2022	4.98557 %	26,320,129.48	112,995.73	1,826,224.42	0.00	24,493,905.06	1,939,220.15	0.00
1E-D4	30711XWB6	11/23/2022	5.38557 %	26,320,129.48	122,061.55	1,826,224.42	0.00	24,493,905.06	1,948,285.97	0.00
1E-D5	30711XWC4	11/23/2022	5.98557 %	26,320,129.48	135,660.29	1,826,224.42	0.00	24,493,905.06	1,961,884.71	0.00
1E-F1	30711XWD2	11/23/2022	4.18557 %	77,479,690.51	279,255.46	1,826,224.42	0.00	75,653,466.09	2,105,479.88	0.00
1E-F2	30711XWE0	11/23/2022	4.58557 %	77,479,690.51	305,942.91	1,826,224.42	0.00	75,653,466.09	2,132,167.33	0.00
1E-F3	30711XWF7	11/23/2022	4.98557 %	77,479,690.51	332,630.36	1,826,224.42	0.00	75,653,466.09	2,158,854.78	0.00
1E-F4	30711XWG5	11/23/2022	5.38557 %	77,479,690.51	359,317.81	1,826,224.42	0.00	75,653,466.09	2,185,542.23	0.00
1E-F5	30711XWH3	11/23/2022	5.98557 %	77,479,690.51	399,348.98	1,826,224.42	0.00	75,653,466.09	2,225,573.40	0.00
1X-1	30711XWJ9	11/23/2022	1.80000 %	0.00	40,796.20	0.00	0.00	0.00	40,796.20	0.00
1X-2	30711XWK6	11/23/2022	1.40000 %	0.00	31,730.38	0.00	0.00	0.00	31,730.38	0.00
1X-3	30711XWL4	11/23/2022	1.00000 %	0.00	22,664.56	0.00	0.00	0.00	22,664.56	0.00
1X-4	30711XWM2	11/23/2022	0.60000 %	0.00	13,598.73	0.00	0.00	0.00	13,598.73	0.00
1Y-1	30711XWN0	11/23/2022	1.80000 %	0.00	120,093.52	0.00	0.00	0.00	120,093.52	0.00
1Y-2	30711XWP5	11/23/2022	1.40000 %	0.00	93,406.07	0.00	0.00	0.00	93,406.07	0.00
1Y-3	30711XWQ3	11/23/2022	1.00000 %	0.00	66,718.62	0.00	0.00	0.00	66,718.62	0.00
1Y-4	30711XWR1	11/23/2022	0.60000 %	0.00	40,031.17	0.00	0.00	0.00	40,031.17	0.00
2A-H		10/31/2022	0.00000 %	2,051,239,679.31	0.00	24,524,801.16	0.00	2,026,714,878.14	24,524,801.16	0.00
2M-1	30711XWS9	11/23/2022	4.23557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	11/23/2022	6.08557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		10/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	11/23/2022	6.08557 %	49,737,235.75	260,640.62	3,304,809.79	0.00	46,432,425.96	3,565,450.41	0.00

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2M-BH		10/31/2022	0.00000 %	2,618,257.19	0.00	173,971.11	0.00	2,444,286.08	173,971.11	0.00
2M-2C	30711XWV2	11/23/2022	6.08557 %	101,332,000.00	531,015.34	0.00	0.00	101,332,000.00	531,015.34	0.00
2M-CH		10/31/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	11/23/2022	6.08557 %	151,069,235.75	791,655.96	3,304,809.79	0.00	147,764,425.96	4,096,465.75	0.00
2M-2H		10/31/2022	0.00000 %	7,952,555.19	0.00	173,971.11	0.00	7,778,584.08	173,971.11	0.00
2B-1	30711XWW0	11/23/2022	8.03557 %	63,333,000.00	438,233.87	0.00	0.00	63,333,000.00	438,233.87	0.00
2B-1H		10/31/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		10/31/2022	0.00000 %	66,285,061.93	0.00	0.00	55,456.22	66,229,605.71	0.00	436,831.29
2A-I1	30711XWY6	11/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	11/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	11/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	11/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	11/23/2022	1.80000 %	0.00	77,092.72	0.00	0.00	0.00	77,092.72	0.00
2B-I2	30711XXH2	11/23/2022	1.40000 %	0.00	59,961.00	0.00	0.00	0.00	59,961.00	0.00
2B-I3	30711XXK5	11/23/2022	1.00000 %	0.00	42,829.29	0.00	0.00	0.00	42,829.29	0.00
2B-I4	30711XXM1	11/23/2022	0.60000 %	0.00	25,697.57	0.00	0.00	0.00	25,697.57	0.00
2C-I1	30711XXP4	11/23/2022	1.80000 %	0.00	157,064.60	0.00	0.00	0.00	157,064.60	0.00
2C-I2	30711XXR0	11/23/2022	1.40000 %	0.00	122,161.36	0.00	0.00	0.00	122,161.36	0.00
2C-I3	30711XXT6	11/23/2022	1.00000 %	0.00	87,258.11	0.00	0.00	0.00	87,258.11	0.00
2C-I4	30711XXV1	11/23/2022	0.60000 %	0.00	52,354.87	0.00	0.00	0.00	52,354.87	0.00
2E-A1	30711XWZ3	11/23/2022	4.28557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	11/23/2022	4.68557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	11/23/2022	5.08557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	11/23/2022	5.48557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	11/23/2022	4.28557 %	49,737,235.75	183,547.90	3,304,809.79	0.00	46,432,425.96	3,488,357.69	0.00
2E-B2	30711XXJ8	11/23/2022	4.68557 %	49,737,235.75	200,679.62	3,304,809.79	0.00	46,432,425.96	3,505,489.41	0.00
2E-B3	30711XXL3	11/23/2022	5.08557 %	49,737,235.75	217,811.33	3,304,809.79	0.00	46,432,425.96	3,522,621.12	0.00
2E-B4	30711XXN9	11/23/2022	5.48557 %	49,737,235.75	234,943.05	3,304,809.79	0.00	46,432,425.96	3,539,752.84	0.00
2E-C1	30711XXQ2	11/23/2022	4.28557 %	101,332,000.00	373,950.74	0.00	0.00	101,332,000.00	373,950.74	0.00
2E-C2	30711XXS8	11/23/2022	4.68557 %	101,332,000.00	408,853.99	0.00	0.00	101,332,000.00	408,853.99	0.00
2E-C3	30711XXU3	11/23/2022	5.08557 %	101,332,000.00	443,757.23	0.00	0.00	101,332,000.00	443,757.23	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	11/23/2022	5.48557 %	101,332,000.00	478,660.48	0.00	0.00	101,332,000.00	478,660.48	0.00
2E-D1	30711XXX7	11/23/2022	4.28557 %	49,737,235.75	183,547.90	3,304,809.79	0.00	46,432,425.96	3,488,357.69	0.00
2E-D2	30711XXY5	11/23/2022	4.68557 %	49,737,235.75	200,679.62	3,304,809.79	0.00	46,432,425.96	3,505,489.41	0.00
2E-D3	30711XXZ2	11/23/2022	5.08557 %	49,737,235.75	217,811.33	3,304,809.79	0.00	46,432,425.96	3,522,621.12	0.00
2E-D4	30711XYA6	11/23/2022	5.48557 %	49,737,235.75	234,943.05	3,304,809.79	0.00	46,432,425.96	3,539,752.84	0.00
2E-D5	30711XYB4	11/23/2022	6.08557 %	49,737,235.75	260,640.62	3,304,809.79	0.00	46,432,425.96	3,565,450.41	0.00
2E-F1	30711XYC2	11/23/2022	4.28557 %	151,069,235.75	557,498.65	3,304,809.79	0.00	147,764,425.96	3,862,308.44	0.00
2E-F2	30711XYD0	11/23/2022	4.68557 %	151,069,235.75	609,533.61	3,304,809.79	0.00	147,764,425.96	3,914,343.40	0.00
2E-F3	30711XYE8	11/23/2022	5.08557 %	151,069,235.75	661,568.57	3,304,809.79	0.00	147,764,425.96	3,966,378.36	0.00
2E-F4	30711XYF5	11/23/2022	5.48557 %	151,069,235.75	713,603.52	3,304,809.79	0.00	147,764,425.96	4,018,413.31	0.00
2E-F5	30711XYG3	11/23/2022	6.08557 %	151,069,235.75	791,655.96	3,304,809.79	0.00	147,764,425.96	4,096,465.75	0.00
2X-1	30711XYH1	11/23/2022	1.80000 %	0.00	77,092.72	0.00	0.00	0.00	77,092.72	0.00
2X-2	30711XYJ7	11/23/2022	1.40000 %	0.00	59,961.00	0.00	0.00	0.00	59,961.00	0.00
2X-3	30711XYK4	11/23/2022	1.00000 %	0.00	42,829.29	0.00	0.00	0.00	42,829.29	0.00
2X-4	30711XYL2	11/23/2022	0.60000 %	0.00	25,697.57	0.00	0.00	0.00	25,697.57	0.00
2Y-1	30711XYM0	11/23/2022	1.80000 %	0.00	234,157.32	0.00	0.00	0.00	234,157.32	0.00
2Y-2	30711XYN8	11/23/2022	1.40000 %	0.00	182,122.36	0.00	0.00	0.00	182,122.36	0.00
2Y-3	30711XYP3	11/23/2022	1.00000 %	0.00	130,087.40	0.00	0.00	0.00	130,087.40	0.00
2Y-4	30711XYQ1	11/23/2022	0.60000 %	0.00	78,052.44	0.00	0.00	0.00	78,052.44	0.00
Totals				9,555,087,466.95	16,160,826.15	161,487,551.09	55,456.22	9,393,544,459.63	177,648,377.24	1,179,396.35

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	3,978,958,795.46	8,228,644.01	39,780,249.88	0.00	0.00	48,008,893.89	3,930,949,901.57	0.19850088	48,008,893.89
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	89,854,570.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,417,997.48	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.48581670	1,826,224.42
1M-BH	89,854,570.52	46,907,533.99	557,847.26	2,696,835.98	0.00	0.00	3,254,683.23	43,652,850.76	0.48581670	3,254,683.23
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	77,479,690.51	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	75,653,466.09	0.49773472	1,826,224.42
1M-2H	270,884,980.00	138,083,372.96	557,847.26	2,696,835.98	0.00	0.00	3,254,683.23	134,828,689.73	0.49773409	3,254,683.23
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,399,028.94	0.00	0.00	0.00	0.00	0.00	102,399,028.94	0.99280053	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	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.48581670	1,826,224.42
1E-B2	50,417,997.48	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.48581670	1,826,224.42
1E-B3	50,417,997.48	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.48581670	1,826,224.42

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:38 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.48581670	1,826,224.42
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	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.24290835	1,826,224.42
1E-D2	100,835,994.97	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.24290835	1,826,224.42
1E-D3	100,835,994.97	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.24290835	1,826,224.42
1E-D4	100,835,994.97	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.24290835	1,826,224.42
1E-D5	100,835,994.97	26,320,129.48	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	24,493,905.06	0.24290835	1,826,224.42
1E-F1	101,577,558.52	77,479,690.51	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	75,653,466.09	0.74478524	1,826,224.42
1E-F2	101,577,558.52	77,479,690.51	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	75,653,466.09	0.74478524	1,826,224.42
1E-F3	101,577,558.52	77,479,690.51	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	75,653,466.09	0.74478524	1,826,224.42
1E-F4	101,577,558.52	77,479,690.51	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	75,653,466.09	0.74478524	1,826,224.42
1E-F5	101,577,558.52	77,479,690.51	313,011.81	1,513,212.61	0.00	0.00	1,826,224.42	75,653,466.09	0.74478524	1,826,224.42
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	2,051,239,679.31	3,913,720.95	20,611,080.22	0.00	0.00	24,524,801.16	2,026,714,878.14	0.15875106	24,524,801.16
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.45822076	3,304,809.79
2M-BH	5,334,298.00	2,618,257.19	27,859.07	146,112.04	0.00	0.00	173,971.11	2,444,286.08	0.45822076	173,971.11
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	151,069,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	147,764,425.96	0.48607359	3,304,809.79

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:38 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	7,952,555.19	27,859.07	146,112.04	0.00	0.00	173,971.11	7,778,584.08	0.48607359	173,971.11
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,285,061.93	0.00	0.00	0.00	55,456.22	55,456.22	66,229,605.71	0.99344751	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.45822076	3,304,809.79
2E-B2	101,332,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.45822076	3,304,809.79
2E-B3	101,332,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.45822076	3,304,809.79
2E-B4	101,332,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.45822076	3,304,809.79
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.22911038	3,304,809.79
2E-D2	202,664,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.22911038	3,304,809.79
2E-D3	202,664,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.22911038	3,304,809.79
2E-D4	202,664,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.22911038	3,304,809.79
2E-D5	202,664,000.00	49,737,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	46,432,425.96	0.22911038	3,304,809.79

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Series 2017-C07



Distribution Date: 25-Nov-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	151,069,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	147,764,425.96	0.72911038	3,304,809.79
2E-F2	202,664,000.00	151,069,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	147,764,425.96	0.72911038	3,304,809.79
2E-F3	202,664,000.00	151,069,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	147,764,425.96	0.72911038	3,304,809.79
2E-F4	202,664,000.00	151,069,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	147,764,425.96	0.72911038	3,304,809.79
2E-F5	202,664,000.00	151,069,235.75	529,219.65	2,775,590.14	0.00	0.00	3,304,809.79	147,764,425.96	0.72911038	3,304,809.79
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	39,567,159,564.41	9,555,087,466.95	26,789,480.98	134,698,070.14	0.00	55,456.22	161,543,007.31	9,393,544,459.63	0.23740760	161,487,551.09

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.

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:38 PM

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	200.92518342	0.41552122	2.00878029	0.00000000	0.00000000	2.42430151	198.50088191	0.19850088	2.42430151
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	522.03837509	6.20833483	30.01334217	0.00000000	0.00000000	36.22167701	485.81669809	0.48581670	36.22167701
1M-BH	89,854,570.52	522.03837510	6.20833483	30.01334228	0.00000000	0.00000000	36.22167700	485.81669811	0.48581670	36.22167700
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	509.74970946	2.05934843	9.95563719	0.00000000	0.00000000	12.01498562	497.73472384	0.49773472	12.01498562
1M-2H	270,884,980.00	509.74909336	2.05935102	9.95564974	0.00000000	0.00000000	12.01500072	497.73409264	0.49773409	12.01500072
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	992.80052759	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.80052759	0.99280053	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	522.03837509	6.20833483	30.01334217	0.00000000	0.00000000	36.22167701	485.81669809	0.48581670	36.22167701
1E-B2	50,417,997.48	522.03837509	6.20833483	30.01334217	0.00000000	0.00000000	36.22167701	485.81669809	0.48581670	36.22167701
1E-B3	50,417,997.48	522.03837509	6.20833483	30.01334217	0.00000000	0.00000000	36.22167701	485.81669809	0.48581670	36.22167701

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Series 2017-C07



Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:39 PM

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	522.03837509	6.20833483	30.01334217	0.00000000	0.00000000	36.22167701	485.81669809	0.48581670	36.22167701
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	261.01918752	3.10416742	15.00667108	0.00000000	0.00000000	18.11083850	242.90834902	0.24290835	18.11083850
1E-D2	100,835,994.97	261.01918752	3.10416742	15.00667108	0.00000000	0.00000000	18.11083850	242.90834902	0.24290835	18.11083850
1E-D3	100,835,994.97	261.01918752	3.10416742	15.00667108	0.00000000	0.00000000	18.11083850	242.90834902	0.24290835	18.11083850
1E-D4	100,835,994.97	261.01918752	3.10416742	15.00667108	0.00000000	0.00000000	18.11083850	242.90834902	0.24290835	18.11083850
1E-D5	100,835,994.97	261.01918752	3.10416742	15.00667108	0.00000000	0.00000000	18.11083850	242.90834902	0.24290835	18.11083850
1E-F1	101,577,558.52	762.76385886	3.08150555	14.89711539	0.00000000	0.00000000	17.97862093	744.78523792	0.74478524	17.97862093
1E-F2	101,577,558.52	762.76385886	3.08150555	14.89711539	0.00000000	0.00000000	17.97862093	744.78523792	0.74478524	17.97862093
1E-F3	101,577,558.52	762.76385886	3.08150555	14.89711539	0.00000000	0.00000000	17.97862093	744.78523792	0.74478524	17.97862093
1E-F4	101,577,558.52	762.76385886	3.08150555	14.89711539	0.00000000	0.00000000	17.97862093	744.78523792	0.74478524	17.97862093
1E-F5	101,577,558.52	762.76385886	3.08150555	14.89711539	0.00000000	0.00000000	17.97862093	744.78523792	0.74478524	17.97862093
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	160.67206993	0.30655883	1.61445050	0.00000000	0.00000000	1.92100933	158.75106060	0.15875106	1.92100933
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	490.83444272	5.22263105	27.39105258	0.00000000	0.00000000	32.61368363	458.22075909	0.45822076	32.61368363
2M-BH	5,334,298.00	490.83444345	5.22263098	27.39105314	0.00000000	0.00000000	32.61368412	458.22075932	0.45822076	32.61368412
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	496.94481424	1.74087702	9.13035086	0.00000000	0.00000000	10.87122788	486.07358636	0.48607359	10.87122788

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Series 2017-C07



Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:39 PM

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	16,002,894.00	496.94481448	1.74087699	9.13035105	0.00000000	0.00000000	10.87122804	486.07358644	0.48607359	10.87122804
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	994.27935424	0.00000000	0.00000000	0.00000000	0.83184617	0.83184617	993.44750808	0.99344751	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	490.83444272	5.22263105	27.39105258	0.00000000	0.00000000	32.61368363	458.22075909	0.45822076	32.61368363
2E-B2	101,332,000.00	490.83444272	5.22263105	27.39105258	0.00000000	0.00000000	32.61368363	458.22075909	0.45822076	32.61368363
2E-B3	101,332,000.00	490.83444272	5.22263105	27.39105258	0.00000000	0.00000000	32.61368363	458.22075909	0.45822076	32.61368363
2E-B4	101,332,000.00	490.83444272	5.22263105	27.39105258	0.00000000	0.00000000	32.61368363	458.22075909	0.45822076	32.61368363
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	245.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	229.11037954	0.22911038	16.30684182
2E-D2	202,664,000.00	245.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	229.11037954	0.22911038	16.30684182
2E-D3	202,664,000.00	245.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	229.11037954	0.22911038	16.30684182
2E-D4	202,664,000.00	245.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	229.11037954	0.22911038	16.30684182
2E-D5	202,664,000.00	245.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	229.11037954	0.22911038	16.30684182

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:39 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	745.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	729.11037954	0.72911038	16.30684182
2E-F2	202,664,000.00	745.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	729.11037954	0.72911038	16.30684182
2E-F3	202,664,000.00	745.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	729.11037954	0.72911038	16.30684182
2E-F4	202,664,000.00	745.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	729.11037954	0.72911038	16.30684182
2E-F5	202,664,000.00	745.41722136	2.61131553	13.69552629	0.00000000	0.00000000	16.30684182	729.11037954	0.72911038	16.30684182
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 %	3,978,958,795.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,930,949,901.57
1M-1	N/A	N/A	4.23557 %	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	5.98557 %	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	10/25/22 - 11/24/22	31	5.98557 %	26,320,129.48	135,660.29	0.00	0.00	0.00	0.00	135,660.29	0.00	24,493,905.06
1M-BH	N/A	N/A	0.00000 %	46,907,533.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	43,652,850.76
1M-2C	10/25/22 - 11/24/22	31	5.98557 %	51,159,561.03	263,688.70	0.00	0.00	0.00	0.00	263,688.70	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	10/25/22 - 11/24/22	31	5.98557 %	77,479,690.51	399,348.98	0.00	0.00	0.00	0.00	399,348.98	0.00	75,653,466.09
1M-2H	N/A	N/A	0.00000 %	138,083,372.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	134,828,689.73
1B-1	10/25/22 - 11/24/22	31	7.58557 %	97,984,000.00	640,033.31	0.00	0.00	0.00	0.00	640,033.31	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,399,028.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,399,028.94
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	10/25/22 - 11/24/22	31	1.80000 %	26,320,129.48	40,796.20	0.00	0.00	0.00	0.00	40,796.20	0.00	24,493,905.06
1B-I2	10/25/22 - 11/24/22	31	1.40000 %	26,320,129.48	31,730.38	0.00	0.00	0.00	0.00	31,730.38	0.00	24,493,905.06
1B-I3	10/25/22 - 11/24/22	31	1.00000 %	26,320,129.48	22,664.56	0.00	0.00	0.00	0.00	22,664.56	0.00	24,493,905.06
1B-I4	10/25/22 - 11/24/22	31	0.60000 %	26,320,129.48	13,598.73	0.00	0.00	0.00	0.00	13,598.73	0.00	24,493,905.06
1C-I1	10/25/22 - 11/24/22	31	1.80000 %	51,159,561.03	79,297.32	0.00	0.00	0.00	0.00	79,297.32	0.00	51,159,561.03
1C-I2	10/25/22 - 11/24/22	31	1.40000 %	51,159,561.03	61,675.69	0.00	0.00	0.00	0.00	61,675.69	0.00	51,159,561.03
1C-I3	10/25/22 - 11/24/22	31	1.00000 %	51,159,561.03	44,054.07	0.00	0.00	0.00	0.00	44,054.07	0.00	51,159,561.03
1C-I4	10/25/22 - 11/24/22	31	0.60000 %	51,159,561.03	26,432.44	0.00	0.00	0.00	0.00	26,432.44	0.00	51,159,561.03
1E-A1	N/A	N/A	4.18557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	4.58557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	4.98557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	5.38557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	10/25/22 - 11/24/22	31	4.18557 %	26,320,129.48	94,864.09	0.00	0.00	0.00	0.00	94,864.09	0.00	24,493,905.06
1E-B2	10/25/22 - 11/24/22	31	4.58557 %	26,320,129.48	103,929.91	0.00	0.00	0.00	0.00	103,929.91	0.00	24,493,905.06

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:40 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	10/25/22 - 11/24/22	31	4.98557 %	26,320,129.48	112,995.73	0.00	0.00	0.00	0.00	112,995.73	0.00	24,493,905.06
1E-B4	10/25/22 - 11/24/22	31	5.38557 %	26,320,129.48	122,061.55	0.00	0.00	0.00	0.00	122,061.55	0.00	24,493,905.06
1E-C1	10/25/22 - 11/24/22	31	4.18557 %	51,159,561.03	184,391.38	0.00	0.00	0.00	0.00	184,391.38	0.00	51,159,561.03
1E-C2	10/25/22 - 11/24/22	31	4.58557 %	51,159,561.03	202,013.01	0.00	0.00	0.00	0.00	202,013.01	0.00	51,159,561.03
1E-C3	10/25/22 - 11/24/22	31	4.98557 %	51,159,561.03	219,634.63	0.00	0.00	0.00	0.00	219,634.63	0.00	51,159,561.03
1E-C4	10/25/22 - 11/24/22	31	5.38557 %	51,159,561.03	237,256.26	0.00	0.00	0.00	0.00	237,256.26	0.00	51,159,561.03
1E-D1	10/25/22 - 11/24/22	31	4.18557 %	26,320,129.48	94,864.09	0.00	0.00	0.00	0.00	94,864.09	0.00	24,493,905.06
1E-D2	10/25/22 - 11/24/22	31	4.58557 %	26,320,129.48	103,929.91	0.00	0.00	0.00	0.00	103,929.91	0.00	24,493,905.06
1E-D3	10/25/22 - 11/24/22	31	4.98557 %	26,320,129.48	112,995.73	0.00	0.00	0.00	0.00	112,995.73	0.00	24,493,905.06
1E-D4	10/25/22 - 11/24/22	31	5.38557 %	26,320,129.48	122,061.55	0.00	0.00	0.00	0.00	122,061.55	0.00	24,493,905.06
1E-D5	10/25/22 - 11/24/22	31	5.98557 %	26,320,129.48	135,660.29	0.00	0.00	0.00	0.00	135,660.29	0.00	24,493,905.06
1E-F1	10/25/22 - 11/24/22	31	4.18557 %	77,479,690.51	279,255.46	0.00	0.00	0.00	0.00	279,255.46	0.00	75,653,466.09
1E-F2	10/25/22 - 11/24/22	31	4.58557 %	77,479,690.51	305,942.91	0.00	0.00	0.00	0.00	305,942.91	0.00	75,653,466.09
1E-F3	10/25/22 - 11/24/22	31	4.98557 %	77,479,690.51	332,630.36	0.00	0.00	0.00	0.00	332,630.36	0.00	75,653,466.09
1E-F4	10/25/22 - 11/24/22	31	5.38557 %	77,479,690.51	359,317.81	0.00	0.00	0.00	0.00	359,317.81	0.00	75,653,466.09
1E-F5	10/25/22 - 11/24/22	31	5.98557 %	77,479,690.51	399,348.98	0.00	0.00	0.00	0.00	399,348.98	0.00	75,653,466.09
1X-1	10/25/22 - 11/24/22	31	1.80000 %	26,320,129.49	40,796.20	0.00	0.00	0.00	0.00	40,796.20	0.00	24,493,905.06
1X-2	10/25/22 - 11/24/22	31	1.40000 %	26,320,129.49	31,730.38	0.00	0.00	0.00	0.00	31,730.38	0.00	24,493,905.06
1X-3	10/25/22 - 11/24/22	31	1.00000 %	26,320,129.49	22,664.56	0.00	0.00	0.00	0.00	22,664.56	0.00	24,493,905.06
1X-4	10/25/22 - 11/24/22	31	0.60000 %	26,320,129.49	13,598.73	0.00	0.00	0.00	0.00	13,598.73	0.00	24,493,905.06
1Y-1	10/25/22 - 11/24/22	31	1.80000 %	77,479,690.52	120,093.52	0.00	0.00	0.00	0.00	120,093.52	0.00	75,653,466.10
1Y-2	10/25/22 - 11/24/22	31	1.40000 %	77,479,690.52	93,406.07	0.00	0.00	0.00	0.00	93,406.07	0.00	75,653,466.10
1Y-3	10/25/22 - 11/24/22	31	1.00000 %	77,479,690.52	66,718.62	0.00	0.00	0.00	0.00	66,718.62	0.00	75,653,466.10
1Y-4	10/25/22 - 11/24/22	31	0.60000 %	77,479,690.52	40,031.17	0.00	0.00	0.00	0.00	40,031.17	0.00	75,653,466.10
2A-H	N/A	N/A	0.00000 %	2,051,239,679.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,026,714,878.14
2M-1	N/A	N/A	4.23557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.08557 %	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	10/25/22 - 11/24/22	31	6.08557 %	49,737,235.75	260,640.62	0.00	0.00	0.00	0.00	260,640.62	0.00	46,432,425.96
2M-BH	N/A	N/A	0.00000 %	2,618,257.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,444,286.08
2M-2C	10/25/22 - 11/24/22	31	6.08557 %	101,332,000.00	531,015.34	0.00	0.00	0.00	0.00	531,015.34	0.00	101,332,000.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	10/25/22 - 11/24/22	31	6.08557 %	151,069,235.75	791,655.96	0.00	0.00	0.00	0.00	791,655.96	0.00	147,764,425.96
2M-2H	N/A	N/A	0.00000 %	7,952,555.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,778,584.08
2B-1	10/25/22 - 11/24/22	31	8.03557 %	63,333,000.00	438,233.87	0.00	0.00	0.00	0.00	438,233.87	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,285,061.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,229,605.71
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	10/25/22 - 11/24/22	31	1.80000 %	49,737,235.75	77,092.72	0.00	0.00	0.00	0.00	77,092.72	0.00	46,432,425.96
2B-I2	10/25/22 - 11/24/22	31	1.40000 %	49,737,235.75	59,961.00	0.00	0.00	0.00	0.00	59,961.00	0.00	46,432,425.96
2B-I3	10/25/22 - 11/24/22	31	1.00000 %	49,737,235.75	42,829.29	0.00	0.00	0.00	0.00	42,829.29	0.00	46,432,425.96
2B-I4	10/25/22 - 11/24/22	31	0.60000 %	49,737,235.75	25,697.57	0.00	0.00	0.00	0.00	25,697.57	0.00	46,432,425.96
2C-I1	10/25/22 - 11/24/22	31	1.80000 %	101,332,000.00	157,064.60	0.00	0.00	0.00	0.00	157,064.60	0.00	101,332,000.00
2C-I2	10/25/22 - 11/24/22	31	1.40000 %	101,332,000.00	122,161.36	0.00	0.00	0.00	0.00	122,161.36	0.00	101,332,000.00
2C-I3	10/25/22 - 11/24/22	31	1.00000 %	101,332,000.00	87,258.11	0.00	0.00	0.00	0.00	87,258.11	0.00	101,332,000.00
2C-I4	10/25/22 - 11/24/22	31	0.60000 %	101,332,000.00	52,354.87	0.00	0.00	0.00	0.00	52,354.87	0.00	101,332,000.00
2E-A1	N/A	N/A	4.28557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	4.68557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.08557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	5.48557 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	10/25/22 - 11/24/22	31	4.28557 %	49,737,235.75	183,547.90	0.00	0.00	0.00	0.00	183,547.90	0.00	46,432,425.96
2E-B2	10/25/22 - 11/24/22	31	4.68557 %	49,737,235.75	200,679.62	0.00	0.00	0.00	0.00	200,679.62	0.00	46,432,425.96
2E-B3	10/25/22 - 11/24/22	31	5.08557 %	49,737,235.75	217,811.33	0.00	0.00	0.00	0.00	217,811.33	0.00	46,432,425.96
2E-B4	10/25/22 - 11/24/22	31	5.48557 %	49,737,235.75	234,943.05	0.00	0.00	0.00	0.00	234,943.05	0.00	46,432,425.96
2E-C1	10/25/22 - 11/24/22	31	4.28557 %	101,332,000.00	373,950.74	0.00	0.00	0.00	0.00	373,950.74	0.00	101,332,000.00
2E-C2	10/25/22 - 11/24/22	31	4.68557 %	101,332,000.00	408,853.99	0.00	0.00	0.00	0.00	408,853.99	0.00	101,332,000.00
2E-C3	10/25/22 - 11/24/22	31	5.08557 %	101,332,000.00	443,757.23	0.00	0.00	0.00	0.00	443,757.23	0.00	101,332,000.00
2E-C4	10/25/22 - 11/24/22	31	5.48557 %	101,332,000.00	478,660.48	0.00	0.00	0.00	0.00	478,660.48	0.00	101,332,000.00
2E-D1	10/25/22 - 11/24/22	31	4.28557 %	49,737,235.75	183,547.90	0.00	0.00	0.00	0.00	183,547.90	0.00	46,432,425.96
2E-D2	10/25/22 - 11/24/22	31	4.68557 %	49,737,235.75	200,679.62	0.00	0.00	0.00	0.00	200,679.62	0.00	46,432,425.96

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	10/25/22 - 11/24/22	31	5.08557 %	49,737,235.75	217,811.33	0.00	0.00	0.00	0.00	217,811.33	0.00	46,432,425.96
2E-D4	10/25/22 - 11/24/22	31	5.48557 %	49,737,235.75	234,943.05	0.00	0.00	0.00	0.00	234,943.05	0.00	46,432,425.96
2E-D5	10/25/22 - 11/24/22	31	6.08557 %	49,737,235.75	260,640.62	0.00	0.00	0.00	0.00	260,640.62	0.00	46,432,425.96
2E-F1	10/25/22 - 11/24/22	31	4.28557 %	151,069,235.75	557,498.65	0.00	0.00	0.00	0.00	557,498.65	0.00	147,764,425.96
2E-F2	10/25/22 - 11/24/22	31	4.68557 %	151,069,235.75	609,533.61	0.00	0.00	0.00	0.00	609,533.61	0.00	147,764,425.96
2E-F3	10/25/22 - 11/24/22	31	5.08557 %	151,069,235.75	661,568.57	0.00	0.00	0.00	0.00	661,568.57	0.00	147,764,425.96
2E-F4	10/25/22 - 11/24/22	31	5.48557 %	151,069,235.75	713,603.52	0.00	0.00	0.00	0.00	713,603.52	0.00	147,764,425.96
2E-F5	10/25/22 - 11/24/22	31	6.08557 %	151,069,235.75	791,655.96	0.00	0.00	0.00	0.00	791,655.96	0.00	147,764,425.96
2X-1	10/25/22 - 11/24/22	31	1.80000 %	49,737,235.75	77,092.72	0.00	0.00	0.00	0.00	77,092.72	0.00	46,432,425.96
2X-2	10/25/22 - 11/24/22	31	1.40000 %	49,737,235.75	59,961.00	0.00	0.00	0.00	0.00	59,961.00	0.00	46,432,425.96
2X-3	10/25/22 - 11/24/22	31	1.00000 %	49,737,235.75	42,829.29	0.00	0.00	0.00	0.00	42,829.29	0.00	46,432,425.96
2X-4	10/25/22 - 11/24/22	31	0.60000 %	49,737,235.75	25,697.57	0.00	0.00	0.00	0.00	25,697.57	0.00	46,432,425.96
2Y-1	10/25/22 - 11/24/22	31	1.80000 %	151,069,235.75	234,157.32	0.00	0.00	0.00	0.00	234,157.32	0.00	147,764,425.96
2Y-2	10/25/22 - 11/24/22	31	1.40000 %	151,069,235.75	182,122.36	0.00	0.00	0.00	0.00	182,122.36	0.00	147,764,425.96
2Y-3	10/25/22 - 11/24/22	31	1.00000 %	151,069,235.75	130,087.40	0.00	0.00	0.00	0.00	130,087.40	0.00	147,764,425.96
2Y-4	10/25/22 - 11/24/22	31	0.60000 %	151,069,235.75	78,052.44	0.00	0.00	0.00	0.00	78,052.44	0.00	147,764,425.96
Totals					16,160,826.15	0.00	0.00	0.00	0.00	16,160,826.15	0.00	

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

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Series 2017-C07



Distribution Date: 25-Nov-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	200.92518342	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	198.50088191
1M-1	186,170,000.00	4.23557 %	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	5.98557 %	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	5.98557 %	522.03837509	2.69071159	0.00000000	0.00000000	0.00000000	0.00000000	2.69071159	0.00000000	485.81669809
1M-BH	89,854,570.52	0.00000 %	522.03837510	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	485.81669811
1M-2C	51,159,561.03	5.98557 %	1000.00000000	5.15424086	0.00000000	0.00000000	0.00000000	0.00000000	5.15424086	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	5.98557 %	509.74970946	2.62737274	0.00000000	0.00000000	0.00000000	0.00000000	2.62737274	0.00000000	497.73472384
1M-2H	270,884,980.00	0.00000 %	509.74909336	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	497.73409264
1B-1	97,984,000.00	7.58557 %	1000.00000000	6.53201859	0.00000000	0.00000000	0.00000000	0.00000000	6.53201859	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	992.80052759	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.80052759
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 %	522.03837509	0.80915947	0.00000000	0.00000000	0.00000000	0.00000000	0.80915947	0.00000000	485.81669809
1B-I2	0.00	1.40000 %	522.03837509	0.62934630	0.00000000	0.00000000	0.00000000	0.00000000	0.62934630	0.00000000	485.81669809
1B-I3	0.00	1.00000 %	522.03837509	0.44953313	0.00000000	0.00000000	0.00000000	0.00000000	0.44953313	0.00000000	485.81669809
1B-I4	0.00	0.60000 %	522.03837509	0.26971976	0.00000000	0.00000000	0.00000000	0.00000000	0.26971976	0.00000000	485.81669809
1C-I1	0.00	1.80000 %	1000.00000000	1.55000001	0.00000000	0.00000000	0.00000000	0.00000000	1.55000001	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.20555550	0.00000000	0.00000000	0.00000000	0.00000000	1.20555550	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.86111118	0.00000000	0.00000000	0.00000000	0.00000000	0.86111118	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.51666667	0.00000000	0.00000000	0.00000000	0.00000000	0.51666667	0.00000000	1000.00000000
1E-A1	50,417,997.48	4.18557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	4.58557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	4.98557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:40 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	5.38557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	4.18557 %	522.03837509	1.88155212	0.00000000	0.00000000	0.00000000	0.00000000	1.88155212	0.00000000	485.81669809
1E-B2	50,417,997.48	4.58557 %	522.03837509	2.06136529	0.00000000	0.00000000	0.00000000	0.00000000	2.06136529	0.00000000	485.81669809
1E-B3	50,417,997.48	4.98557 %	522.03837509	2.24117846	0.00000000	0.00000000	0.00000000	0.00000000	2.24117846	0.00000000	485.81669809
1E-B4	50,417,997.48	5.38557 %	522.03837509	2.42099163	0.00000000	0.00000000	0.00000000	0.00000000	2.42099163	0.00000000	485.81669809
1E-C1	51,159,561.03	4.18557 %	1000.00000000	3.60424086	0.00000000	0.00000000	0.00000000	0.00000000	3.60424086	0.00000000	1000.00000000
1E-C2	51,159,561.03	4.58557 %	1000.00000000	3.94868537	0.00000000	0.00000000	0.00000000	0.00000000	3.94868537	0.00000000	1000.00000000
1E-C3	51,159,561.03	4.98557 %	1000.00000000	4.29312968	0.00000000	0.00000000	0.00000000	0.00000000	4.29312968	0.00000000	1000.00000000
1E-C4	51,159,561.03	5.38557 %	1000.00000000	4.63757419	0.00000000	0.00000000	0.00000000	0.00000000	4.63757419	0.00000000	1000.00000000
1E-D1	100,835,994.97	4.18557 %	261.01918752	0.94077606	0.00000000	0.00000000	0.00000000	0.00000000	0.94077606	0.00000000	242.90834902
1E-D2	100,835,994.97	4.58557 %	261.01918752	1.03068264	0.00000000	0.00000000	0.00000000	0.00000000	1.03068264	0.00000000	242.90834902
1E-D3	100,835,994.97	4.98557 %	261.01918752	1.12058923	0.00000000	0.00000000	0.00000000	0.00000000	1.12058923	0.00000000	242.90834902
1E-D4	100,835,994.97	5.38557 %	261.01918752	1.21049582	0.00000000	0.00000000	0.00000000	0.00000000	1.21049582	0.00000000	242.90834902
1E-D5	100,835,994.97	5.98557 %	261.01918752	1.34535579	0.00000000	0.00000000	0.00000000	0.00000000	1.34535579	0.00000000	242.90834902
1E-F1	101,577,558.52	4.18557 %	762.76385886	2.74918460	0.00000000	0.00000000	0.00000000	0.00000000	2.74918460	0.00000000	744.78523792
1E-F2	101,577,558.52	4.58557 %	762.76385886	3.01191439	0.00000000	0.00000000	0.00000000	0.00000000	3.01191439	0.00000000	744.78523792
1E-F3	101,577,558.52	4.98557 %	762.76385886	3.27464417	0.00000000	0.00000000	0.00000000	0.00000000	3.27464417	0.00000000	744.78523792
1E-F4	101,577,558.52	5.38557 %	762.76385886	3.53737396	0.00000000	0.00000000	0.00000000	0.00000000	3.53737396	0.00000000	744.78523792
1E-F5	101,577,558.52	5.98557 %	762.76385886	3.93146858	0.00000000	0.00000000	0.00000000	0.00000000	3.93146858	0.00000000	744.78523792
1X-1	0.00	1.80000 %	261.01918762	0.40457973	0.00000000	0.00000000	0.00000000	0.00000000	0.40457973	0.00000000	242.90834902
1X-2	0.00	1.40000 %	261.01918762	0.31467315	0.00000000	0.00000000	0.00000000	0.00000000	0.31467315	0.00000000	242.90834902
1X-3	0.00	1.00000 %	261.01918762	0.22476656	0.00000000	0.00000000	0.00000000	0.00000000	0.22476656	0.00000000	242.90834902
1X-4	0.00	0.60000 %	261.01918762	0.13485988	0.00000000	0.00000000	0.00000000	0.00000000	0.13485988	0.00000000	242.90834902
1Y-1	0.00	1.80000 %	762.76385896	1.18228398	0.00000000	0.00000000	0.00000000	0.00000000	1.18228398	0.00000000	744.78523802
1Y-2	0.00	1.40000 %	762.76385896	0.91955419	0.00000000	0.00000000	0.00000000	0.00000000	0.91955419	0.00000000	744.78523802
1Y-3	0.00	1.00000 %	762.76385896	0.65682441	0.00000000	0.00000000	0.00000000	0.00000000	0.65682441	0.00000000	744.78523802
1Y-4	0.00	0.60000 %	762.76385896	0.39409463	0.00000000	0.00000000	0.00000000	0.00000000	0.39409463	0.00000000	744.78523802
2A-H	12,766,622,601.00	0.00000 %	160.67206993	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	158.75106060
2M-1	107,666,000.00	4.23557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C07



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07-Nov-2022 2:32:40 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	6.08557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	6.08557 %	490.83444272	2.57214523	0.00000000	0.00000000	0.00000000	0.00000000	2.57214523	0.00000000	458.22075909
2M-BH	5,334,298.00	0.0000 %	490.83444345	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	458.22075932
2M-2C	101,332,000.00	6.08557 %	1000.00000000	5.24035191	0.00000000	0.00000000	0.00000000	0.00000000	5.24035191	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	6.08557 %	496.94481424	2.60416571	0.00000000	0.00000000	0.00000000	0.00000000	2.60416571	0.00000000	486.07358636
2M-2H	16,002,894.00	0.0000 %	496.94481448	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	486.07358644
2B-1	63,333,000.00	8.03557 %	1000.00000000	6.91951858	0.00000000	0.00000000	0.00000000	0.00000000	6.91951858	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 %	994.27935424	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.44750808
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	490.83444272	0.76079343	0.00000000	0.00000000	0.00000000	0.00000000	0.76079343	0.00000000	458.22075909
2B-I2	0.00	1.40000 %	490.83444272	0.59172818	0.00000000	0.00000000	0.00000000	0.00000000	0.59172818	0.00000000	458.22075909
2B-I3	0.00	1.00000 %	490.83444272	0.42266303	0.00000000	0.00000000	0.00000000	0.00000000	0.42266303	0.00000000	458.22075909
2B-I4	0.00	0.60000 %	490.83444272	0.25359778	0.00000000	0.00000000	0.00000000	0.00000000	0.25359778	0.00000000	458.22075909
2C-I1	0.00	1.80000 %	1000.00000000	1.55000000	0.00000000	0.00000000	0.00000000	0.00000000	1.55000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.20555560	0.00000000	0.00000000	0.00000000	0.00000000	1.20555560	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.86111110	0.00000000	0.00000000	0.00000000	0.00000000	0.86111110	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.51666670	0.00000000	0.00000000	0.00000000	0.00000000	0.51666670	0.00000000	1000.00000000
2E-A1	101,332,000.00	4.28557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	4.68557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	5.08557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	5.48557 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	4.28557 %	490.83444272	1.81135179	0.00000000	0.00000000	0.00000000	0.00000000	1.81135179	0.00000000	458.22075909

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	4.68557 %	490.83444272	1.98041704	0.00000000	0.00000000	0.00000000	0.00000000	1.98041704	0.00000000	458.22075909
2E-B3	101,332,000.00	5.08557 %	490.83444272	2.14948220	0.00000000	0.00000000	0.00000000	0.00000000	2.14948220	0.00000000	458.22075909
2E-B4	101,332,000.00	5.48557 %	490.83444272	2.31854745	0.00000000	0.00000000	0.00000000	0.00000000	2.31854745	0.00000000	458.22075909
2E-C1	101,332,000.00	4.28557 %	1000.00000000	3.69035191	0.00000000	0.00000000	0.00000000	0.00000000	3.69035191	0.00000000	1000.00000000
2E-C2	101,332,000.00	4.68557 %	1000.00000000	4.03479641	0.00000000	0.00000000	0.00000000	0.00000000	4.03479641	0.00000000	1000.00000000
2E-C3	101,332,000.00	5.08557 %	1000.00000000	4.37924081	0.00000000	0.00000000	0.00000000	0.00000000	4.37924081	0.00000000	1000.00000000
2E-C4	101,332,000.00	5.48557 %	1000.00000000	4.72368531	0.00000000	0.00000000	0.00000000	0.00000000	4.72368531	0.00000000	1000.00000000
2E-D1	202,664,000.00	4.28557 %	245.41722136	0.90567590	0.00000000	0.00000000	0.00000000	0.00000000	0.90567590	0.00000000	229.11037954
2E-D2	202,664,000.00	4.68557 %	245.41722136	0.99020852	0.00000000	0.00000000	0.00000000	0.00000000	0.99020852	0.00000000	229.11037954
2E-D3	202,664,000.00	5.08557 %	245.41722136	1.07474110	0.00000000	0.00000000	0.00000000	0.00000000	1.07474110	0.00000000	229.11037954
2E-D4	202,664,000.00	5.48557 %	245.41722136	1.15927372	0.00000000	0.00000000	0.00000000	0.00000000	1.15927372	0.00000000	229.11037954
2E-D5	202,664,000.00	6.08557 %	245.41722136	1.28607261	0.00000000	0.00000000	0.00000000	0.00000000	1.28607261	0.00000000	229.11037954
2E-F1	202,664,000.00	4.28557 %	745.41722136	2.75085190	0.00000000	0.00000000	0.00000000	0.00000000	2.75085190	0.00000000	729.11037954
2E-F2	202,664,000.00	4.68557 %	745.41722136	3.00760673	0.00000000	0.00000000	0.00000000	0.00000000	3.00760673	0.00000000	729.11037954
2E-F3	202,664,000.00	5.08557 %	745.41722136	3.26436155	0.00000000	0.00000000	0.00000000	0.00000000	3.26436155	0.00000000	729.11037954
2E-F4	202,664,000.00	5.48557 %	745.41722136	3.52111633	0.00000000	0.00000000	0.00000000	0.00000000	3.52111633	0.00000000	729.11037954
2E-F5	202,664,000.00	6.08557 %	745.41722136	3.90624857	0.00000000	0.00000000	0.00000000	0.00000000	3.90624857	0.00000000	729.11037954
2X-1	0.00	1.80000 %	245.41722136	0.38039672	0.00000000	0.00000000	0.00000000	0.00000000	0.38039672	0.00000000	229.11037954
2X-2	0.00	1.40000 %	245.41722136	0.29586409	0.00000000	0.00000000	0.00000000	0.00000000	0.29586409	0.00000000	229.11037954
2X-3	0.00	1.00000 %	245.41722136	0.21133151	0.00000000	0.00000000	0.00000000	0.00000000	0.21133151	0.00000000	229.11037954
2X-4	0.00	0.60000 %	245.41722136	0.12679889	0.00000000	0.00000000	0.00000000	0.00000000	0.12679889	0.00000000	229.11037954
2Y-1	0.00	1.80000 %	745.41722136	1.15539672	0.00000000	0.00000000	0.00000000	0.00000000	1.15539672	0.00000000	729.11037954
2Y-2	0.00	1.40000 %	745.41722136	0.89864189	0.00000000	0.00000000	0.00000000	0.00000000	0.89864189	0.00000000	729.11037954
2Y-3	0.00	1.00000 %	745.41722136	0.64188706	0.00000000	0.00000000	0.00000000	0.00000000	0.64188706	0.00000000	729.11037954
2Y-4	0.00	0.60000 %	745.41722136	0.38513224	0.00000000	0.00000000	0.00000000	0.00000000	0.38513224	0.00000000	729.11037954

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

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

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Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	6,386,232.68
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	1,088,696.53
Gains & Subsequent Recoveries (Realized Losses)	(55,456.22)
Total Deposits	7,419,472.99
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	7,400,306.33
Total Withdrawals (Pool Distribution Amount)	7,419,472.99
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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

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07-Nov-2022 2:32:40 PM

Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	3.585570%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	53,089,801.54
Total Principal Reduction Cumulative	16,281,346,153.35
Scheduled Principal Current	9,099,503.07
Scheduled Principal Cumulative	1,204,502,045.83
Unscheduled Principal Current	43,990,298.47
Unscheduled Principal Cumulative	15,076,101,541.72
Senior Reduction Amount	48,008,893.89
Subordinate Reduction Amount	5,080,907.65
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	69,436.49
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	28,059,038.28
Total Principal Reduction Cumulative	11,018,133,381.78
Scheduled Principal Current	4,470,799.67
Scheduled Principal Cumulative	734,308,951.12
Unscheduled Principal Current	23,532,782.39
Unscheduled Principal Cumulative	10,283,388,097.65
Senior Reduction Amount	24,524,801.16
Subordinate Reduction Amount	3,478,780.90
Calculated Tranche Write-Down Amount	55,456.22
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	77,406.97
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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 07-Nov-2022 2:32:40 PM

Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	25197
Period Reference Pool Removal Loan Count	257
Period Ending Loan Count	24940
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,346,972,680.30
Period PIF Loan Count Current	249
PIF Loan Count Cumulative	63394
Period PIF Loan UPB Current	39,547,874.73
PIF Loan UPB Cumulative	14,625,039,418.20
Period Partial Prepayment Amount	3,482,377.12
Repurchase Prior CE Loan Count Curr	8
Repurchase Prior CE Loan Count Cum	105
Repurchase Prior Credit Event UPB Curr	1,088,696.53
Repurchase Prior Credit Event UPB Cum	19,090,044.39
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	5,714,918.72
Total Active Modified Loan Count	418
Total Active Modified Loan UPB	110,954,641.26
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	13686
Period Reference Pool Removal Loan Count	131
Period Ending Loan Count	13555
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,315,153,929.90
Period PIF Loan Count Current	130
PIF Loan Count Cumulative	42570
Period PIF Loan UPB Current	22,631,236.75
PIF Loan UPB Cumulative	10,102,335,472.02
Period Partial Prepayment Amount	887,842.33
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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Series 2017-C07



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 07-Nov-2022 2:32:40 PM

Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	140,304.55
Credit Event Amount Cumulative	15,692,802.03
Total Active Modified Loan Count	416
Total Active Modified Loan UPB	103,789,176.39
Structural Reporting	
Group 1	
Senior Percentage	90.429598%
Subordinate Percentage	9.570402%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.539618%
Subordinate Percentage	12.460382%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:40 PM

Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	7.910000 %	8.000000 %
1M-2C	0.00	0.00	1.000000 %	4.670000 %	4.730000 %
1M-2	0.00	0.00	1.000000 %	4.670000 %	4.730000 %
1M-2H	0.00	0.00	1.000000 %	4.670000 %	4.730000 %
1B-1	0.00	0.00	0.500000 %	2.330000 %	2.360000 %
1B-1H	0.00	0.00	0.500000 %	2.330000 %	2.360000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.460000 %	12.460000 %
2M-1	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-1H	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-2A	0.00	0.00	2.600000 %	12.460000 %	12.460000 %
2M-2B	0.00	0.00	1.800000 %	10.230000 %	10.350000 %
2M-2C	0.00	0.00	1.000000 %	5.670000 %	5.740000 %
2B-1	0.00	0.00	0.500000 %	2.830000 %	2.860000 %
2B-1H	0.00	0.00	0.500000 %	2.830000 %	2.860000 %
2B-2H	55,456.22	0.00	0.000000 %	0.000000 %	0.000000 %

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:40 PM

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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	508	94,091,540.98	1.319652 %	1.412335 %
60 Days	150	28,891,163.24	0.389661 %	0.433663 %
90 Days	74	14,245,111.80	0.192233 %	0.213822 %
120 Days	58	10,571,522.63	0.150669 %	0.158681 %
150 Days	46	10,718,869.76	0.119496 %	0.160893 %
180+ Days	414	87,553,466.56	1.075464 %	1.314197 %
Totals	1250	246,071,674.97	3.247175 %	3.693590 %

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Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	264	49,504,311.22	1.058540 %	1.138823 %
60 Days	86	16,810,892.18	0.344828 %	0.386726 %
90 Days	38	7,218,094.11	0.152366 %	0.166049 %
120 Days	32	6,044,335.30	0.128308 %	0.139047 %
150 Days	22	4,868,087.91	0.088212 %	0.111988 %
180+ Days	217	44,993,826.16	0.870088 %	1.035061 %
Totals	659	129,439,546.88	2.642342 %	2.977694 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	244	44,587,229.76	1.800074 %	1.925886 %
60 Days	64	12,080,271.06	0.472150 %	0.521791 %
90 Days	36	7,027,017.69	0.265585 %	0.303523 %
120 Days	26	4,527,187.33	0.191811 %	0.195546 %
150 Days	24	5,850,781.85	0.177056 %	0.252717 %
180+ Days	197	42,559,640.40	1.453338 %	1.838307 %
Totals	591	116,632,128.09	4.360015 %	5.037770 %

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	203	57,238,636.45	69,436.49	0.121311
Group 2	271	72,320,697.65	77,406.97	0.107033

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805372	288,600.82	330.69	0.114584
Group 1	0044805914	457,275.49	714.49	0.156249
Group 1	0044806054	152,960.18	223.07	0.145835
Group 1	0044806072	159,427.55	199.28	0.124997
Group 1	0044806448	293,658.16	428.25	0.145833
Group 1	0044806688	394,670.57	418.51	0.106040
Group 1	0044806745	192,006.07	120.00	0.062498
Group 1	0044806911	289,192.60	60.25	0.020834
Group 1	0044806948	411,268.03	299.88	0.072916
Group 1	0044806960	172,854.21	90.03	0.052084
Group 1	0044807099	81,232.83	8.46	0.010415
Group 1	0044807295	229,440.65	286.80	0.125000
Group 1	0044807364	205,105.32	256.38	0.124999
Group 1	0044807768	284,727.23	355.91	0.125000
Group 1	0044808210	399,017.59	540.34	0.135418
Group 1	0044808465	369,328.35	76.94	0.020832
Group 1	0044808483	996,513.10	1,141.84	0.114584
Group 1	0044808487	234,414.43	268.60	0.114583
Group 1	0044809006	247,810.26	464.64	0.187498
Group 1	0044809764	153,609.09	80.00	0.052080
Group 1	0044809973	143,475.95	149.45	0.104164
Group 1	0044812046	418,857.83	261.79	0.062501
Group 1	0044812987	205,309.18	0.24	0.000117
Group 1	0044813124	402,810.46	713.31	0.177083

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813191	563,105.21	879.85	0.156250
Group 1	0044813223	633,403.28	989.69	0.156250
Group 1	0044813232	116,999.78	39.07	0.033393
Group 1	0044813559	69,579.34	101.47	0.145834
Group 1	0044813561	182,758.69	50.31	0.027528
Group 1	0044814207	240,723.69	250.75	0.104165
Group 1	0044814635	164,716.57	7.58	0.004602
Group 1	0044814850	220,956.71	161.11	0.072915
Group 1	0044815627	180,469.44	150.39	0.083333
Group 1	0044815760	358,995.89	336.56	0.093750
Group 1	0044816052	294,198.47	306.46	0.104168
Group 1	0044816392	236,610.73	320.41	0.135417
Group 1	0044816534	390,360.62	162.65	0.041667
Group 1	0044817798	372,868.12	7.72	0.002070
Group 1	0044817836	324,474.57	135.20	0.041667
Group 1	0044818208	184,674.66	327.03	0.177084
Group 1	0044818277	239,638.08	399.40	0.166668
Group 1	0044818389	397,950.44	290.17	0.072916
Group 1	0044818457	250,015.29	312.52	0.125000
Group 1	0044818923	193,313.91	241.64	0.124999
Group 1	0044818961	416,106.49	390.10	0.093750
Group 1	0044819021	246,473.95	282.42	0.114584
Group 1	0044819057	338,527.23	458.42	0.135416
Group 1	0044819609	335,843.96	454.79	0.135417
Group 1	0044819660	522,945.52	435.79	0.083334
Group 1	0044819897	368,988.89	269.05	0.072915
Group 1	0044820223	72,304.31	158.17	0.218756
Group 1	0044820644	162,607.10	203.26	0.125001
Group 1	0044821330	135,522.05	112.94	0.083337
Group 1	0044821335	130,983.70	218.31	0.166670
Group 1	0044821589	196,980.59	328.30	0.166666
Group 1	0044822792	467,157.01	778.60	0.166668
Group 1	0044822833	375,669.98	626.12	0.166668
Group 1	0044824330	296,076.69	524.30	0.177082

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	242,930.28	177.14	0.072918
Group 1	0044824753	315,711.89	230.21	0.072918
Group 1	0044825421	309,031.57	321.91	0.104167
Group 1	0044826299	652,178.71	1,019.03	0.156250
Group 1	0044826309	401,069.05	417.78	0.104167
Group 1	0044826428	279,356.36	203.70	0.072918
Group 1	0044826791	149,574.36	280.45	0.187499
Group 1	0044827108	340,296.25	460.82	0.135417
Group 1	0044827171	206,366.69	171.97	0.083332
Group 1	0044827297	421,814.77	131.82	0.031251
Group 1	0044827499	660,094.55	893.88	0.135417
Group 1	0044827509	67,422.53	112.37	0.166665
Group 1	0044827806	161,341.78	117.65	0.072920
Group 1	0044827828	258,408.57	240.10	0.092915
Group 1	0044828502	171,863.48	268.54	0.156252
Group 1	0044828810	245,657.86	332.66	0.135416
Group 1	0044828911	320,191.83	500.30	0.156250
Group 1	0044828949	243,147.79	354.59	0.145833
Group 1	0044829078	355,886.87	556.07	0.156249
Group 1	0044829321	138,099.86	143.85	0.104164
Group 1	0044829512	201,473.34	230.85	0.114581
Group 1	0044830027	337,190.49	118.71	0.035206
Group 1	0044830936	325,897.54	237.63	0.072916
Group 1	0044831220	97,508.46	25.57	0.026223
Group 1	0044831561	303,655.98	379.57	0.125000
Group 1	0044832141	319,679.82	199.80	0.062500
Group 1	0044832707	288,153.01	510.27	0.177083
Group 1	0044832889	157,850.93	246.64	0.156249
Group 1	0044834537	412,121.55	601.01	0.145833
Group 1	0044835751	115,627.28	156.58	0.135418
Group 1	0044836102	195,593.18	346.36	0.177082
Group 1	0044836184	65,535.11	122.88	0.187503
Group 1	0044837128	227,096.41	307.53	0.135418
Group 1	0044837217	158,963.39	215.26	0.135415

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044837378	216,990.83	382.45	0.176252
Group 1	0044838036	313,010.68	456.47	0.145832
Group 1	0044838535	300,649.74	62.64	0.020835
Group 1	0044838642	355,271.89	555.11	0.156249
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	153,855.88	116.93	0.076000
Group 1	0044839660	240,330.21	475.65	0.197915
Group 1	0044839829	72,982.55	122.31	0.167588
Group 1	0044839996	404,354.23	589.68	0.145833
Group 1	0044840174	413,770.36	689.62	0.166667
Group 1	0044840478	120,034.32	200.06	0.166669
Group 1	0044841406	270,786.84	310.28	0.114585
Group 1	0044841534	319,081.88	465.33	0.145834
Group 1	0044841572	507,632.82	1,110.45	0.218751
Group 1	0044841818	126,246.05	170.96	0.135418
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842682	455,009.49	568.76	0.125000
Group 1	0044843227	114,781.52	179.35	0.156253
Group 1	0044843375	117,056.48	158.51	0.135413
Group 1	0044844111	411,549.83	643.05	0.156251
Group 1	0044844923	104,628.83	141.68	0.135412
Group 1	0044845082	78,642.32	98.30	0.124996
Group 1	0044845523	118,652.39	210.11	0.177080
Group 1	0044845586	317,705.10	661.89	0.208335
Group 1	0044845615	278,254.28	405.79	0.145834
Group 1	0044845787	395,373.77	821.89	0.207877
Group 1	0044846014	215,369.03	224.34	0.104165
Group 1	0044847282	473,182.25	640.77	0.135417
Group 1	0044847386	586,278.78	442.90	0.075544
Group 1	0044848246	385,802.08	482.25	0.124999
Group 1	0044848808	199,169.15	373.44	0.187499
Group 1	0044850019	484,863.06	276.78	0.057084
Group 1	0044850962	236,321.22	196.93	0.083331
Group 1	0044851303	115,832.68	180.99	0.156251

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044851394	89,074.69	138.44	0.155420
Group 1	0044851511	237,246.56	172.45	0.072688
Group 1	0044851529	386,318.87	724.35	0.187501
Group 1	0044851626	109,124.46	192.33	0.176248
Group 1	0044851808	150,770.53	219.87	0.145831
Group 1	0044852769	276,143.68	345.18	0.125000
Group 1	0044852811	175,001.38	364.59	0.208335
Group 1	0044853089	120,772.54	110.29	0.091320
Group 1	0044853799	206,445.62	301.07	0.145835
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	304,799.50	537.21	0.176250
Group 1	0044854061	385,894.74	643.16	0.166667
Group 1	0044854381	106,874.30	155.86	0.145835
Group 1	0044854412	121,158.35	138.83	0.114586
Group 1	0044855303	137,569.67	42.99	0.031250
Group 1	0044855740	255,722.14	399.57	0.156252
Group 1	0044856091	219,544.32	320.17	0.145834
Group 1	0044856837	114,285.58	11.90	0.010413
Group 1	0044857022	170,087.43	264.34	0.155414
Group 1	0044857956	259,049.84	296.83	0.114584
Group 1	0044858421	221,658.09	253.98	0.114582
Group 1	0044858907	169,221.34	229.15	0.135414
Group 1	0044859311	217,956.67	272.45	0.125002
Group 1	0044860921	384,214.07	320.18	0.083334
Group 1	0044861358	285,285.85	505.19	0.177082
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	238,327.00	223.43	0.093749
Group 1	0044862118	638,318.12	864.39	0.135417
Group 1	0044864798	175,010.67	109.38	0.062499
Group 1	0044866952	391,424.18	163.09	0.041666
Group 1	0044867497	273,905.15	285.32	0.104167
Group 1	0044867842	135,888.72	31.14	0.022916
Group 1	0044869452	102,454.71	170.76	0.166669
Group 1	0044869954	428,032.28	107.45	0.025103

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:40 PM

Modification Loss Detail

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Group 1	0044870081	402,805.64	83.92	0.020834
Group 1	0044871012	88,739.48	157.14	0.177080
Group 1	0044872567	443,373.13	508.03	0.114583
Group 1	0044872600	445,174.98	602.84	0.135416
Group 1	0044874465	486,477.81	756.07	0.155417
Group 1	0044874522	181,960.00	189.54	0.104166
Group 1	0044874903	157,926.61	296.11	0.187498
Group 1	0044875036	81,927.54	110.94	0.135412
Group 1	0044875467	525,071.62	711.03	0.135416
Group 1	0044875996	641,538.49	668.27	0.104167
Group 1	0044877109	259,893.68	460.23	0.177084
Group 1	0044877322	543,200.16	792.17	0.145834
Group 1	0044877340	172,886.50	150.10	0.086820
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	378,372.62	472.97	0.125001
Group 1	0044878458	193,401.87	324.70	0.167889
Group 1	0044881228	336,336.84	592.79	0.176249
Group 1	0044881278	202,265.64	316.04	0.156250
Group 1	0044882773	902,063.03	1,503.44	0.166667
Group 1	0044883436	284,553.29	355.69	0.124999
Group 1	0044883504	136,000.33	99.17	0.072919
Group 1	0044884394	344,983.33	539.04	0.156251
Group 1	0044885516	136,951.61	250.14	0.182648
Group 1	0044886117	133,803.78	250.88	0.187498
Group 1	0044886172	194,684.05	324.47	0.166665
Group 1	0044886499	554,371.91	866.21	0.156251
Group 1	0044886650	335,815.74	419.77	0.125000
Group 1	0044887098	397,999.76	663.33	0.166666
Group 1	0044887309	415,281.09	648.88	0.156251
Group 1	0044888520	123,031.59	64.08	0.052084
Group 1	0044888626	442,060.54	414.43	0.093750
Group 1	0044890342	150,153.51	140.77	0.093751
Group 1	0044890890	280,210.28	262.70	0.093751
Group 1	0044890987	176,813.75	276.27	0.156249

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Credit-Linked Notes

Series 2017-C07



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 07-Nov-2022 2:32:40 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044891053	236,874.02	197.40	0.083335
Group 1	0044891490	397,720.53	662.87	0.166667
Group 1	0044891943	93,075.25	145.43	0.156250
Group 1	0044893376	296,069.08	339.25	0.114585
Group 1	0044893553	272,989.94	255.93	0.093751
Group 1	0044893739	65,651.97	102.58	0.156248
Group 1	0044896338	634,565.06	793.21	0.125001
Group 1	0044896416	315,092.09	393.87	0.125002
Group 1	0044896786	603,614.93	880.27	0.145833
Group 2	0044747494	189,293.11	39.44	0.020835
Group 2	0044747820	289,040.09	178.22	0.061659
Group 2	0044748506	267,460.43	111.44	0.041666
Group 2	0044748576	249,752.69	338.21	0.135418
Group 2	0044748760	125,908.71	196.73	0.156248
Group 2	0044748771	104,893.04	120.19	0.114583
Group 2	0044748804	271,658.36	339.57	0.124999
Group 2	0044748806	303,916.42	316.58	0.104167
Group 2	0044749167	387,590.67	524.86	0.135416
Group 2	0044749531	259,947.39	135.39	0.052084
Group 2	0044749583	272,312.38	283.66	0.104167
Group 2	0044749674	448,107.85	513.46	0.114584
Group 2	0044749735	296,452.13	339.68	0.114582
Group 2	0044749811	391,304.33	529.89	0.135416
Group 2	0044749868	367,216.32	420.77	0.114584
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750162	474,372.65	708.35	0.149324
Group 2	0044750426	194,427.99	61.99	0.031883
Group 2	0044750681	464,020.20	151.23	0.032591
Group 2	0044750687	358,757.07	597.93	0.166667
Group 2	0044750693	260,794.82	271.66	0.104166
Group 2	0044750776	308,639.11	445.52	0.144350
Group 2	0044750827	195,198.32	324.59	0.166287
Group 2	0044750829	192,286.55	340.51	0.177085
Group 2	0044751285	184,142.45	211.00	0.114585

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:41 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044751437	361,547.31	527.26	0.145834
Group 2	0044751696	153,566.31	255.94	0.166664
Group 2	0044751748	150,362.16	295.70	0.196659
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	407,490.75	254.68	0.062500
Group 2	0044752524	188,619.94	98.24	0.052084
Group 2	0044752585	166,612.27	292.01	0.175263
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752982	70,340.28	175.85	0.249999
Group 2	0044753109	69,352.44	77.60	0.111892
Group 2	0044753161	89,380.14	93.10	0.104162
Group 2	0044753298	132,779.02	235.13	0.177084
Group 2	0044753431	215,905.99	292.37	0.135415
Group 2	0044753433	335,619.42	454.48	0.135415
Group 2	0044753485	152,856.91	191.07	0.124999
Group 2	0044753494	190,575.51	198.52	0.104169
Group 2	0044754347	310,135.97	226.14	0.072916
Group 2	0044754446	339,491.41	569.17	0.167654
Group 2	0044754904	164,990.55	274.98	0.166664
Group 2	0044755313	240,864.08	275.99	0.114583
Group 2	0044755505	644,891.81	806.11	0.124999
Group 2	0044756174	187,576.71	16.66	0.008882
Group 2	0044756304	71,381.00	22.31	0.031255
Group 2	0044756498	261,102.09	543.96	0.208332
Group 2	0044756551	202,702.86	316.72	0.156248
Group 2	0044756744	299,541.67	405.63	0.135417
Group 2	0044757058	308,437.68	643.04	0.208483
Group 2	0044757099	229,815.97	287.27	0.125000
Group 2	0044757100	376,495.12	392.18	0.104166
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	167,702.46	77.91	0.046457
Group 2	0044758371	106,205.53	157.15	0.147968
Group 2	0044758489	139,406.21	246.87	0.177087
Group 2	0044758496	132,541.21	109.95	0.082955

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 07-Nov-2022 2:32:41 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044758625	200,311.63	375.58	0.187498
Group 2	0044758640	124,927.61	195.20	0.156250
Group 2	0044758660	181,191.67	75.50	0.041669
Group 2	0044758666	236,036.15	319.63	0.135416
Group 2	0044758724	196,368.42	107.98	0.054988
Group 2	0044758823	164,152.11	170.99	0.104166
Group 2	0044758955	587,474.77	795.54	0.135417
Group 2	0044759268	251,264.62	340.25	0.135415
Group 2	0044759277	363,666.75	568.23	0.156250
Group 2	0044759604	156,471.96	55.04	0.035176
Group 2	0044759749	320,090.47	500.14	0.156250
Group 2	0044759896	262,233.85	37.12	0.014155
Group 2	0044760451	120,611.38	100.51	0.083334
Group 2	0044760644	239,561.22	249.54	0.104165
Group 2	0044760650	96,687.56	90.64	0.093745
Group 2	0044760704	486,991.51	507.28	0.104166
Group 2	0044760774	271,264.72	282.57	0.104168
Group 2	0044760857	262,005.47	91.71	0.035003
Group 2	0044761328	145,277.54	136.20	0.093752
Group 2	0044761353	399,914.02	458.23	0.114582
Group 2	0044761419	387,912.32	646.52	0.166667
Group 2	0044761488	158,959.59	314.61	0.197918
Group 2	0044761489	173,943.24	116.93	0.067223
Group 2	0044761553	206,009.07	66.15	0.032110
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,110.09	43.58	0.051204
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	316,250.42	98.83	0.031251
Group 2	0044762564	393,692.46	533.13	0.135418
Group 2	0044762765	114,364.73	94.80	0.082893
Group 2	0044762776	202,915.81	232.51	0.114584
Group 2	0044762870	322,740.47	137.86	0.042715
Group 2	0044762915	177,406.82	73.92	0.041667

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:42 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044763001	168,941.86	299.17	0.177085
Group 2	0044763194	87,596.63	191.62	0.218753
Group 2	0044763976	390,522.39	295.39	0.075640
Group 2	0044763998	371,845.71	348.61	0.093751
Group 2	0044764439	247,601.17	283.71	0.114583
Group 2	0044764724	473,380.09	296.20	0.062571
Group 2	0044765019	348,533.03	363.06	0.104168
Group 2	0044765071	349,173.80	496.28	0.142130
Group 2	0044765475	109,024.98	204.42	0.187498
Group 2	0044765513	345,190.64	150.87	0.043706
Group 2	0044766070	116,341.53	230.26	0.197917
Group 2	0044766135	304,622.87	253.85	0.083333
Group 2	0044766541	147,947.57	142.85	0.096554
Group 2	0044767025	345,521.81	755.83	0.218750
Group 2	0044767243	452,903.79	707.66	0.156250
Group 2	0044767644	381,565.29	516.70	0.135416
Group 2	0044767648	348,586.92	363.11	0.104166
Group 2	0044768165	474,343.94	642.34	0.135417
Group 2	0044768220	250,641.26	208.87	0.083334
Group 2	0044768223	205,980.73	257.48	0.125002
Group 2	0044768338	133,897.84	249.94	0.186665
Group 2	0044768569	307,939.84	320.77	0.104166
Group 2	0044768571	356,170.01	482.31	0.135416
Group 2	0044768786	154,645.75	47.72	0.030858
Group 2	0044769181	90,024.07	48.45	0.053819
Group 2	0044769400	302,598.48	252.17	0.083335
Group 2	0044769588	255,477.74	372.57	0.145833
Group 2	0044769843	249,258.22	389.47	0.156252
Group 2	0044770000	234,522.24	293.15	0.124999
Group 2	0044770245	293,943.81	153.10	0.052085
Group 2	0044770455	287,050.89	448.52	0.156251
Group 2	0044771203	336,301.65	630.57	0.187501
Group 2	0044771262	87,362.37	58.84	0.067352
Group 2	0044771856	310,634.71	510.55	0.164357

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:42 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044772207	453,584.89	330.74	0.072917
Group 2	0044772342	378,838.33	129.70	0.034236
Group 2	0044772595	121,371.54	197.49	0.162715
Group 2	0044772687	253,770.47	317.21	0.124999
Group 2	0044772744	163,786.74	195.14	0.119143
Group 2	0044772895	333,363.26	164.56	0.049364
Group 2	0044773059	339,021.21	612.93	0.180794
Group 2	0044773150	361,807.45	188.44	0.052083
Group 2	0044773158	264,326.48	145.50	0.055046
Group 2	0044773412	255,239.27	265.87	0.104165
Group 2	0044773738	122,731.22	204.55	0.166665
Group 2	0044773900	149,329.61	16.20	0.010848
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774428	57,474.05	83.82	0.145840
Group 2	0044774580	304,942.73	476.47	0.156249
Group 2	0044774693	203,359.87	211.83	0.104165
Group 2	0044775457	179,919.87	151.10	0.083982
Group 2	0044775468	149,701.81	124.75	0.083332
Group 2	0044775546	360,709.56	300.59	0.083333
Group 2	0044775587	487,084.52	659.59	0.135416
Group 2	0044776233	215,390.35	107.93	0.050109
Group 2	0044776810	377,780.19	747.69	0.197917
Group 2	0044776861	199,176.32	124.49	0.062502
Group 2	0044777714	153,555.46	111.97	0.072918
Group 2	0044778088	245,739.28	76.79	0.031249
Group 2	0044778151	395,144.58	535.09	0.135416
Group 2	0044779309	106,479.12	88.73	0.083331
Group 2	0044779312	98,858.12	154.47	0.156254
Group 2	0044779373	141,898.84	147.81	0.104166
Group 2	0044779844	200,906.23	42.99	0.021398
Group 2	0044780048	126,714.90	79.20	0.062503
Group 2	0044780062	86,310.37	63.01	0.073004
Group 2	0044780466	146,511.49	183.14	0.125000
Group 2	0044780495	216,160.14	270.20	0.125000

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:42 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044780530	108,371.94	90.31	0.083333
Group 2	0044780719	428,069.17	490.50	0.114584
Group 2	0044781122	395,529.33	576.81	0.145832
Group 2	0044781165	221,955.22	148.19	0.066766
Group 2	0044781185	266,293.08	277.39	0.104167
Group 2	0044781195	319,517.45	315.57	0.098765
Group 2	0044781334	215,445.19	179.54	0.083334
Group 2	0044781674	349,890.63	361.55	0.103332
Group 2	0044781752	227,428.96	12.12	0.005329
Group 2	0044781936	83,084.84	86.55	0.104171
Group 2	0044782011	353,190.15	244.29	0.069167
Group 2	0044782210	494,402.01	721.00	0.145833
Group 2	0044782242	267,034.03	417.24	0.156250
Group 2	0044782356	133,479.03	41.71	0.031248
Group 2	0044782425	121,971.70	139.76	0.114584
Group 2	0044782683	299,042.27	86.45	0.028909
Group 2	0044782878	149,734.60	92.08	0.061495
Group 2	0044783524	171,178.33	63.58	0.037143
Group 2	0044783715	219,720.17	251.76	0.114582
Group 2	0044783732	89,787.17	34.45	0.038369
Group 2	0044784764	422,791.87	156.33	0.036976
Group 2	0044785549	437,201.46	318.79	0.072916
Group 2	0044785566	211,031.19	109.91	0.052082
Group 2	0044785725	344,305.49	394.52	0.114584
Group 2	0044785902	66,769.83	97.37	0.145829
Group 2	0044786096	196,712.99	184.42	0.093751
Group 2	0044786483	261,012.91	460.04	0.176252
Group 2	0044786559	407,641.76	154.84	0.037984
Group 2	0044787155	112,526.80	199.27	0.177087
Group 2	0044787215	331,554.72	656.20	0.197916
Group 2	0044787378	229,919.13	78.57	0.034173
Group 2	0044787721	250,084.40	416.81	0.166668
Group 2	0044788031	506,694.84	633.37	0.125000
Group 2	0044788172	374,969.88	351.53	0.093749

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:42 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788401	437,515.93	592.10	0.135332
Group 2	0044788553	306,954.00	223.82	0.072916
Group 2	0044788554	151,035.29	67.90	0.044956
Group 2	0044788704	639,914.32	99.48	0.015546
Group 2	0044788812	198,803.76	333.92	0.167965
Group 2	0044788884	195,897.47	183.65	0.093748
Group 2	0044789903	449,081.51	888.81	0.197917
Group 2	0044790206	220,053.15	21.09	0.009584
Group 2	0044790339	279,342.89	457.31	0.163709
Group 2	0044790382	357,411.05	362.28	0.101362
Group 2	0044790766	98,701.44	183.66	0.186076
Group 2	0044790879	284,729.47	326.25	0.114582
Group 2	0044790949	177,573.55	249.34	0.140415
Group 2	0044791507	251,597.93	157.25	0.062501
Group 2	0044791639	348,656.12	363.18	0.104166
Group 2	0044792074	362,994.90	320.83	0.088384
Group 2	0044792593	281,199.61	292.92	0.104168
Group 2	0044792673	243,339.04	28.28	0.011622
Group 2	0044792912	340,679.46	567.80	0.166667
Group 2	0044792982	677,993.52	1,059.36	0.156249
Group 2	0044793087	295,065.65	215.15	0.072916
Group 2	0044793723	305,255.07	445.16	0.145832
Group 2	0044793820	186,588.21	212.93	0.114118
Group 2	0044793994	435,771.43	143.26	0.032875
Group 2	0044794339	346,152.05	673.36	0.194527
Group 2	0044794431	290,245.08	147.82	0.050929
Group 2	0044795027	224,847.99	421.59	0.187500
Group 2	0044795045	193,164.31	160.97	0.083333
Group 2	0044795082	446,727.97	698.01	0.156249
Group 2	0044795288	437,244.58	409.92	0.093751
Group 2	0044795432	259,409.26	324.26	0.124999
Group 2	0044795509	413,434.31	559.86	0.135417
Group 2	0044795768	206,965.32	258.71	0.125002
Group 2	0044796259	115,452.52	108.24	0.093753

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796426	356,767.70	408.80	0.114584
Group 2	0044796618	244,544.26	152.84	0.062500
Group 2	0044796878	145,874.60	167.15	0.114585
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	374,571.11	468.21	0.124999
Group 2	0044797958	402,475.84	264.96	0.065833
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798670	209,275.41	239.79	0.114581
Group 2	0044798781	250,860.18	26.13	0.010416
Group 2	0044798857	142,844.71	272.34	0.190655
Group 2	0044799003	178,429.54	131.13	0.073491
Group 2	0044799092	380,898.98	476.12	0.124999
Group 2	0044799362	422,297.10	157.54	0.037305
Group 2	0044799466	263,769.31	384.66	0.145832
Group 2	0044799812	356,449.51	445.56	0.124999
Group 2	0044799964	221,983.62	70.50	0.031759
Group 2	0044800532	262,984.44	328.73	0.125000
Group 2	0044800840	424,075.62	220.87	0.052083
Group 2	0044801121	378,975.41	197.38	0.052083
Group 2	0044801175	184,668.62	192.36	0.104165
Group 2	0044801377	261,412.17	299.53	0.114582
Group 2	0044801461	123,635.73	44.59	0.036066
Group 2	0044801511	328,933.71	208.70	0.063447
Group 2	0044801593	262,701.98	301.01	0.114582
Group 2	0044801610	384,450.12	269.22	0.070027
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	430,172.36	582.53	0.135418
Group 2	0044802342	220,132.76	206.37	0.093748
Group 2	0044802638	292,295.53	243.58	0.083333
Group 2	0044802731	238,218.27	223.33	0.093750
Group 2	0044802909	348,124.77	326.37	0.093751
Group 2	0044803047	319,007.12	99.92	0.031322
Group 2	0044803082	279,580.04	232.98	0.083332
Group 2	0044803218	704,362.23	1,100.57	0.156251

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Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:43 PM

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803223	596,625.17	932.23	0.156251
Group 2	0044803260	321,192.00	501.86	0.156249
Group 2	0044803492	343,126.39	393.17	0.114585
Group 2	0044803568	179,275.18	56.66	0.031605
Group 2	0044804224	228,070.52	237.57	0.104165
Group 2	0044804262	314,869.45	295.19	0.093750
Group 2	0044804420	102,612.59	9.39	0.009151
Group 2	0044805165	332,216.39	380.66	0.114582

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	140,304.55	18,807.32	13.405

Realized Loss Detail

Realized Dispositions in Current Period

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

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	599,426.20	36,648.90	256,232.86	42.746

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044754916	201,791.42	29,475.94	146,450.79	72.575
0044771326	92,504.19	(77.04)	103,332.34	111.706
0044773707	305,130.59	7,250.00	6,449.73	2.114

Contact:
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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:43 PM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
132	21,407,720.75	1,179,398.81	5.509

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	4,315.52	7.245
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	146,450.79	72.575
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493

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 07-Nov-2022 2:32:43 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044761674	341,600.17	(91,407.15)	(26.759)
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	103,332.34	111.706
0044771695	80,466.96	(4,251.36)	(5.283)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:43 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044797878	140,304.55	18,807.32	13.405
0044798155	211,200.15	6,938.62	3.285
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:44 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	7,056.67	8.756
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044825727	415,508.11	(250.97)	(0.060)
0044828429	163,273.29	5,051.90	3.094
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044848575	86,244.13	(16,406.01)	(19.023)
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259

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Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:44 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	3,060.13	4.334
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:44 PM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 2	4	739,730.75	55,456.22	0.002 %	0	0.00	0.00	0.000 %	4	739,730.75	55,456.22	0.002 %
Total	4	739,730.75	55,456.22	0.001 %	0	0.00	0.00	0.000 %	4	739,730.75	55,456.22	0.001 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0044754916	209,000.00	4.500 %	PA	97.00	360	201,791.42	07/31/2022	29,475.94	146,450.79
Group 2	0044771326	96,000.00	4.625 %	OK	90.00	360	92,504.19	09/30/2022	(77.04)	103,332.34
Group 2	0044773707	313,000.00	4.500 %	IN	95.00	360	305,130.59	08/31/2022	7,250.00	6,449.73
Group 2	0044797878	145,000.00	4.500 %	TX	97.00	360	140,304.55	10/31/2022	18,807.32	18,807.32

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

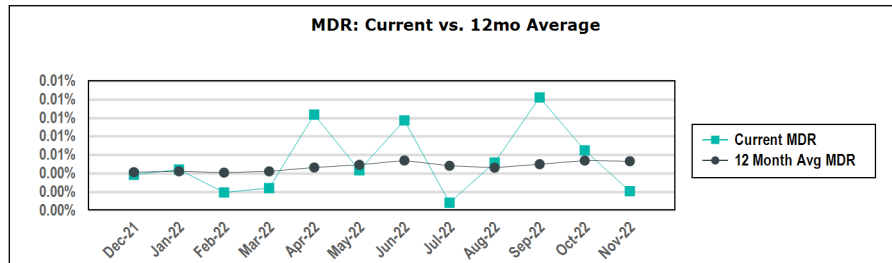
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 07-Nov-2022 2:32:44 PM

Realized Loss Report - Collateral

Summary

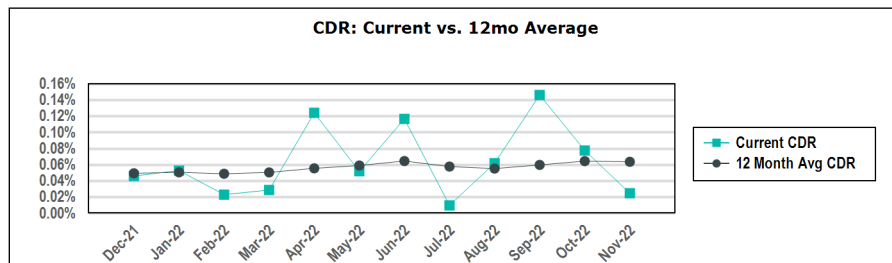
MDR

Current Month 0.002 %
 3 Month Average 0.007 %
 12 Month Average 0.005 %



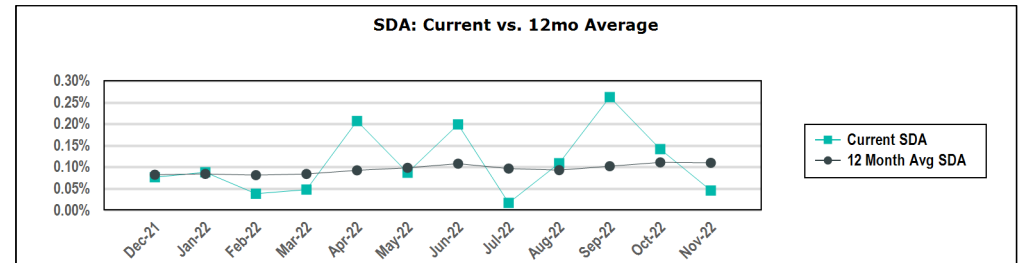
CDR

Current Month 0.025 %
 3 Month Average 0.083 %
 12 Month Average 0.064 %



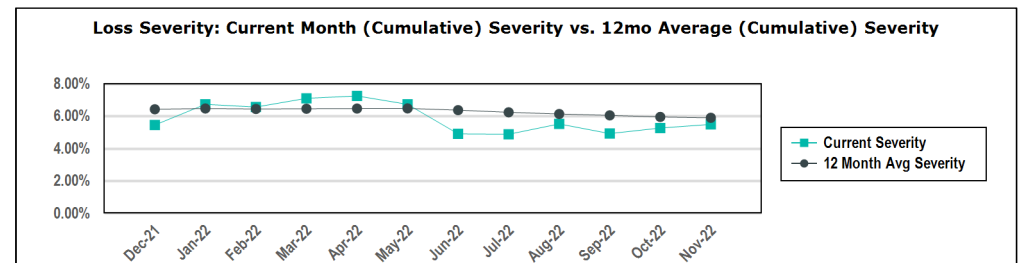
SDA

Current Month 0.046 %
 3 Month Average 0.150 %
 12 Month Average 0.110 %



Loss Severity

Current Month (Cumulative) 5.509 %
 3 Month Average (Cumulative) 5.245 %
 12 Month Average (Cumulative) 5.920 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

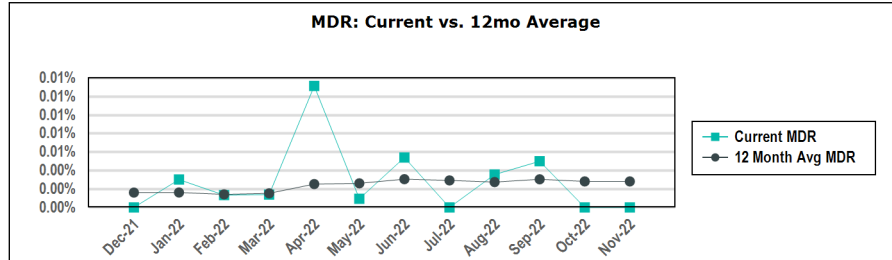
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 07-Nov-2022 2:32:45 PM

Realized Loss Report - Collateral

Group 1

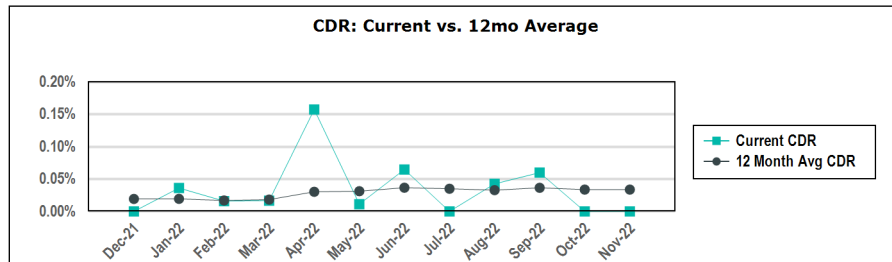
MDR

Current Month 0.000 %
 3 Month Average 0.002 %
 12 Month Average 0.003 %



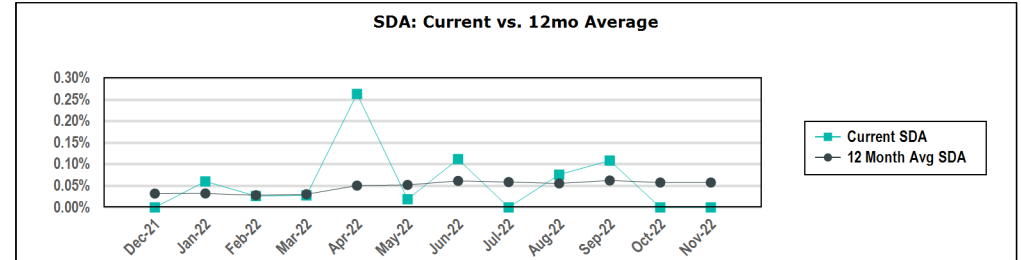
CDR

Current Month 0.000 %
 3 Month Average 0.020 %
 12 Month Average 0.034 %



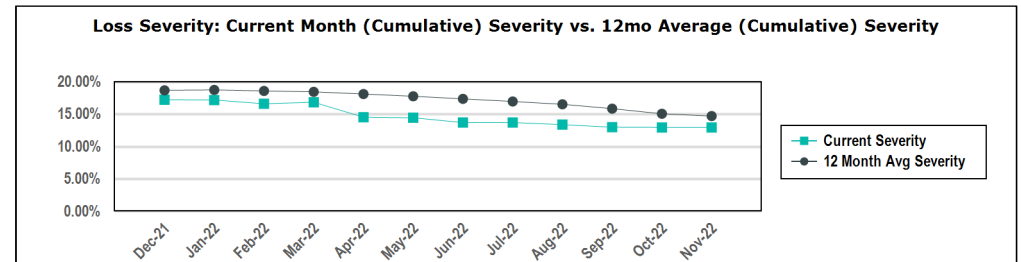
SDA

Current Month 0.000 %
 3 Month Average 0.036 %
 12 Month Average 0.058 %



Loss Severity

Current Month (Cumulative) 12.993 %
 3 Month Average (Cumulative) 13.005 %
 12 Month Average (Cumulative) 14.756 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

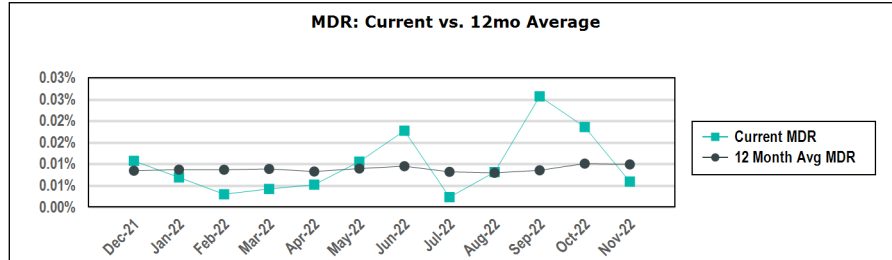
Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:46 PM

Realized Loss Report - Collateral

Group 2

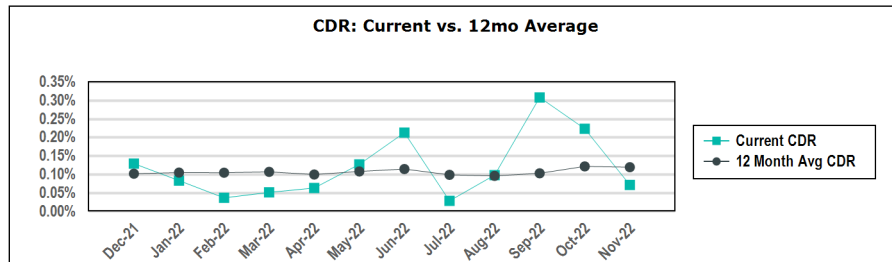
MDR

Current Month 0.006 %
3 Month Average 0.017 %
12 Month Average 0.010 %



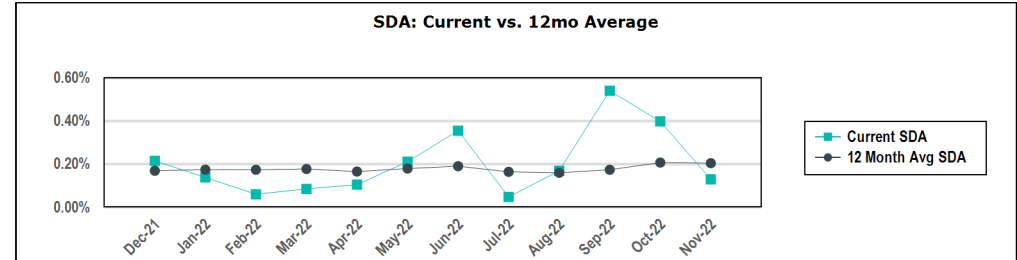
CDR

Current Month 0.072 %
3 Month Average 0.201 %
12 Month Average 0.120 %



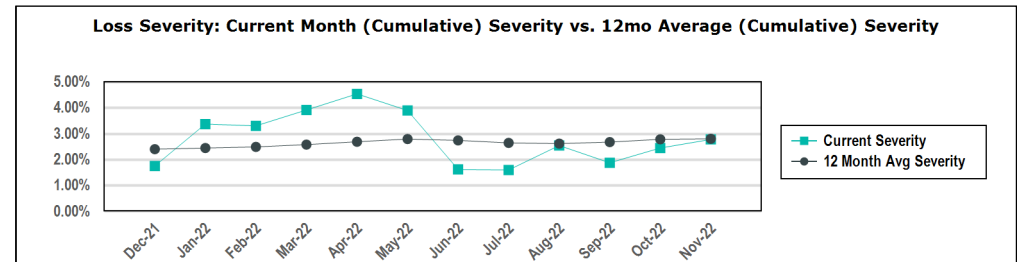
SDA

Current Month 0.130 %
3 Month Average 0.357 %
12 Month Average 0.205 %



Loss Severity

Current Month (Cumulative) 2.784 %
3 Month Average (Cumulative) 2.373 %
12 Month Average (Cumulative) 2.809 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:47 PM

Prepayment Rates

Summary

SMM

Current Month	1.004 %
3 Month Average	1.108 %
12 Month Average	2.160 %

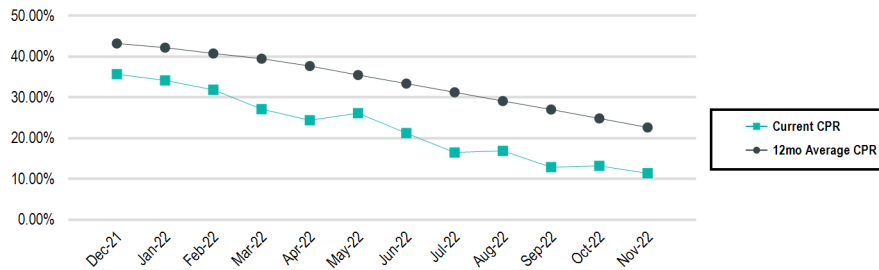
CPR

Current Month	11.406 %
3 Month Average	12.515 %
12 Month Average	22.644 %

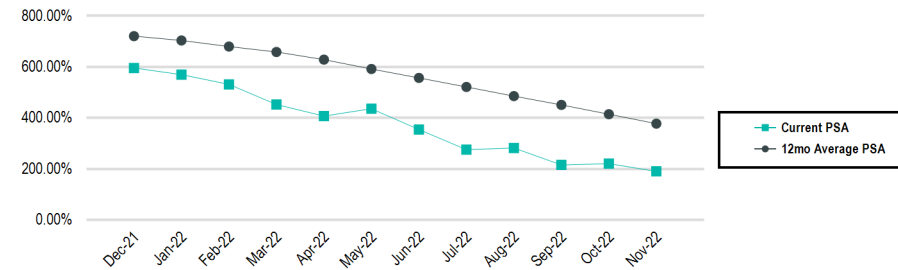
PSA

Current Month	190.107 %
3 Month Average	208.590 %
12 Month Average	377.399 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	1.002 %
3 Month Average	1.053 %
12 Month Average	2.028 %

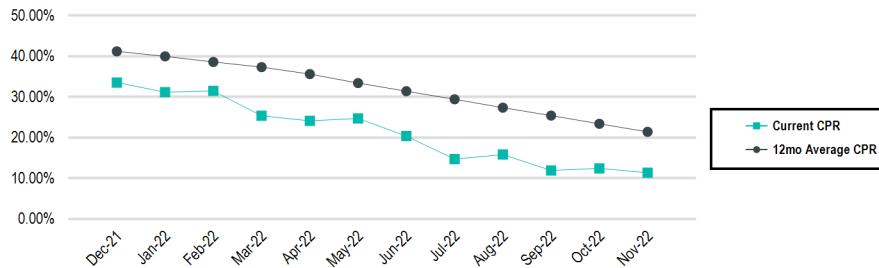
CPR

Current Month	11.381 %
3 Month Average	11.929 %
12 Month Average	21.440 %

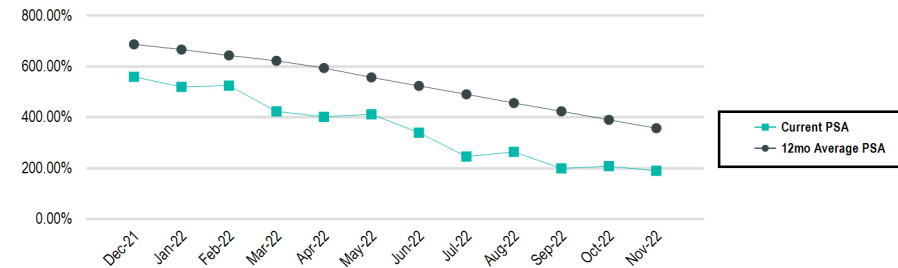
PSA

Current Month	189.687 %
3 Month Average	198.811 %
12 Month Average	357.331 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:48 PM

Prepayment Rates

Group 2

SMM

Current Month	1.009 %
3 Month Average	1.212 %
12 Month Average	2.401 %

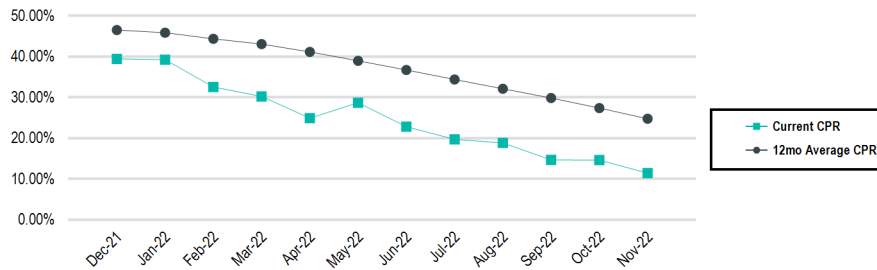
CPR

Current Month	11.454 %
3 Month Average	13.599 %
12 Month Average	24.785 %

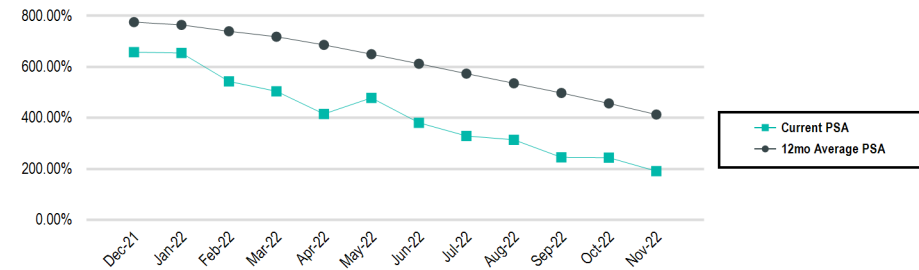
PSA

Current Month	190.895 %
3 Month Average	226.652 %
12 Month Average	413.076 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Nov-2022
 07-Nov-2022 2:32:48 PM

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
0044806571	80,445.11	0.00	0.000 %	80,445.11
0044817897	296,971.53	0.00	0.000 %	296,971.53
0044817939	314,882.01	0.00	0.000 %	314,882.01
0044818011	114,886.15	0.00	0.000 %	114,886.15
0044818017	130,026.40	0.00	0.000 %	130,026.40
0044818484	60,273.12	0.00	0.000 %	60,273.12
0044835865	72,261.88	0.00	0.000 %	72,261.88
0044844593	18,950.33	0.00	0.000 %	18,950.33
Total	1,088,696.53	0.00		

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07-Nov-2022 2:32:48 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Cumulative Repurchases Due To Breaches

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

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

Distribution Date: 25-Nov-2022
07-Nov-2022 2:32:48 PM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

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>