

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-2022
08-Sep-2022 2:52:18 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		08/31/2022	0.00000 %	4,082,636,486.45	0.00	51,008,890.76	0.00	4,031,627,595.69	51,008,890.76	0.00
1M-1	30711XUS1	09/23/2022	3.09371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	09/23/2022	4.84371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	09/23/2022	4.84371 %	30,255,499.38	130,265.66	1,931,973.58	0.00	28,323,525.80	2,062,239.24	0.00
1M-BH		08/31/2022	0.00000 %	53,921,120.21	0.00	3,443,148.57	0.00	50,477,971.64	3,443,148.57	0.00
1M-2C	30711XUV4	09/23/2022	4.84371 %	51,159,561.03	220,268.51	0.00	0.00	51,159,561.03	220,268.51	0.00
1M-CH		08/31/2022	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	09/23/2022	4.84371 %	81,415,060.41	350,534.17	1,931,973.58	0.00	79,483,086.83	2,282,507.75	0.00
1M-2H		08/31/2022	0.00000 %	145,096,959.18	0.00	3,443,148.57	0.00	141,653,810.61	3,443,148.57	0.00
1B-1	30711XUW2	09/23/2022	6.44371 %	97,984,000.00	561,227.09	0.00	0.00	97,984,000.00	561,227.09	0.00
1B-1H		08/31/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		08/31/2022	0.00000 %	102,404,718.34	0.00	0.00	7,713.53	102,397,004.81	0.00	744,589.19
1A-I1	30711XUY8	09/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	09/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	09/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	09/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	09/23/2022	1.80000 %	0.00	48,408.80	0.00	0.00	0.00	48,408.80	0.00
1B-I2	30711XVJ0	09/23/2022	1.40000 %	0.00	37,651.29	0.00	0.00	0.00	37,651.29	0.00
1B-I3	30711XVL5	09/23/2022	1.00000 %	0.00	26,893.78	0.00	0.00	0.00	26,893.78	0.00
1B-I4	30711XVN1	09/23/2022	0.60000 %	0.00	16,136.27	0.00	0.00	0.00	16,136.27	0.00
1C-I1	30711XVQ4	09/23/2022	1.80000 %	0.00	81,855.30	0.00	0.00	0.00	81,855.30	0.00
1C-I2	30711XVS0	09/23/2022	1.40000 %	0.00	63,665.23	0.00	0.00	0.00	63,665.23	0.00
1C-I3	30711XVU5	09/23/2022	1.00000 %	0.00	45,475.17	0.00	0.00	0.00	45,475.17	0.00
1C-I4	30711XVW1	09/23/2022	0.60000 %	0.00	27,285.10	0.00	0.00	0.00	27,285.10	0.00
1E-A1	30711XUZ5	09/23/2022	3.04371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	09/23/2022	3.44371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	09/23/2022	3.84371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	09/23/2022	4.24371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	09/23/2022	3.04371 %	30,255,499.38	81,856.86	1,931,973.58	0.00	28,323,525.80	2,013,830.44	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-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	09/23/2022	3.44371 %	30,255,499.38	92,614.37	1,931,973.58	0.00	28,323,525.80	2,024,587.95	0.00
1E-B3	30711XVM3	09/23/2022	3.84371 %	30,255,499.38	103,371.88	1,931,973.58	0.00	28,323,525.80	2,035,345.46	0.00
1E-B4	30711XVP6	09/23/2022	4.24371 %	30,255,499.38	114,129.39	1,931,973.58	0.00	28,323,525.80	2,046,102.97	0.00
1E-C1	30711XVR2	09/23/2022	3.04371 %	51,159,561.03	138,413.22	0.00	0.00	51,159,561.03	138,413.22	0.00
1E-C2	30711XVT8	09/23/2022	3.44371 %	51,159,561.03	156,603.28	0.00	0.00	51,159,561.03	156,603.28	0.00
1E-C3	30711XVV3	09/23/2022	3.84371 %	51,159,561.03	174,793.35	0.00	0.00	51,159,561.03	174,793.35	0.00
1E-C4	30711XVX9	09/23/2022	4.24371 %	51,159,561.03	192,983.41	0.00	0.00	51,159,561.03	192,983.41	0.00
1E-D1	30711XVY7	09/23/2022	3.04371 %	30,255,499.38	81,856.86	1,931,973.58	0.00	28,323,525.80	2,013,830.44	0.00
1E-D2	30711XVZ4	09/23/2022	3.44371 %	30,255,499.38	92,614.37	1,931,973.58	0.00	28,323,525.80	2,024,587.95	0.00
1E-D3	30711XWA8	09/23/2022	3.84371 %	30,255,499.38	103,371.88	1,931,973.58	0.00	28,323,525.80	2,035,345.46	0.00
1E-D4	30711XWB6	09/23/2022	4.24371 %	30,255,499.38	114,129.39	1,931,973.58	0.00	28,323,525.80	2,046,102.97	0.00
1E-D5	30711XWC4	09/23/2022	4.84371 %	30,255,499.38	130,265.66	1,931,973.58	0.00	28,323,525.80	2,062,239.24	0.00
1E-F1	30711XWD2	09/23/2022	3.04371 %	81,415,060.41	220,270.07	1,931,973.58	0.00	79,483,086.83	2,152,243.65	0.00
1E-F2	30711XWE0	09/23/2022	3.44371 %	81,415,060.41	249,217.65	1,931,973.58	0.00	79,483,086.83	2,181,191.23	0.00
1E-F3	30711XWF7	09/23/2022	3.84371 %	81,415,060.41	278,165.23	1,931,973.58	0.00	79,483,086.83	2,210,138.81	0.00
1E-F4	30711XWG5	09/23/2022	4.24371 %	81,415,060.41	307,112.81	1,931,973.58	0.00	79,483,086.83	2,239,086.39	0.00
1E-F5	30711XWH3	09/23/2022	4.84371 %	81,415,060.41	350,534.17	1,931,973.58	0.00	79,483,086.83	2,282,507.75	0.00
1X-1	30711XWJ9	09/23/2022	1.80000 %	0.00	48,408.80	0.00	0.00	0.00	48,408.80	0.00
1X-2	30711XWK6	09/23/2022	1.40000 %	0.00	37,651.29	0.00	0.00	0.00	37,651.29	0.00
1X-3	30711XWL4	09/23/2022	1.00000 %	0.00	26,893.78	0.00	0.00	0.00	26,893.78	0.00
1X-4	30711XWM2	09/23/2022	0.60000 %	0.00	16,136.27	0.00	0.00	0.00	16,136.27	0.00
1Y-1	30711XWN0	09/23/2022	1.80000 %	0.00	130,264.10	0.00	0.00	0.00	130,264.10	0.00
1Y-2	30711XWP5	09/23/2022	1.40000 %	0.00	101,316.52	0.00	0.00	0.00	101,316.52	0.00
1Y-3	30711XWQ3	09/23/2022	1.00000 %	0.00	72,368.94	0.00	0.00	0.00	72,368.94	0.00
1Y-4	30711XWR1	09/23/2022	0.60000 %	0.00	43,421.37	0.00	0.00	0.00	43,421.37	0.00
2A-H		08/31/2022	0.00000 %	2,114,063,873.74	0.00	31,793,782.65	0.00	2,082,270,091.09	31,793,782.65	0.00
2M-1	30711XWS9	09/23/2022	3.09371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	09/23/2022	4.94371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	09/23/2022	4.94371 %	58,088,668.71	255,265.36	4,201,701.12	0.00	53,886,967.59	4,456,966.48	0.00

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2M-BH		08/31/2022	0.00000 %	3,057,891.58	0.00	221,185.07	0.00	2,836,706.50	221,185.07	0.00
2M-2C	30711XWV2	09/23/2022	4.94371 %	101,332,000.00	445,294.24	0.00	0.00	101,332,000.00	445,294.24	0.00
2M-CH		08/31/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	09/23/2022	4.94371 %	159,420,668.71	700,559.60	4,201,701.12	0.00	155,218,967.59	4,902,260.72	0.00
2M-2H		08/31/2022	0.00000 %	8,392,189.58	0.00	221,185.07	0.00	8,171,004.50	221,185.07	0.00
2B-1	30711XWW0	09/23/2022	6.89371 %	63,333,000.00	388,088.30	0.00	0.00	63,333,000.00	388,088.30	0.00
2B-1H		08/31/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		08/31/2022	0.00000 %	66,297,297.03	0.00	0.00	(84,849.62)	66,382,146.65	0.00	284,290.35
2A-I1	30711XWY6	09/23/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	09/23/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	09/23/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	09/23/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	09/23/2022	1.80000 %	0.00	92,941.87	0.00	0.00	0.00	92,941.87	0.00
2B-I2	30711XXH2	09/23/2022	1.40000 %	0.00	72,288.12	0.00	0.00	0.00	72,288.12	0.00
2B-I3	30711XXK5	09/23/2022	1.00000 %	0.00	51,634.37	0.00	0.00	0.00	51,634.37	0.00
2B-I4	30711XXM1	09/23/2022	0.60000 %	0.00	30,980.62	0.00	0.00	0.00	30,980.62	0.00
2C-I1	30711XXP4	09/23/2022	1.80000 %	0.00	162,131.20	0.00	0.00	0.00	162,131.20	0.00
2C-I2	30711XXR0	09/23/2022	1.40000 %	0.00	126,102.04	0.00	0.00	0.00	126,102.04	0.00
2C-I3	30711XXT6	09/23/2022	1.00000 %	0.00	90,072.89	0.00	0.00	0.00	90,072.89	0.00
2C-I4	30711XXV1	09/23/2022	0.60000 %	0.00	54,043.73	0.00	0.00	0.00	54,043.73	0.00
2E-A1	30711XWZ3	09/23/2022	3.14371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	09/23/2022	3.54371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	09/23/2022	3.94371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	09/23/2022	4.34371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	09/23/2022	3.14371 %	58,088,668.71	162,323.49	4,201,701.12	0.00	53,886,967.59	4,364,024.61	0.00
2E-B2	30711XXJ8	09/23/2022	3.54371 %	58,088,668.71	182,977.24	4,201,701.12	0.00	53,886,967.59	4,384,678.36	0.00
2E-B3	30711XXL3	09/23/2022	3.94371 %	58,088,668.71	203,630.99	4,201,701.12	0.00	53,886,967.59	4,405,332.11	0.00
2E-B4	30711XXN9	09/23/2022	4.34371 %	58,088,668.71	224,284.74	4,201,701.12	0.00	53,886,967.59	4,425,985.86	0.00
2E-C1	30711XXQ2	09/23/2022	3.14371 %	101,332,000.00	283,163.04	0.00	0.00	101,332,000.00	283,163.04	0.00
2E-C2	30711XXS8	09/23/2022	3.54371 %	101,332,000.00	319,192.20	0.00	0.00	101,332,000.00	319,192.20	0.00
2E-C3	30711XXU3	09/23/2022	3.94371 %	101,332,000.00	355,221.35	0.00	0.00	101,332,000.00	355,221.35	0.00

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Distribution Date: 26-Sep-2022
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Certificateholder Distribution Summary

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2E-C4	30711XXW9	09/23/2022	4.34371 %	101,332,000.00	391,250.51	0.00	0.00	101,332,000.00	391,250.51	0.00
2E-D1	30711XX7	09/23/2022	3.14371 %	58,088,668.71	162,323.49	4,201,701.12	0.00	53,886,967.59	4,364,024.61	0.00
2E-D2	30711XX5	09/23/2022	3.54371 %	58,088,668.71	182,977.24	4,201,701.12	0.00	53,886,967.59	4,384,678.36	0.00
2E-D3	30711XXZ2	09/23/2022	3.94371 %	58,088,668.71	203,630.99	4,201,701.12	0.00	53,886,967.59	4,405,332.11	0.00
2E-D4	30711XYA6	09/23/2022	4.34371 %	58,088,668.71	224,284.74	4,201,701.12	0.00	53,886,967.59	4,425,985.86	0.00
2E-D5	30711XYB4	09/23/2022	4.94371 %	58,088,668.71	255,265.36	4,201,701.12	0.00	53,886,967.59	4,456,966.48	0.00
2E-F1	30711XYC2	09/23/2022	3.14371 %	159,420,668.71	445,486.53	4,201,701.12	0.00	155,218,967.59	4,647,187.65	0.00
2E-F2	30711XYD0	09/23/2022	3.54371 %	159,420,668.71	502,169.44	4,201,701.12	0.00	155,218,967.59	4,703,870.56	0.00
2E-F3	30711XYE8	09/23/2022	3.94371 %	159,420,668.71	558,852.34	4,201,701.12	0.00	155,218,967.59	4,760,553.46	0.00
2E-F4	30711XYF5	09/23/2022	4.34371 %	159,420,668.71	615,535.25	4,201,701.12	0.00	155,218,967.59	4,817,236.37	0.00
2E-F5	30711XYG3	09/23/2022	4.94371 %	159,420,668.71	700,559.60	4,201,701.12	0.00	155,218,967.59	4,902,260.72	0.00
2X-1	30711XYH1	09/23/2022	1.80000 %	0.00	92,941.87	0.00	0.00	0.00	92,941.87	0.00
2X-2	30711XYJ7	09/23/2022	1.40000 %	0.00	72,288.12	0.00	0.00	0.00	72,288.12	0.00
2X-3	30711XYK4	09/23/2022	1.00000 %	0.00	51,634.37	0.00	0.00	0.00	51,634.37	0.00
2X-4	30711XYL2	09/23/2022	0.60000 %	0.00	30,980.62	0.00	0.00	0.00	30,980.62	0.00
2Y-1	30711XYM0	09/23/2022	1.80000 %	0.00	255,073.07	0.00	0.00	0.00	255,073.07	0.00
2Y-2	30711XYN8	09/23/2022	1.40000 %	0.00	198,390.17	0.00	0.00	0.00	198,390.17	0.00
2Y-3	30711XYP3	09/23/2022	1.00000 %	0.00	141,707.26	0.00	0.00	0.00	141,707.26	0.00
2Y-4	30711XYQ1	09/23/2022	0.60000 %	0.00	85,024.36	0.00	0.00	0.00	85,024.36	0.00
Totals				9,933,102,563.85	14,439,002.01	188,270,135.89	(77,136.09)	9,744,909,564.03	202,709,137.90	1,028,879.54

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	4,082,636,486.45	8,045,857.97	42,963,032.79	0.00	0.00	51,008,890.76	4,031,627,595.69	0.20358480	51,008,890.76
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	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.56177411	1,931,973.58
1M-BH	89,854,570.52	53,921,120.21	545,433.06	2,897,715.51	0.00	0.00	3,443,148.57	50,477,971.64	0.56177411	3,443,148.57
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	81,415,060.41	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	79,483,086.83	0.52293033	1,931,973.58
1M-2H	270,884,980.00	145,096,959.18	545,433.06	2,897,715.51	0.00	0.00	3,443,148.57	141,653,810.61	0.52292973	3,443,148.57
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,404,718.34	0.00	0.00	0.00	7,713.53	7,713.53	102,397,004.81	0.99278090	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	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.56177411	1,931,973.58
1E-B2	50,417,997.48	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.56177411	1,931,973.58
1E-B3	50,417,997.48	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.56177411	1,931,973.58

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-2022
08-Sep-2022 2:52:19 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	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.56177411	1,931,973.58
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	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.28088706	1,931,973.58
1E-D2	100,835,994.97	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.28088706	1,931,973.58
1E-D3	100,835,994.97	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.28088706	1,931,973.58
1E-D4	100,835,994.97	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.28088706	1,931,973.58
1E-D5	100,835,994.97	30,255,499.38	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	28,323,525.80	0.28088706	1,931,973.58
1E-F1	101,577,558.52	81,415,060.41	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	79,483,086.83	0.78248668	1,931,973.58
1E-F2	101,577,558.52	81,415,060.41	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	79,483,086.83	0.78248668	1,931,973.58
1E-F3	101,577,558.52	81,415,060.41	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	79,483,086.83	0.78248668	1,931,973.58
1E-F4	101,577,558.52	81,415,060.41	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	79,483,086.83	0.78248668	1,931,973.58
1E-F5	101,577,558.52	81,415,060.41	306,046.12	1,625,927.46	0.00	0.00	1,931,973.58	79,483,086.83	0.78248668	1,931,973.58
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	2,114,063,873.74	3,841,245.59	27,952,537.07	0.00	0.00	31,793,782.65	2,082,270,091.09	0.16310266	31,793,782.65
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	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.53178628	4,201,701.12
2M-BH	5,334,298.00	3,057,891.58	27,330.53	193,854.54	0.00	0.00	221,185.07	2,836,706.50	0.53178628	221,185.07
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	159,420,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	155,218,967.59	0.51059543	4,201,701.12

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-2022
 08-Sep-2022 2:52:19 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	8,392,189.58	27,330.53	193,854.54	0.00	0.00	221,185.07	8,171,004.50	0.51059543	221,185.07
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	66,297,297.03	0.00	0.00	0.00	(84,849.62)	(84,849.62)	66,382,146.65	0.99573563	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	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.53178628	4,201,701.12
2E-B2	101,332,000.00	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.53178628	4,201,701.12
2E-B3	101,332,000.00	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.53178628	4,201,701.12
2E-B4	101,332,000.00	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.53178628	4,201,701.12
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	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.26589314	4,201,701.12
2E-D2	202,664,000.00	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.26589314	4,201,701.12
2E-D3	202,664,000.00	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.26589314	4,201,701.12
2E-D4	202,664,000.00	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.26589314	4,201,701.12
2E-D5	202,664,000.00	58,088,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	53,886,967.59	0.26589314	4,201,701.12

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-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	159,420,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	155,218,967.59	0.76589314	4,201,701.12
2E-F2	202,664,000.00	159,420,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	155,218,967.59	0.76589314	4,201,701.12
2E-F3	202,664,000.00	159,420,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	155,218,967.59	0.76589314	4,201,701.12
2E-F4	202,664,000.00	159,420,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	155,218,967.59	0.76589314	4,201,701.12
2E-F5	202,664,000.00	159,420,668.71	519,179.33	3,682,521.79	0.00	0.00	4,201,701.12	155,218,967.59	0.76589314	4,201,701.12
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	9,933,102,563.85	26,236,237.94	162,033,897.96	0.00	(77,136.09)	188,192,999.80	9,744,909,564.03	0.24628782	188,270,135.89

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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Series 2017-C07



Distribution Date: 26-Sep-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	206.16058800	0.40629109	2.16950104	0.00000000	0.00000000	2.57579213	203.58479587	0.20358480	2.57579213
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	600.09323837	6.07017603	32.24894961	0.00000000	0.00000000	38.31912564	561.77411273	0.56177411	38.31912564
1M-BH	89,854,570.52	600.09323842	6.07017603	32.24894953	0.00000000	0.00000000	38.31912556	561.77411286	0.56177411	38.31912556
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	535.64105789	2.01352018	10.69720394	0.00000000	0.00000000	12.71072412	522.93033377	0.52293033	12.71072412
1M-2H	270,884,980.00	535.64047434	2.01352271	10.69721736	0.00000000	0.00000000	12.71074007	522.92973427	0.52292973	12.71074007
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	992.85568866	0.00000000	0.00000000	0.00000000	0.07478583	0.07478583	992.78090282	0.99278090	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	600.09323837	6.07017603	32.24894961	0.00000000	0.00000000	38.31912564	561.77411273	0.56177411	38.31912564
1E-B2	50,417,997.48	600.09323837	6.07017603	32.24894961	0.00000000	0.00000000	38.31912564	561.77411273	0.56177411	38.31912564
1E-B3	50,417,997.48	600.09323837	6.07017603	32.24894961	0.00000000	0.00000000	38.31912564	561.77411273	0.56177411	38.31912564

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	600.09323837	6.07017603	32.24894961	0.00000000	0.00000000	38.31912564	561.77411273	0.56177411	38.31912564
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	300.04661916	3.03508802	16.12447480	0.00000000	0.00000000	19.15956282	280.88705634	0.28088706	19.15956282
1E-D2	100,835,994.97	300.04661916	3.03508802	16.12447480	0.00000000	0.00000000	19.15956282	280.88705634	0.28088706	19.15956282
1E-D3	100,835,994.97	300.04661916	3.03508802	16.12447480	0.00000000	0.00000000	19.15956282	280.88705634	0.28088706	19.15956282
1E-D4	100,835,994.97	300.04661916	3.03508802	16.12447480	0.00000000	0.00000000	19.15956282	280.88705634	0.28088706	19.15956282
1E-D5	100,835,994.97	300.04661916	3.03508802	16.12447480	0.00000000	0.00000000	19.15956282	280.88705634	0.28088706	19.15956282
1E-F1	101,577,558.52	801.50637204	3.01293046	16.00675862	0.00000000	0.00000000	19.01968907	782.48668297	0.78248668	19.01968907
1E-F2	101,577,558.52	801.50637204	3.01293046	16.00675862	0.00000000	0.00000000	19.01968907	782.48668297	0.78248668	19.01968907
1E-F3	101,577,558.52	801.50637204	3.01293046	16.00675862	0.00000000	0.00000000	19.01968907	782.48668297	0.78248668	19.01968907
1E-F4	101,577,558.52	801.50637204	3.01293046	16.00675862	0.00000000	0.00000000	19.01968907	782.48668297	0.78248668	19.01968907
1E-F5	101,577,558.52	801.50637204	3.01293046	16.00675862	0.00000000	0.00000000	19.01968907	782.48668297	0.78248668	19.01968907
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	165.59304209	0.30088189	2.18950132	0.00000000	0.00000000	2.49038322	163.10265888	0.16310266	2.49038322
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	573.25098399	5.12354765	36.34115373	0.00000000	0.00000000	41.46470138	531.78628262	0.53178628	41.46470138
2M-BH	5,334,298.00	573.25098448	5.12354765	36.34115304	0.00000000	0.00000000	41.46470070	531.78628191	0.53178628	41.46470070
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	524.41699466	1.70784922	12.11371791	0.00000000	0.00000000	13.82156713	510.59542754	0.51059543	13.82156713

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Principal Distribution Factors Statement

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2M-2H	16,002,894.00	524.41699483	1.70784922	12.11371768	0.00000000	0.00000000	13.82156690	510.59542730	0.51059543	13.82156690
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	994.46288137	0.00000000	0.00000000	0.00000000	(1.27274868)	(1.27274868)	995.73563006	0.99573563	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	573.25098399	5.12354765	36.34115373	0.00000000	0.00000000	41.46470138	531.78628262	0.53178628	41.46470138
2E-B2	101,332,000.00	573.25098399	5.12354765	36.34115373	0.00000000	0.00000000	41.46470138	531.78628262	0.53178628	41.46470138
2E-B3	101,332,000.00	573.25098399	5.12354765	36.34115373	0.00000000	0.00000000	41.46470138	531.78628262	0.53178628	41.46470138
2E-B4	101,332,000.00	573.25098399	5.12354765	36.34115373	0.00000000	0.00000000	41.46470138	531.78628262	0.53178628	41.46470138
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	286.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	265.89314131	0.26589314	20.73235069
2E-D2	202,664,000.00	286.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	265.89314131	0.26589314	20.73235069
2E-D3	202,664,000.00	286.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	265.89314131	0.26589314	20.73235069
2E-D4	202,664,000.00	286.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	265.89314131	0.26589314	20.73235069
2E-D5	202,664,000.00	286.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	265.89314131	0.26589314	20.73235069

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	786.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	765.89314131	0.76589314	20.73235069
2E-F2	202,664,000.00	786.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	765.89314131	0.76589314	20.73235069
2E-F3	202,664,000.00	786.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	765.89314131	0.76589314	20.73235069
2E-F4	202,664,000.00	786.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	765.89314131	0.76589314	20.73235069
2E-F5	202,664,000.00	786.62549200	2.56177382	18.17057687	0.00000000	0.00000000	20.73235069	765.89314131	0.76589314	20.73235069
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,082,636,486.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,031,627,595.69
1M-1	N/A	N/A	3.09371 %	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	4.84371 %	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	08/25/22 - 09/25/22	32	4.84371 %	30,255,499.38	130,265.66	0.00	0.00	0.00	0.00	130,265.66	0.00	28,323,525.80
1M-BH	N/A	N/A	0.00000 %	53,921,120.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	50,477,971.64
1M-2C	08/25/22 - 09/25/22	32	4.84371 %	51,159,561.03	220,268.51	0.00	0.00	0.00	0.00	220,268.51	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	08/25/22 - 09/25/22	32	4.84371 %	81,415,060.41	350,534.17	0.00	0.00	0.00	0.00	350,534.17	0.00	79,483,086.83
1M-2H	N/A	N/A	0.00000 %	145,096,959.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	141,653,810.61
1B-1	08/25/22 - 09/25/22	32	6.44371 %	97,984,000.00	561,227.09	0.00	0.00	0.00	0.00	561,227.09	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,404,718.34	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,397,004.81
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	08/25/22 - 09/25/22	32	1.80000 %	30,255,499.38	48,408.80	0.00	0.00	0.00	0.00	48,408.80	0.00	28,323,525.80
1B-I2	08/25/22 - 09/25/22	32	1.40000 %	30,255,499.38	37,651.29	0.00	0.00	0.00	0.00	37,651.29	0.00	28,323,525.80
1B-I3	08/25/22 - 09/25/22	32	1.00000 %	30,255,499.38	26,893.78	0.00	0.00	0.00	0.00	26,893.78	0.00	28,323,525.80
1B-I4	08/25/22 - 09/25/22	32	0.60000 %	30,255,499.38	16,136.27	0.00	0.00	0.00	0.00	16,136.27	0.00	28,323,525.80
1C-I1	08/25/22 - 09/25/22	32	1.80000 %	51,159,561.03	81,855.30	0.00	0.00	0.00	0.00	81,855.30	0.00	51,159,561.03
1C-I2	08/25/22 - 09/25/22	32	1.40000 %	51,159,561.03	63,665.23	0.00	0.00	0.00	0.00	63,665.23	0.00	51,159,561.03
1C-I3	08/25/22 - 09/25/22	32	1.00000 %	51,159,561.03	45,475.17	0.00	0.00	0.00	0.00	45,475.17	0.00	51,159,561.03
1C-I4	08/25/22 - 09/25/22	32	0.60000 %	51,159,561.03	27,285.10	0.00	0.00	0.00	0.00	27,285.10	0.00	51,159,561.03
1E-A1	N/A	N/A	3.04371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	3.44371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	3.84371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	4.24371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	08/25/22 - 09/25/22	32	3.04371 %	30,255,499.38	81,856.86	0.00	0.00	0.00	0.00	81,856.86	0.00	28,323,525.80
1E-B2	08/25/22 - 09/25/22	32	3.44371 %	30,255,499.38	92,614.37	0.00	0.00	0.00	0.00	92,614.37	0.00	28,323,525.80

Connecticut Avenue Securities

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Distribution Date: 26-Sep-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	08/25/22 - 09/25/22	32	3.84371 %	30,255,499.38	103,371.88	0.00	0.00	0.00	0.00	103,371.88	0.00	28,323,525.80
1E-B4	08/25/22 - 09/25/22	32	4.24371 %	30,255,499.38	114,129.39	0.00	0.00	0.00	0.00	114,129.39	0.00	28,323,525.80
1E-C1	08/25/22 - 09/25/22	32	3.04371 %	51,159,561.03	138,413.22	0.00	0.00	0.00	0.00	138,413.22	0.00	51,159,561.03
1E-C2	08/25/22 - 09/25/22	32	3.44371 %	51,159,561.03	156,603.28	0.00	0.00	0.00	0.00	156,603.28	0.00	51,159,561.03
1E-C3	08/25/22 - 09/25/22	32	3.84371 %	51,159,561.03	174,793.35	0.00	0.00	0.00	0.00	174,793.35	0.00	51,159,561.03
1E-C4	08/25/22 - 09/25/22	32	4.24371 %	51,159,561.03	192,983.41	0.00	0.00	0.00	0.00	192,983.41	0.00	51,159,561.03
1E-D1	08/25/22 - 09/25/22	32	3.04371 %	30,255,499.38	81,856.86	0.00	0.00	0.00	0.00	81,856.86	0.00	28,323,525.80
1E-D2	08/25/22 - 09/25/22	32	3.44371 %	30,255,499.38	92,614.37	0.00	0.00	0.00	0.00	92,614.37	0.00	28,323,525.80
1E-D3	08/25/22 - 09/25/22	32	3.84371 %	30,255,499.38	103,371.88	0.00	0.00	0.00	0.00	103,371.88	0.00	28,323,525.80
1E-D4	08/25/22 - 09/25/22	32	4.24371 %	30,255,499.38	114,129.39	0.00	0.00	0.00	0.00	114,129.39	0.00	28,323,525.80
1E-D5	08/25/22 - 09/25/22	32	4.84371 %	30,255,499.38	130,265.66	0.00	0.00	0.00	0.00	130,265.66	0.00	28,323,525.80
1E-F1	08/25/22 - 09/25/22	32	3.04371 %	81,415,060.41	220,270.07	0.00	0.00	0.00	0.00	220,270.07	0.00	79,483,086.83
1E-F2	08/25/22 - 09/25/22	32	3.44371 %	81,415,060.41	249,217.65	0.00	0.00	0.00	0.00	249,217.65	0.00	79,483,086.83
1E-F3	08/25/22 - 09/25/22	32	3.84371 %	81,415,060.41	278,165.23	0.00	0.00	0.00	0.00	278,165.23	0.00	79,483,086.83
1E-F4	08/25/22 - 09/25/22	32	4.24371 %	81,415,060.41	307,112.81	0.00	0.00	0.00	0.00	307,112.81	0.00	79,483,086.83
1E-F5	08/25/22 - 09/25/22	32	4.84371 %	81,415,060.41	350,534.17	0.00	0.00	0.00	0.00	350,534.17	0.00	79,483,086.83
1X-1	08/25/22 - 09/25/22	32	1.80000 %	30,255,499.38	48,408.80	0.00	0.00	0.00	0.00	48,408.80	0.00	28,323,525.81
1X-2	08/25/22 - 09/25/22	32	1.40000 %	30,255,499.38	37,651.29	0.00	0.00	0.00	0.00	37,651.29	0.00	28,323,525.81
1X-3	08/25/22 - 09/25/22	32	1.00000 %	30,255,499.38	26,893.78	0.00	0.00	0.00	0.00	26,893.78	0.00	28,323,525.81
1X-4	08/25/22 - 09/25/22	32	0.60000 %	30,255,499.38	16,136.27	0.00	0.00	0.00	0.00	16,136.27	0.00	28,323,525.81
1Y-1	08/25/22 - 09/25/22	32	1.80000 %	81,415,060.42	130,264.10	0.00	0.00	0.00	0.00	130,264.10	0.00	79,483,086.84
1Y-2	08/25/22 - 09/25/22	32	1.40000 %	81,415,060.42	101,316.52	0.00	0.00	0.00	0.00	101,316.52	0.00	79,483,086.84
1Y-3	08/25/22 - 09/25/22	32	1.00000 %	81,415,060.42	72,368.94	0.00	0.00	0.00	0.00	72,368.94	0.00	79,483,086.84
1Y-4	08/25/22 - 09/25/22	32	0.60000 %	81,415,060.42	43,421.37	0.00	0.00	0.00	0.00	43,421.37	0.00	79,483,086.84
2A-H	N/A	N/A	0.00000 %	2,114,063,873.74	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,082,270,091.09
2M-1	N/A	N/A	3.09371 %	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	4.94371 %	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	08/25/22 - 09/25/22	32	4.94371 %	58,088,668.71	255,265.36	0.00	0.00	0.00	0.00	255,265.36	0.00	53,886,967.59
2M-BH	N/A	N/A	0.00000 %	3,057,891.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,836,706.50
2M-2C	08/25/22 - 09/25/22	32	4.94371 %	101,332,000.00	445,294.24	0.00	0.00	0.00	0.00	445,294.24	0.00	101,332,000.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-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	08/25/22 - 09/25/22	32	4.94371 %	159,420,668.71	700,559.60	0.00	0.00	0.00	0.00	700,559.60	0.00	155,218,967.59
2M-2H	N/A	N/A	0.00000 %	8,392,189.58	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,171,004.50
2B-1	08/25/22 - 09/25/22	32	6.89371 %	63,333,000.00	388,088.30	0.00	0.00	0.00	0.00	388,088.30	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 %	66,297,297.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,382,146.65
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	08/25/22 - 09/25/22	32	1.80000 %	58,088,668.71	92,941.87	0.00	0.00	0.00	0.00	92,941.87	0.00	53,886,967.59
2B-I2	08/25/22 - 09/25/22	32	1.40000 %	58,088,668.71	72,288.12	0.00	0.00	0.00	0.00	72,288.12	0.00	53,886,967.59
2B-I3	08/25/22 - 09/25/22	32	1.00000 %	58,088,668.71	51,634.37	0.00	0.00	0.00	0.00	51,634.37	0.00	53,886,967.59
2B-I4	08/25/22 - 09/25/22	32	0.60000 %	58,088,668.71	30,980.62	0.00	0.00	0.00	0.00	30,980.62	0.00	53,886,967.59
2C-I1	08/25/22 - 09/25/22	32	1.80000 %	101,332,000.00	162,131.20	0.00	0.00	0.00	0.00	162,131.20	0.00	101,332,000.00
2C-I2	08/25/22 - 09/25/22	32	1.40000 %	101,332,000.00	126,102.04	0.00	0.00	0.00	0.00	126,102.04	0.00	101,332,000.00
2C-I3	08/25/22 - 09/25/22	32	1.00000 %	101,332,000.00	90,072.89	0.00	0.00	0.00	0.00	90,072.89	0.00	101,332,000.00
2C-I4	08/25/22 - 09/25/22	32	0.60000 %	101,332,000.00	54,043.73	0.00	0.00	0.00	0.00	54,043.73	0.00	101,332,000.00
2E-A1	N/A	N/A	3.14371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	3.54371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	3.94371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	4.34371 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/25/22 - 09/25/22	32	3.14371 %	58,088,668.71	162,323.49	0.00	0.00	0.00	0.00	162,323.49	0.00	53,886,967.59
2E-B2	08/25/22 - 09/25/22	32	3.54371 %	58,088,668.71	182,977.24	0.00	0.00	0.00	0.00	182,977.24	0.00	53,886,967.59
2E-B3	08/25/22 - 09/25/22	32	3.94371 %	58,088,668.71	203,630.99	0.00	0.00	0.00	0.00	203,630.99	0.00	53,886,967.59
2E-B4	08/25/22 - 09/25/22	32	4.34371 %	58,088,668.71	224,284.74	0.00	0.00	0.00	0.00	224,284.74	0.00	53,886,967.59
2E-C1	08/25/22 - 09/25/22	32	3.14371 %	101,332,000.00	283,163.04	0.00	0.00	0.00	0.00	283,163.04	0.00	101,332,000.00
2E-C2	08/25/22 - 09/25/22	32	3.54371 %	101,332,000.00	319,192.20	0.00	0.00	0.00	0.00	319,192.20	0.00	101,332,000.00
2E-C3	08/25/22 - 09/25/22	32	3.94371 %	101,332,000.00	355,221.35	0.00	0.00	0.00	0.00	355,221.35	0.00	101,332,000.00
2E-C4	08/25/22 - 09/25/22	32	4.34371 %	101,332,000.00	391,250.51	0.00	0.00	0.00	0.00	391,250.51	0.00	101,332,000.00
2E-D1	08/25/22 - 09/25/22	32	3.14371 %	58,088,668.71	162,323.49	0.00	0.00	0.00	0.00	162,323.49	0.00	53,886,967.59
2E-D2	08/25/22 - 09/25/22	32	3.54371 %	58,088,668.71	182,977.24	0.00	0.00	0.00	0.00	182,977.24	0.00	53,886,967.59

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-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
2E-D3	08/25/22 - 09/25/22	32	3.94371 %	58,088,668.71	203,630.99	0.00	0.00	0.00	0.00	203,630.99	0.00	53,886,967.59
2E-D4	08/25/22 - 09/25/22	32	4.34371 %	58,088,668.71	224,284.74	0.00	0.00	0.00	0.00	224,284.74	0.00	53,886,967.59
2E-D5	08/25/22 - 09/25/22	32	4.94371 %	58,088,668.71	255,265.36	0.00	0.00	0.00	0.00	255,265.36	0.00	53,886,967.59
2E-F1	08/25/22 - 09/25/22	32	3.14371 %	159,420,668.71	445,486.53	0.00	0.00	0.00	0.00	445,486.53	0.00	155,218,967.59
2E-F2	08/25/22 - 09/25/22	32	3.54371 %	159,420,668.71	502,169.44	0.00	0.00	0.00	0.00	502,169.44	0.00	155,218,967.59
2E-F3	08/25/22 - 09/25/22	32	3.94371 %	159,420,668.71	558,852.34	0.00	0.00	0.00	0.00	558,852.34	0.00	155,218,967.59
2E-F4	08/25/22 - 09/25/22	32	4.34371 %	159,420,668.71	615,535.25	0.00	0.00	0.00	0.00	615,535.25	0.00	155,218,967.59
2E-F5	08/25/22 - 09/25/22	32	4.94371 %	159,420,668.71	700,559.60	0.00	0.00	0.00	0.00	700,559.60	0.00	155,218,967.59
2X-1	08/25/22 - 09/25/22	32	1.80000 %	58,088,668.71	92,941.87	0.00	0.00	0.00	0.00	92,941.87	0.00	53,886,967.59
2X-2	08/25/22 - 09/25/22	32	1.40000 %	58,088,668.71	72,288.12	0.00	0.00	0.00	0.00	72,288.12	0.00	53,886,967.59
2X-3	08/25/22 - 09/25/22	32	1.00000 %	58,088,668.71	51,634.37	0.00	0.00	0.00	0.00	51,634.37	0.00	53,886,967.59
2X-4	08/25/22 - 09/25/22	32	0.60000 %	58,088,668.71	30,980.62	0.00	0.00	0.00	0.00	30,980.62	0.00	53,886,967.59
2Y-1	08/25/22 - 09/25/22	32	1.80000 %	159,420,668.71	255,073.07	0.00	0.00	0.00	0.00	255,073.07	0.00	155,218,967.59
2Y-2	08/25/22 - 09/25/22	32	1.40000 %	159,420,668.71	198,390.17	0.00	0.00	0.00	0.00	198,390.17	0.00	155,218,967.59
2Y-3	08/25/22 - 09/25/22	32	1.00000 %	159,420,668.71	141,707.26	0.00	0.00	0.00	0.00	141,707.26	0.00	155,218,967.59
2Y-4	08/25/22 - 09/25/22	32	0.60000 %	159,420,668.71	85,024.36	0.00	0.00	0.00	0.00	85,024.36	0.00	155,218,967.59
Totals					14,439,002.01	0.00	0.00	0.00	0.00	14,439,002.01	0.00	

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-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 %	206.16058800	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	203.58479587
1M-1	186,170,000.00	3.09371 %	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	4.84371 %	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	4.84371 %	600.09323837	2.58371349	0.00000000	0.00000000	0.00000000	0.00000000	2.58371349	0.00000000	561.77411273
1M-BH	89,854,570.52	0.00000 %	600.09323842	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	561.77411286
1M-2C	51,159,561.03	4.84371 %	1000.00000000	4.30551994	0.00000000	0.00000000	0.00000000	0.00000000	4.30551994	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	4.84371 %	535.64105789	2.30621328	0.00000000	0.00000000	0.00000000	0.00000000	2.30621328	0.00000000	522.93033377
1M-2H	270,884,980.00	0.00000 %	535.64047434	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	522.92973427
1B-1	97,984,000.00	6.44371 %	1000.00000000	5.72774218	0.00000000	0.00000000	0.00000000	0.00000000	5.72774218	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 %	992.85568866	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.78090282
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 %	600.09323837	0.96014920	0.00000000	0.00000000	0.00000000	0.00000000	0.96014920	0.00000000	561.77411273
1B-I2	0.00	1.40000 %	600.09323837	0.74678273	0.00000000	0.00000000	0.00000000	0.00000000	0.74678273	0.00000000	561.77411273
1B-I3	0.00	1.00000 %	600.09323837	0.53341627	0.00000000	0.00000000	0.00000000	0.00000000	0.53341627	0.00000000	561.77411273
1B-I4	0.00	0.60000 %	600.09323837	0.32004980	0.00000000	0.00000000	0.00000000	0.00000000	0.32004980	0.00000000	561.77411273
1C-I1	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444442	0.00000000	0.00000000	0.00000000	0.00000000	1.24444442	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888898	0.00000000	0.00000000	0.00000000	0.00000000	0.88888898	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
1E-A1	50,417,997.48	3.04371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	3.44371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	3.84371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	4.24371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	3.04371 %	600.09323837	1.62356428	0.00000000	0.00000000	0.00000000	0.00000000	1.62356428	0.00000000	561.77411273
1E-B2	50,417,997.48	3.44371 %	600.09323837	1.83693075	0.00000000	0.00000000	0.00000000	0.00000000	1.83693075	0.00000000	561.77411273
1E-B3	50,417,997.48	3.84371 %	600.09323837	2.05029722	0.00000000	0.00000000	0.00000000	0.00000000	2.05029722	0.00000000	561.77411273
1E-B4	50,417,997.48	4.24371 %	600.09323837	2.26366369	0.00000000	0.00000000	0.00000000	0.00000000	2.26366369	0.00000000	561.77411273
1E-C1	51,159,561.03	3.04371 %	1000.00000000	2.70552009	0.00000000	0.00000000	0.00000000	0.00000000	2.70552009	0.00000000	1000.00000000
1E-C2	51,159,561.03	3.44371 %	1000.00000000	3.06107552	0.00000000	0.00000000	0.00000000	0.00000000	3.06107552	0.00000000	1000.00000000
1E-C3	51,159,561.03	3.84371 %	1000.00000000	3.41663115	0.00000000	0.00000000	0.00000000	0.00000000	3.41663115	0.00000000	1000.00000000
1E-C4	51,159,561.03	4.24371 %	1000.00000000	3.77218659	0.00000000	0.00000000	0.00000000	0.00000000	3.77218659	0.00000000	1000.00000000
1E-D1	100,835,994.97	3.04371 %	300.04661916	0.81178214	0.00000000	0.00000000	0.00000000	0.00000000	0.81178214	0.00000000	280.88705634
1E-D2	100,835,994.97	3.44371 %	300.04661916	0.91846538	0.00000000	0.00000000	0.00000000	0.00000000	0.91846538	0.00000000	280.88705634
1E-D3	100,835,994.97	3.84371 %	300.04661916	1.02514861	0.00000000	0.00000000	0.00000000	0.00000000	1.02514861	0.00000000	280.88705634
1E-D4	100,835,994.97	4.24371 %	300.04661916	1.13183184	0.00000000	0.00000000	0.00000000	0.00000000	1.13183184	0.00000000	280.88705634
1E-D5	100,835,994.97	4.84371 %	300.04661916	1.29185674	0.00000000	0.00000000	0.00000000	0.00000000	1.29185674	0.00000000	280.88705634
1E-F1	101,577,558.52	3.04371 %	801.50637204	2.16849148	0.00000000	0.00000000	0.00000000	0.00000000	2.16849148	0.00000000	782.48668297
1E-F2	101,577,558.52	3.44371 %	801.50637204	2.45347155	0.00000000	0.00000000	0.00000000	0.00000000	2.45347155	0.00000000	782.48668297
1E-F3	101,577,558.52	3.84371 %	801.50637204	2.73845162	0.00000000	0.00000000	0.00000000	0.00000000	2.73845162	0.00000000	782.48668297
1E-F4	101,577,558.52	4.24371 %	801.50637204	3.02343170	0.00000000	0.00000000	0.00000000	0.00000000	3.02343170	0.00000000	782.48668297
1E-F5	101,577,558.52	4.84371 %	801.50637204	3.45090171	0.00000000	0.00000000	0.00000000	0.00000000	3.45090171	0.00000000	782.48668297
1X-1	0.00	1.80000 %	300.04661916	0.48007460	0.00000000	0.00000000	0.00000000	0.00000000	0.48007460	0.00000000	280.88705644
1X-2	0.00	1.40000 %	300.04661916	0.37339137	0.00000000	0.00000000	0.00000000	0.00000000	0.37339137	0.00000000	280.88705644
1X-3	0.00	1.00000 %	300.04661916	0.26670813	0.00000000	0.00000000	0.00000000	0.00000000	0.26670813	0.00000000	280.88705644
1X-4	0.00	0.60000 %	300.04661916	0.16002490	0.00000000	0.00000000	0.00000000	0.00000000	0.16002490	0.00000000	280.88705644
1Y-1	0.00	1.80000 %	801.50637214	1.28241023	0.00000000	0.00000000	0.00000000	0.00000000	1.28241023	0.00000000	782.48668306
1Y-2	0.00	1.40000 %	801.50637214	0.99743016	0.00000000	0.00000000	0.00000000	0.00000000	0.99743016	0.00000000	782.48668306
1Y-3	0.00	1.00000 %	801.50637214	0.71245008	0.00000000	0.00000000	0.00000000	0.00000000	0.71245008	0.00000000	782.48668306
1Y-4	0.00	0.60000 %	801.50637214	0.42747011	0.00000000	0.00000000	0.00000000	0.00000000	0.42747011	0.00000000	782.48668306
2A-H	12,766,622,601.00	0.00000 %	165.59304209	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	163.10265888
2M-1	107,666,000.00	3.09371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Distribution Date: 26-Sep-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	4.94371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	4.94371 %	573.25098399	2.51909920	0.00000000	0.00000000	0.00000000	0.00000000	2.51909920	0.00000000	531.78628262
2M-BH	5,334,298.00	0.00000 %	573.25098448	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	531.78628191
2M-2C	101,332,000.00	4.94371 %	1000.00000000	4.39440887	0.00000000	0.00000000	0.00000000	0.00000000	4.39440887	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	4.94371 %	524.41699466	2.30450269	0.00000000	0.00000000	0.00000000	0.00000000	2.30450269	0.00000000	510.59542754
2M-2H	16,002,894.00	0.00000 %	524.41699483	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	510.59542730
2B-1	63,333,000.00	6.89371 %	1000.00000000	6.12774225	0.00000000	0.00000000	0.00000000	0.00000000	6.12774225	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	994.46288137	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	995.73563006
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 %	573.25098399	0.91720158	0.00000000	0.00000000	0.00000000	0.00000000	0.91720158	0.00000000	531.78628262
2B-I2	0.00	1.40000 %	573.25098399	0.71337899	0.00000000	0.00000000	0.00000000	0.00000000	0.71337899	0.00000000	531.78628262
2B-I3	0.00	1.00000 %	573.25098399	0.50955641	0.00000000	0.00000000	0.00000000	0.00000000	0.50955641	0.00000000	531.78628262
2B-I4	0.00	0.60000 %	573.25098399	0.30573383	0.00000000	0.00000000	0.00000000	0.00000000	0.30573383	0.00000000	531.78628262
2C-I1	0.00	1.80000 %	1000.00000000	1.60000000	0.00000000	0.00000000	0.00000000	0.00000000	1.60000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444440	0.00000000	0.00000000	0.00000000	0.00000000	1.24444440	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888890	0.00000000	0.00000000	0.00000000	0.00000000	0.88888890	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333330	0.00000000	0.00000000	0.00000000	0.00000000	0.53333330	0.00000000	1000.00000000
2E-A1	101,332,000.00	3.14371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	3.54371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	3.94371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	4.34371 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	3.14371 %	573.25098399	1.60189762	0.00000000	0.00000000	0.00000000	0.00000000	1.60189762	0.00000000	531.78628262

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Series 2017-C07



Distribution Date: 26-Sep-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	101,332,000.00	3.54371 %	573.25098399	1.80572021	0.00000000	0.00000000	0.00000000	0.00000000	1.80572021	0.00000000	531.78628262
2E-B3	101,332,000.00	3.94371 %	573.25098399	2.00954279	0.00000000	0.00000000	0.00000000	0.00000000	2.00954279	0.00000000	531.78628262
2E-B4	101,332,000.00	4.34371 %	573.25098399	2.21336537	0.00000000	0.00000000	0.00000000	0.00000000	2.21336537	0.00000000	531.78628262
2E-C1	101,332,000.00	3.14371 %	1000.00000000	2.79440887	0.00000000	0.00000000	0.00000000	0.00000000	2.79440887	0.00000000	1000.00000000
2E-C2	101,332,000.00	3.54371 %	1000.00000000	3.14996447	0.00000000	0.00000000	0.00000000	0.00000000	3.14996447	0.00000000	1000.00000000
2E-C3	101,332,000.00	3.94371 %	1000.00000000	3.50551997	0.00000000	0.00000000	0.00000000	0.00000000	3.50551997	0.00000000	1000.00000000
2E-C4	101,332,000.00	4.34371 %	1000.00000000	3.86107557	0.00000000	0.00000000	0.00000000	0.00000000	3.86107557	0.00000000	1000.00000000
2E-D1	202,664,000.00	3.14371 %	286.62549200	0.80094881	0.00000000	0.00000000	0.00000000	0.00000000	0.80094881	0.00000000	265.89314131
2E-D2	202,664,000.00	3.54371 %	286.62549200	0.90286010	0.00000000	0.00000000	0.00000000	0.00000000	0.90286010	0.00000000	265.89314131
2E-D3	202,664,000.00	3.94371 %	286.62549200	1.00477140	0.00000000	0.00000000	0.00000000	0.00000000	1.00477140	0.00000000	265.89314131
2E-D4	202,664,000.00	4.34371 %	286.62549200	1.10668269	0.00000000	0.00000000	0.00000000	0.00000000	1.10668269	0.00000000	265.89314131
2E-D5	202,664,000.00	4.94371 %	286.62549200	1.25954960	0.00000000	0.00000000	0.00000000	0.00000000	1.25954960	0.00000000	265.89314131
2E-F1	202,664,000.00	3.14371 %	786.62549200	2.19815325	0.00000000	0.00000000	0.00000000	0.00000000	2.19815325	0.00000000	765.89314131
2E-F2	202,664,000.00	3.54371 %	786.62549200	2.47784234	0.00000000	0.00000000	0.00000000	0.00000000	2.47784234	0.00000000	765.89314131
2E-F3	202,664,000.00	3.94371 %	786.62549200	2.75753138	0.00000000	0.00000000	0.00000000	0.00000000	2.75753138	0.00000000	765.89314131
2E-F4	202,664,000.00	4.34371 %	786.62549200	3.03722047	0.00000000	0.00000000	0.00000000	0.00000000	3.03722047	0.00000000	765.89314131
2E-F5	202,664,000.00	4.94371 %	786.62549200	3.45675404	0.00000000	0.00000000	0.00000000	0.00000000	3.45675404	0.00000000	765.89314131
2X-1	0.00	1.80000 %	286.62549200	0.45860079	0.00000000	0.00000000	0.00000000	0.00000000	0.45860079	0.00000000	265.89314131
2X-2	0.00	1.40000 %	286.62549200	0.35668950	0.00000000	0.00000000	0.00000000	0.00000000	0.35668950	0.00000000	265.89314131
2X-3	0.00	1.00000 %	286.62549200	0.25477820	0.00000000	0.00000000	0.00000000	0.00000000	0.25477820	0.00000000	265.89314131
2X-4	0.00	0.60000 %	286.62549200	0.15286691	0.00000000	0.00000000	0.00000000	0.00000000	0.15286691	0.00000000	265.89314131
2Y-1	0.00	1.80000 %	786.62549200	1.25860079	0.00000000	0.00000000	0.00000000	0.00000000	1.25860079	0.00000000	765.89314131
2Y-2	0.00	1.40000 %	786.62549200	0.97891175	0.00000000	0.00000000	0.00000000	0.00000000	0.97891175	0.00000000	765.89314131
2Y-3	0.00	1.00000 %	786.62549200	0.69922265	0.00000000	0.00000000	0.00000000	0.00000000	0.69922265	0.00000000	765.89314131
2Y-4	0.00	0.60000 %	786.62549200	0.41953361	0.00000000	0.00000000	0.00000000	0.00000000	0.41953361	0.00000000	765.89314131

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	8,076,114.43
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	77,136.09
Total Deposits	8,153,250.52
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	8,134,083.86
Total Withdrawals (Pool Distribution Amount)	8,153,250.52
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	2.443710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	56,391,726.44
Total Principal Reduction Cumulative	16,170,015,741.75
Scheduled Principal Current	8,897,337.15
Scheduled Principal Cumulative	1,186,244,943.63
Unscheduled Principal Current	47,486,675.76
Unscheduled Principal Cumulative	14,983,026,208.19
Senior Reduction Amount	51,008,890.76
Subordinate Reduction Amount	5,375,122.15
Calculated Tranche Write-Down Amount	7,713.53
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	64,601.51
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	36,131,819.23
Total Principal Reduction Cumulative	10,954,578,665.84
Scheduled Principal Current	4,387,755.45
Scheduled Principal Cumulative	725,448,133.72
Unscheduled Principal Current	31,828,913.40
Unscheduled Principal Cumulative	10,228,846,740.05
Senior Reduction Amount	31,793,782.65
Subordinate Reduction Amount	4,422,886.20
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	84,849.62
Modification Loss Amount	73,394.74
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	25763
Period Reference Pool Removal Loan Count	267
Period Ending Loan Count	25496
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,458,303,091.90
Period PIF Loan Count Current	265
PIF Loan Count Cumulative	62846
Period PIF Loan UPB Current	44,233,453.59
PIF Loan UPB Cumulative	14,539,443,110.13
Period Partial Prepayment Amount	3,177,697.67
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	225,615.72
Credit Event Amount Cumulative	5,714,918.72
Total Active Modified Loan Count	399
Total Active Modified Loan UPB	104,700,938.69
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	14058
Period Reference Pool Removal Loan Count	191
Period Ending Loan Count	13867
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,378,708,645.84
Period PIF Loan Count Current	186
PIF Loan Count Cumulative	42262
Period PIF Loan UPB Current	30,180,670.24
PIF Loan UPB Cumulative	10,049,941,810.52
Period Partial Prepayment Amount	1,036,261.34
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	621,859.79
Credit Event Amount Cumulative	15,108,368.03
Total Active Modified Loan Count	394
Total Active Modified Loan UPB	98,158,267.86
Structural Reporting	
Group 1	
Senior Percentage	90.429955%
Subordinate Percentage	9.570045%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.544660%
Subordinate Percentage	12.455340%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	7.710000 %	7.800000 %
1M-2C	0.00	0.00	1.000000 %	4.550000 %	4.610000 %
1M-2	0.00	0.00	1.000000 %	4.550000 %	4.610000 %
1M-2H	0.00	0.00	1.000000 %	4.550000 %	4.610000 %
1B-1	0.00	0.00	0.500000 %	2.270000 %	2.300000 %
1B-1H	0.00	0.00	0.500000 %	2.270000 %	2.300000 %
1B-2H	7,713.53	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 %	9.920000 %	10.080000 %
2M-2C	0.00	0.00	1.000000 %	5.510000 %	5.590000 %
2B-1	0.00	0.00	0.500000 %	2.750000 %	2.790000 %
2B-1H	0.00	0.00	0.500000 %	2.750000 %	2.790000 %
2B-2H	0.00	84,849.62	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	575	106,414,580.95	1.460763 %	1.556449 %
60 Days	167	33,905,447.25	0.424256 %	0.495910 %
90 Days	80	16,473,263.31	0.203237 %	0.240942 %
120 Days	47	10,647,494.88	0.119401 %	0.155733 %
150 Days	45	9,105,579.30	0.114321 %	0.133181 %
180+ Days	502	108,458,038.13	1.275309 %	1.586337 %
Totals	1416	285,004,403.82	3.597287 %	4.168552 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	311	58,791,812.79	1.219799 %	1.318704 %
60 Days	102	20,448,723.21	0.400063 %	0.458666 %
90 Days	36	8,018,550.73	0.141199 %	0.179857 %
120 Days	21	4,831,354.42	0.082366 %	0.108368 %
150 Days	22	3,997,959.48	0.086288 %	0.089674 %
180+ Days	272	58,585,774.47	1.066834 %	1.314082 %
Totals	764	154,674,175.10	2.996548 %	3.469351 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	264	47,622,768.16	1.903800 %	2.002043 %
60 Days	65	13,456,724.04	0.468739 %	0.565716 %
90 Days	44	8,454,712.58	0.317300 %	0.355433 %
120 Days	26	5,816,140.46	0.187495 %	0.244508 %
150 Days	23	5,107,619.82	0.165861 %	0.214722 %
180+ Days	230	49,872,263.66	1.658614 %	2.096611 %
Totals	652	130,330,228.72	4.701810 %	5.479033 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	184	51,317,975.95	64,601.51	0.125885
Group 2	254	67,836,633.78	73,394.74	0.108193

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805372	289,216.80	331.39	0.114582
Group 1	0044805914	458,332.76	716.14	0.156249
Group 1	0044806054	153,308.93	223.58	0.145836
Group 1	0044806072	159,791.06	199.74	0.125001
Group 1	0044806448	293,971.96	428.71	0.145834
Group 1	0044806688	395,106.77	418.51	0.105923
Group 1	0044806745	192,414.38	120.26	0.062501
Group 1	0044806948	412,136.24	300.52	0.072918
Group 1	0044806960	173,805.11	90.52	0.052081
Group 1	0044807295	229,700.31	287.13	0.125002
Group 1	0044807364	205,574.62	256.97	0.125001
Group 1	0044807768	285,442.98	356.80	0.124999
Group 1	0044808210	399,927.44	541.57	0.135417
Group 1	0044808465	370,160.06	77.12	0.020834
Group 1	0044808483	998,640.03	1,144.28	0.114584
Group 1	0044808487	234,952.70	269.22	0.114585
Group 1	0044809764	153,956.86	80.19	0.052086
Group 1	0044809973	143,781.51	149.77	0.104165
Group 1	0044812046	419,803.62	262.38	0.062501
Group 1	0044812987	205,634.49	0.24	0.000117
Group 1	0044813124	403,728.88	714.94	0.177084
Group 1	0044813191	564,384.58	881.85	0.156250
Group 1	0044813223	637,304.22	995.79	0.156250
Group 1	0044813232	117,172.25	39.07	0.033344

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813559	69,741.08	101.71	0.145839
Group 1	0044813561	183,045.80	50.31	0.027485
Group 1	0044814207	243,587.14	253.74	0.104168
Group 1	0044814635	165,270.23	7.58	0.004586
Group 1	0044814794	225,937.75	245.71	0.108751
Group 1	0044814850	221,382.81	161.42	0.072914
Group 1	0044815492	207,283.20	215.92	0.104167
Group 1	0044815627	181,378.43	151.15	0.083334
Group 1	0044815760	359,811.63	337.32	0.093749
Group 1	0044816052	294,869.26	307.16	0.104168
Group 1	0044816392	237,113.90	321.09	0.135416
Group 1	0044816534	391,388.76	163.08	0.041667
Group 1	0044817798	373,649.30	7.72	0.002066
Group 1	0044818208	185,098.28	327.78	0.177084
Group 1	0044818277	240,198.23	400.33	0.166667
Group 1	0044818389	398,854.58	290.83	0.072916
Group 1	0044818457	250,872.34	313.59	0.125000
Group 1	0044818923	193,751.56	242.19	0.125000
Group 1	0044818961	417,422.38	391.33	0.093749
Group 1	0044819021	247,035.91	283.06	0.114583
Group 1	0044819057	339,293.09	459.46	0.135417
Group 1	0044819609	336,606.99	455.82	0.135416
Group 1	0044819660	524,057.60	436.71	0.083332
Group 1	0044819897	369,830.20	269.67	0.072917
Group 1	0044820223	72,468.58	158.53	0.218757
Group 1	0044820644	162,952.89	203.69	0.124999
Group 1	0044821330	135,783.41	113.15	0.083331
Group 1	0044821335	131,283.58	218.81	0.166670
Group 1	0044821589	198,342.33	330.57	0.166666
Group 1	0044822792	468,241.47	780.40	0.166666
Group 1	0044822833	380,791.66	634.65	0.166666
Group 1	0044824330	297,767.05	527.30	0.177085
Group 1	0044824735	243,478.99	177.54	0.072918
Group 1	0044824753	316,428.57	230.73	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044825421	309,769.90	322.68	0.104168
Group 1	0044826299	653,666.21	1,021.35	0.156249
Group 1	0044826309	401,928.23	418.68	0.104168
Group 1	0044826428	281,180.49	205.03	0.072918
Group 1	0044826791	150,500.03	282.19	0.187502
Group 1	0044827108	341,069.40	461.86	0.135415
Group 1	0044827499	661,503.43	895.79	0.135417
Group 1	0044827509	67,576.25	112.63	0.166671
Group 1	0044827806	161,972.91	118.11	0.072920
Group 1	0044827828	258,408.57	240.10	0.092915
Group 1	0044828502	172,253.95	269.15	0.156252
Group 1	0044828810	246,248.70	333.46	0.135416
Group 1	0044828911	320,921.87	501.44	0.156250
Group 1	0044828949	243,700.22	355.40	0.145835
Group 1	0044829078	356,698.30	557.34	0.156250
Group 1	0044829321	138,412.79	144.18	0.104167
Group 1	0044829512	202,324.86	231.83	0.114583
Group 1	0044830027	337,783.70	118.71	0.035144
Group 1	0044830936	326,593.24	238.14	0.072916
Group 1	0044831220	97,575.27	25.57	0.026205
Group 1	0044831561	304,343.45	380.43	0.125000
Group 1	0044832141	320,408.70	200.26	0.062501
Group 1	0044832707	288,822.81	511.46	0.177084
Group 1	0044834537	413,057.91	602.38	0.145834
Group 1	0044835751	116,559.69	157.84	0.135416
Group 1	0044836020	137,726.93	186.51	0.135420
Group 1	0044836102	196,039.14	347.15	0.177082
Group 1	0044836184	65,685.59	123.16	0.187499
Group 1	0044837128	227,612.41	308.23	0.135419
Group 1	0044837217	159,325.85	215.75	0.135414
Group 1	0044837378	217,485.58	383.32	0.176251
Group 1	0044838036	313,719.33	457.51	0.145834
Group 1	0044838642	356,079.06	556.37	0.156249
Group 1	0044839660	240,878.18	476.74	0.197917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044839829	73,138.33	122.57	0.167587
Group 1	0044839996	405,762.54	591.74	0.145834
Group 1	0044840174	414,713.78	691.19	0.166667
Group 1	0044840478	120,289.59	200.48	0.166664
Group 1	0044841406	271,399.89	310.98	0.114584
Group 1	0044841534	319,815.80	466.40	0.145834
Group 1	0044841572	508,778.05	1,112.95	0.218750
Group 1	0044841818	126,532.87	171.35	0.135419
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842682	455,981.09	569.98	0.125001
Group 1	0044843227	115,043.23	179.76	0.156254
Group 1	0044843375	117,385.06	158.96	0.135418
Group 1	0044844111	412,484.42	644.51	0.156251
Group 1	0044844923	104,853.17	141.99	0.135418
Group 1	0044845082	79,000.04	98.75	0.125000
Group 1	0044845523	118,786.47	210.35	0.177082
Group 1	0044845586	318,424.38	663.38	0.208332
Group 1	0044845615	278,843.83	406.65	0.145834
Group 1	0044845787	351,346.21	439.18	0.124999
Group 1	0044846014	215,612.26	224.60	0.104168
Group 1	0044847282	474,264.35	642.23	0.135416
Group 1	0044848246	386,681.73	483.35	0.124999
Group 1	0044848808	199,804.48	374.63	0.187498
Group 1	0044850962	236,975.44	197.48	0.083334
Group 1	0044851303	116,095.98	181.40	0.156250
Group 1	0044851394	89,263.42	138.73	0.155416
Group 1	0044851511	237,534.74	172.45	0.072600
Group 1	0044851529	387,193.50	725.99	0.187501
Group 1	0044851626	109,124.46	192.33	0.176248
Group 1	0044851808	151,109.47	220.37	0.145835
Group 1	0044852769	277,023.75	346.28	0.125000
Group 1	0044852811	175,373.52	365.36	0.208332
Group 1	0044853089	121,041.54	110.29	0.091117
Group 1	0044853799	206,917.98	301.76	0.145836

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	305,489.56	538.43	0.176252
Group 1	0044854061	386,777.71	644.63	0.166667
Group 1	0044854381	108,134.81	157.70	0.145836
Group 1	0044854412	121,158.35	138.83	0.114586
Group 1	0044855740	256,407.68	400.64	0.156251
Group 1	0044856837	114,529.43	11.93	0.010417
Group 1	0044857956	259,650.60	297.52	0.114585
Group 1	0044858421	222,159.91	254.56	0.114584
Group 1	0044858907	169,605.80	229.67	0.135414
Group 1	0044859311	218,450.12	273.06	0.124999
Group 1	0044859930	165,514.78	327.58	0.197916
Group 1	0044860921	385,044.13	320.87	0.083333
Group 1	0044861837	239,090.05	224.15	0.093751
Group 1	0044862118	642,059.09	869.46	0.135417
Group 1	0044864798	175,338.11	109.59	0.062502
Group 1	0044869452	102,673.88	171.12	0.166664
Group 1	0044869954	428,757.10	107.45	0.025061
Group 1	0044871012	88,739.48	157.14	0.177080
Group 1	0044872567	444,319.46	509.12	0.114584
Group 1	0044872600	446,186.41	604.21	0.135416
Group 1	0044874465	487,521.15	757.69	0.155417
Group 1	0044874522	182,346.94	189.94	0.104164
Group 1	0044874903	159,671.08	299.38	0.187498
Group 1	0044875036	82,101.13	111.18	0.135418
Group 1	0044875467	525,071.62	711.03	0.135416
Group 1	0044877322	544,457.29	794.00	0.145833
Group 1	0044877340	173,199.66	150.36	0.086813
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	379,243.02	474.05	0.124999
Group 1	0044878458	193,815.93	325.34	0.167860
Group 1	0044881228	337,106.96	594.15	0.176250
Group 1	0044881278	202,725.17	316.76	0.156251
Group 1	0044882773	903,988.36	1,506.65	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044883436	285,205.66	356.51	0.125001
Group 1	0044883504	136,603.73	99.61	0.072919
Group 1	0044884394	345,917.97	540.50	0.156251
Group 1	0044885516	137,232.71	250.58	0.182595
Group 1	0044886117	134,107.78	251.45	0.187498
Group 1	0044886172	195,124.80	325.21	0.166668
Group 1	0044886499	555,631.44	868.17	0.156249
Group 1	0044886650	336,532.86	420.67	0.125001
Group 1	0044887098	398,897.65	664.83	0.166667
Group 1	0044887309	416,224.61	650.35	0.156250
Group 1	0044888520	123,656.59	64.40	0.052080
Group 1	0044888626	442,930.37	415.25	0.093751
Group 1	0044890342	150,447.70	141.04	0.093747
Group 1	0044890890	280,849.17	263.30	0.093751
Group 1	0044890987	177,191.13	276.86	0.156249
Group 1	0044891053	237,418.56	197.85	0.083334
Group 1	0044891490	399,228.09	665.38	0.166667
Group 1	0044891943	93,276.95	145.75	0.156255
Group 1	0044893376	296,701.00	339.97	0.114583
Group 1	0044893553	273,573.60	256.48	0.093752
Group 1	0044893739	65,651.97	102.58	0.156248
Group 1	0044896338	636,006.79	795.01	0.125000
Group 1	0044896416	315,438.47	394.30	0.125001
Group 1	0044896786	604,991.20	882.28	0.145834
Group 2	0044747820	289,433.33	178.22	0.061575
Group 2	0044748576	250,322.13	338.98	0.135418
Group 2	0044748760	126,195.49	197.18	0.156250
Group 2	0044748771	105,134.76	120.47	0.114586
Group 2	0044748804	271,994.19	339.99	0.124999
Group 2	0044748806	304,591.82	317.28	0.104166
Group 2	0044749167	388,468.18	526.05	0.135416
Group 2	0044749531	261,528.92	136.21	0.052082
Group 2	0044749583	272,568.49	283.93	0.104168
Group 2	0044749674	449,122.36	514.62	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749735	297,138.43	340.47	0.114583
Group 2	0044749811	392,196.52	531.10	0.135417
Group 2	0044749868	368,066.60	421.74	0.114583
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750162	475,266.30	709.37	0.149257
Group 2	0044750426	194,728.27	62.02	0.031850
Group 2	0044750681	464,357.43	151.34	0.032591
Group 2	0044750687	359,668.76	599.45	0.166667
Group 2	0044750693	261,336.89	272.23	0.104168
Group 2	0044750776	308,952.79	445.94	0.144339
Group 2	0044750829	192,724.96	341.28	0.177081
Group 2	0044751285	184,585.24	211.50	0.114581
Group 2	0044751437	362,416.89	528.52	0.145832
Group 2	0044751696	153,916.45	256.53	0.166668
Group 2	0044751748	150,654.31	296.18	0.196596
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	408,304.12	255.19	0.062500
Group 2	0044752585	166,793.63	292.31	0.175252
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752982	72,069.80	180.17	0.249994
Group 2	0044753109	62,892.69	18.59	0.029558
Group 2	0044753161	89,570.21	93.30	0.104164
Group 2	0044753298	133,227.66	235.92	0.177080
Group 2	0044753431	216,396.52	293.04	0.135418
Group 2	0044753433	336,389.96	455.53	0.135417
Group 2	0044753482	130,953.29	88.23	0.067375
Group 2	0044753485	153,306.36	191.63	0.124998
Group 2	0044753494	190,575.51	198.52	0.104169
Group 2	0044754446	340,223.51	570.31	0.167628
Group 2	0044754904	165,365.30	275.61	0.166667
Group 2	0044755313	243,197.45	278.66	0.114582
Group 2	0044755505	646,362.17	807.95	0.125000
Group 2	0044756174	187,864.09	16.66	0.008868
Group 2	0044756304	71,658.86	22.39	0.031245

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756498	261,732.29	545.28	0.208335
Group 2	0044756551	203,602.40	318.13	0.156251
Group 2	0044757058	309,133.38	644.49	0.208483
Group 2	0044757099	230,545.40	288.18	0.124999
Group 2	0044757100	377,289.92	393.01	0.104167
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044757902	268,514.94	53.40	0.019887
Group 2	0044758112	167,945.44	77.91	0.046390
Group 2	0044758371	106,419.19	157.44	0.147943
Group 2	0044758489	139,725.15	247.43	0.177083
Group 2	0044758496	132,757.18	32.88	0.024767
Group 2	0044758625	200,768.90	376.44	0.187499
Group 2	0044758640	125,877.40	196.68	0.156247
Group 2	0044758660	181,769.72	75.74	0.041668
Group 2	0044758666	236,036.15	319.63	0.135416
Group 2	0044758724	196,766.70	108.14	0.054958
Group 2	0044758823	164,152.11	170.99	0.104166
Group 2	0044758955	588,826.47	797.37	0.135417
Group 2	0044759268	251,839.53	341.03	0.135416
Group 2	0044759277	364,495.92	569.52	0.156249
Group 2	0044759604	156,471.96	55.04	0.035176
Group 2	0044759749	320,685.52	501.07	0.156250
Group 2	0044759896	262,662.24	37.12	0.014132
Group 2	0044760451	120,843.98	100.70	0.083331
Group 2	0044760644	239,834.07	249.83	0.104168
Group 2	0044760650	97,121.33	91.05	0.093749
Group 2	0044760704	488,366.45	508.72	0.104168
Group 2	0044760774	271,883.20	283.21	0.104166
Group 2	0044760857	262,191.10	91.71	0.034978
Group 2	0044761328	145,584.22	136.49	0.093753
Group 2	0044761419	388,796.78	647.99	0.166665
Group 2	0044761488	160,068.28	316.80	0.197916
Group 2	0044761489	174,203.99	117.07	0.067203
Group 2	0044761553	206,156.28	66.15	0.032087

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,253.22	43.59	0.051130
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	317,591.67	99.25	0.031251
Group 2	0044762564	394,636.06	534.40	0.135416
Group 2	0044762765	114,678.38	94.80	0.082666
Group 2	0044762776	203,294.45	232.94	0.114583
Group 2	0044762870	322,979.35	137.86	0.042684
Group 2	0044763001	169,324.33	299.85	0.177086
Group 2	0044763194	87,799.19	192.06	0.218749
Group 2	0044763976	392,018.30	295.70	0.075430
Group 2	0044763998	372,775.21	349.48	0.093751
Group 2	0044764439	248,127.70	284.31	0.114582
Group 2	0044764724	474,154.01	296.44	0.062520
Group 2	0044765019	348,907.14	363.44	0.104165
Group 2	0044765396	268,538.56	102.48	0.038162
Group 2	0044765475	109,432.48	205.19	0.187504
Group 2	0044765513	345,449.64	150.93	0.043691
Group 2	0044766070	116,588.03	230.75	0.197919
Group 2	0044766135	305,226.97	254.36	0.083335
Group 2	0044767025	346,317.20	757.57	0.218750
Group 2	0044767243	453,932.78	709.27	0.156250
Group 2	0044767644	382,416.33	517.86	0.135418
Group 2	0044767648	349,337.15	363.89	0.104166
Group 2	0044768165	475,425.45	643.81	0.135418
Group 2	0044768220	251,157.31	209.30	0.083334
Group 2	0044768223	206,417.15	258.02	0.124999
Group 2	0044768338	134,219.87	250.54	0.186664
Group 2	0044768569	308,533.68	321.39	0.104167
Group 2	0044768571	356,543.81	482.82	0.135417
Group 2	0044768786	155,182.19	47.78	0.030790
Group 2	0044769181	90,117.80	48.50	0.053818
Group 2	0044769400	303,291.29	252.74	0.083332

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044769588	256,021.02	373.36	0.145832
Group 2	0044769843	249,826.54	390.35	0.156248
Group 2	0044770000	235,033.99	293.79	0.124999
Group 2	0044770245	295,346.19	153.83	0.052085
Group 2	0044770455	287,705.39	449.54	0.156250
Group 2	0044771203	337,088.93	632.04	0.187499
Group 2	0044771262	87,426.82	58.84	0.067302
Group 2	0044771856	311,325.40	511.63	0.164339
Group 2	0044772342	379,488.08	129.70	0.034178
Group 2	0044772687	254,345.00	317.93	0.125000
Group 2	0044772744	164,454.76	195.85	0.119091
Group 2	0044772895	333,821.11	164.70	0.049338
Group 2	0044773059	339,635.41	613.83	0.180732
Group 2	0044773158	264,676.38	145.50	0.054973
Group 2	0044773412	255,827.47	266.49	0.104168
Group 2	0044773738	123,009.07	205.02	0.166671
Group 2	0044773900	149,577.68	16.20	0.010830
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774428	57,594.93	83.99	0.145829
Group 2	0044774580	305,671.05	477.61	0.156250
Group 2	0044774693	203,822.00	212.31	0.104164
Group 2	0044775457	180,150.97	151.10	0.083874
Group 2	0044775468	149,701.81	124.75	0.083332
Group 2	0044775546	360,709.56	300.59	0.083333
Group 2	0044775587	487,642.44	660.35	0.135417
Group 2	0044776032	153,209.51	64.87	0.042341
Group 2	0044776233	215,390.35	107.93	0.050109
Group 2	0044776810	378,641.54	749.39	0.197915
Group 2	0044776861	200,130.85	125.08	0.062499
Group 2	0044777714	154,043.41	112.32	0.072915
Group 2	0044778088	246,770.32	77.12	0.031252
Group 2	0044778151	396,042.35	536.31	0.135417
Group 2	0044779309	107,015.25	89.18	0.083334
Group 2	0044779312	99,066.81	154.79	0.156248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044779844	201,242.74	42.99	0.021362
Group 2	0044780048	126,841.21	79.28	0.062503
Group 2	0044780062	86,362.10	63.01	0.072960
Group 2	0044780466	146,988.04	183.74	0.125003
Group 2	0044780495	216,868.65	271.09	0.125002
Group 2	0044780719	429,041.73	491.61	0.114583
Group 2	0044781122	396,427.97	578.12	0.145832
Group 2	0044781165	222,450.25	148.50	0.066756
Group 2	0044781185	266,572.54	277.68	0.104167
Group 2	0044781195	320,085.71	315.93	0.098702
Group 2	0044781674	350,284.40	361.96	0.103333
Group 2	0044781752	227,797.45	12.12	0.005321
Group 2	0044781936	83,241.76	86.71	0.104166
Group 2	0044782011	353,536.52	244.47	0.069150
Group 2	0044782210	494,402.01	721.00	0.145833
Group 2	0044782242	267,887.85	418.57	0.156248
Group 2	0044782356	133,724.39	41.79	0.031251
Group 2	0044782425	122,240.87	140.07	0.114585
Group 2	0044782683	299,609.57	86.45	0.028854
Group 2	0044782878	149,987.88	92.13	0.061425
Group 2	0044783524	171,462.97	63.61	0.037098
Group 2	0044783715	220,221.15	252.34	0.114585
Group 2	0044783732	89,976.97	34.49	0.038332
Group 2	0044785725	345,511.50	395.90	0.114584
Group 2	0044785902	66,922.07	97.59	0.145826
Group 2	0044786096	197,568.84	185.22	0.093750
Group 2	0044786483	261,309.78	460.56	0.176251
Group 2	0044786559	408,279.97	154.90	0.037940
Group 2	0044787155	112,526.80	199.27	0.177087
Group 2	0044787213	319,631.90	230.40	0.072083
Group 2	0044787215	298,391.74	279.74	0.093749
Group 2	0044787378	230,385.02	78.57	0.034104
Group 2	0044787721	250,654.61	417.76	0.166668
Group 2	0044788031	507,850.12	634.81	0.124999

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788172	375,824.82	352.34	0.093751
Group 2	0044788401	438,509.96	593.45	0.135333
Group 2	0044788554	151,264.98	67.92	0.044901
Group 2	0044788704	639,914.32	99.48	0.015546
Group 2	0044788812	199,016.23	334.25	0.167951
Group 2	0044788884	196,275.24	184.01	0.093751
Group 2	0044789903	449,559.63	889.75	0.197916
Group 2	0044790206	220,746.13	21.15	0.009581
Group 2	0044790339	279,977.90	457.90	0.163549
Group 2	0044790382	358,091.91	362.28	0.101170
Group 2	0044790766	98,883.46	183.93	0.186007
Group 2	0044790879	285,380.95	327.00	0.114584
Group 2	0044790949	177,976.99	249.91	0.140417
Group 2	0044791507	252,686.66	157.93	0.062500
Group 2	0044791639	349,468.17	364.03	0.104167
Group 2	0044792074	363,213.32	320.90	0.088350
Group 2	0044792593	281,845.27	293.59	0.104167
Group 2	0044792673	244,301.77	28.38	0.011617
Group 2	0044792912	342,207.57	570.35	0.166668
Group 2	0044792982	679,435.31	1,061.62	0.156250
Group 2	0044793087	295,693.12	215.61	0.072917
Group 2	0044793723	305,948.62	446.18	0.145835
Group 2	0044793820	188,071.31	214.47	0.114037
Group 2	0044793994	436,379.41	143.26	0.032829
Group 2	0044794339	346,797.11	674.37	0.194457
Group 2	0044794431	290,715.98	147.92	0.050881
Group 2	0044795027	225,357.04	422.54	0.187498
Group 2	0044795082	447,742.63	699.60	0.156250
Group 2	0044795288	438,174.41	410.79	0.093750
Group 2	0044795432	260,000.79	325.00	0.125000
Group 2	0044795509	414,380.29	561.14	0.135417
Group 2	0044795768	207,400.40	259.25	0.125000
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	357,581.42	409.73	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796618	245,219.62	153.26	0.062499
Group 2	0044796878	146,206.02	167.53	0.114585
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	375,428.17	469.29	0.125001
Group 2	0044797958	403,305.28	265.51	0.065834
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798670	209,750.88	240.34	0.114584
Group 2	0044799092	382,508.88	478.14	0.125001
Group 2	0044799101	457,764.52	748.37	0.163484
Group 2	0044799300	161,666.05	133.37	0.082497
Group 2	0044799362	423,039.41	157.62	0.037259
Group 2	0044799466	264,373.27	385.54	0.145832
Group 2	0044799812	357,267.97	446.58	0.124999
Group 2	0044799964	222,351.73	70.50	0.031707
Group 2	0044800532	263,543.69	329.43	0.125000
Group 2	0044800840	424,893.43	221.30	0.052084
Group 2	0044801084	110,349.72	41.53	0.037635
Group 2	0044801175	185,068.02	192.78	0.104167
Group 2	0044801377	262,006.10	300.22	0.114585
Group 2	0044801461	123,935.67	44.59	0.035978
Group 2	0044801511	329,728.16	208.95	0.063370
Group 2	0044801593	263,256.05	301.65	0.114584
Group 2	0044801610	385,119.39	269.63	0.070012
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	431,111.01	583.80	0.135418
Group 2	0044802342	220,597.46	206.81	0.093750
Group 2	0044802638	292,930.22	244.11	0.083334
Group 2	0044802731	238,729.19	223.81	0.093751
Group 2	0044802909	348,499.27	326.72	0.093751
Group 2	0044803047	319,226.97	99.92	0.031301
Group 2	0044803082	280,193.82	233.49	0.083332
Group 2	0044803218	705,166.18	1,101.82	0.156250
Group 2	0044803223	597,966.44	934.32	0.156250
Group 2	0044803260	321,192.00	501.86	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803492	343,914.49	394.07	0.114584
Group 2	0044803568	179,549.51	56.66	0.031557
Group 2	0044804224	228,545.86	238.07	0.104167
Group 2	0044804262	315,228.83	295.53	0.093751
Group 2	0044804420	102,885.02	9.39	0.009127
Group 2	0044805165	332,963.14	381.52	0.114583

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
7	847,475.51	(27,585.45)	(3.255)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044753480	29,707.43	1,358.87	4.574
0044756060	112,805.29	3,445.93	3.055
0044773707	305,130.59	(800.27)	(0.262)
0044793033	93,624.45	(46,360.18)	(49.517)
0044804252	80,592.03	7,056.67	8.756
0044866008	96,794.94	4,368.36	4.513
0044888011	128,820.78	3,345.17	2.597

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	332,014.93	(49,550.64)	31,260.58	9.415

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044748623	213,865.61	(8,316.63)	(1,329.84)	(0.622)
0044758497	118,149.32	(41,234.01)	32,590.42	27.584

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
128	20,823,286.75	1,028,882.00	4.941

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	1,358.87	4.574
0044753935	59,563.42	5,088.26	8.543
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	108,884.11	53.959
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
0044758476	191,274.89	19,305.73	10.093

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044758497	118,149.32	32,590.42	27.584
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)
0044771695	80,466.96	(4,215.36)	(5.239)
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	(800.27)	(0.262)
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-Sep-2022
 08-Sep-2022 2:52:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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
0044798155	211,200.15	6,938.62	3.285
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300

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 08-Sep-2022 2:52:21 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	24,542.80	14.823
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
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-2022
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-Sep-2022
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	225,615.72	7,713.53	0.000 %	0	0.00	0.00	0.000 %	2	225,615.72	7,713.53	0.000 %
Group 2	7	953,874.72	(84,849.62)	(0.004 %)	0	0.00	0.00	0.000 %	7	953,874.72	(84,849.62)	(0.004 %)
Total	9	1,179,490.44	(77,136.09)	(0.001 %)	0	0.00	0.00	0.000 %	9	1,179,490.44	(77,136.09)	(0.001 %)

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044866008	104,000.00	4.625 %	MO	80.00	360	96,794.94	08/31/2022	4,368.36	4,368.36
Group 1	0044888011	135,000.00	4.375 %	VA	68.00	360	128,820.78	08/31/2022	3,345.17	3,345.17
Group 2	0044748623	214,000.00	4.500 %	CA	95.00	360	213,865.61	05/31/2022	(8,316.63)	(1,329.84)
Group 2	0044753480	31,000.00	5.000 %	AZ	85.00	360	29,707.43	08/31/2022	1,358.87	1,358.87
Group 2	0044756060	118,000.00	4.990 %	MO	84.00	360	112,805.29	08/31/2022	3,445.93	3,445.93
Group 2	0044758497	123,000.00	4.500 %	MN	95.00	360	118,149.32	05/31/2021	(41,234.01)	32,590.42
Group 2	0044773707	313,000.00	4.500 %	IN	95.00	360	305,130.59	08/31/2022	(800.27)	(800.27)
Group 2	0044793033	96,000.00	4.875 %	FL	95.00	360	93,624.45	08/31/2022	(46,360.18)	(46,360.18)
Group 2	0044804252	82,000.00	3.900 %	OH	97.00	360	80,592.03	08/31/2022	7,056.67	7,056.67

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

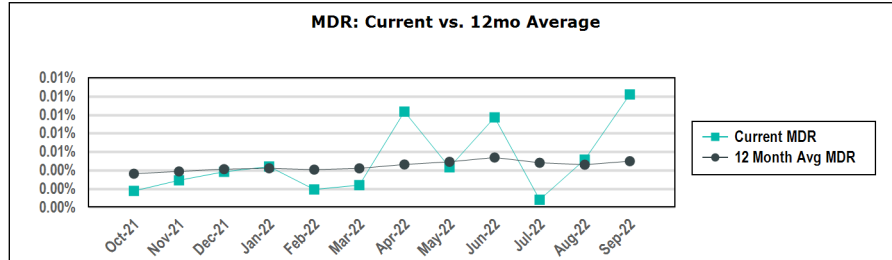
Distribution Date: 26-Sep-2022
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Realized Loss Report - Collateral

Summary

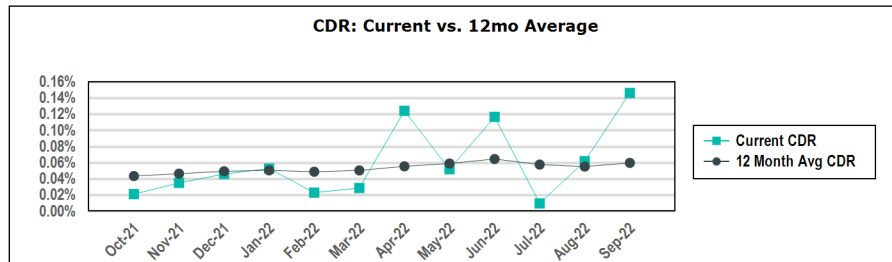
MDR

Current Month	0.012 %
3 Month Average	0.006 %
12 Month Average	0.005 %



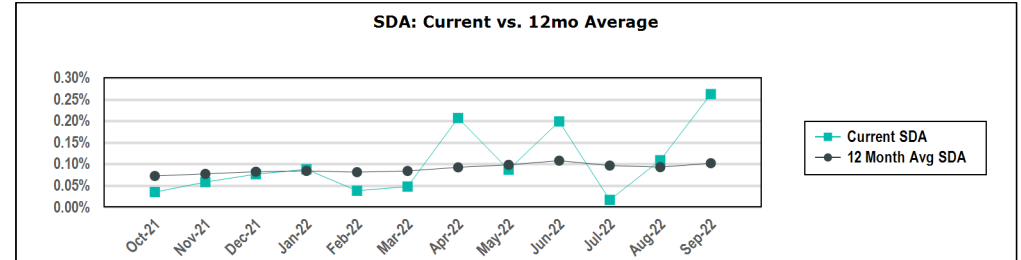
CDR

Current Month	0.147 %
3 Month Average	0.073 %
12 Month Average	0.060 %



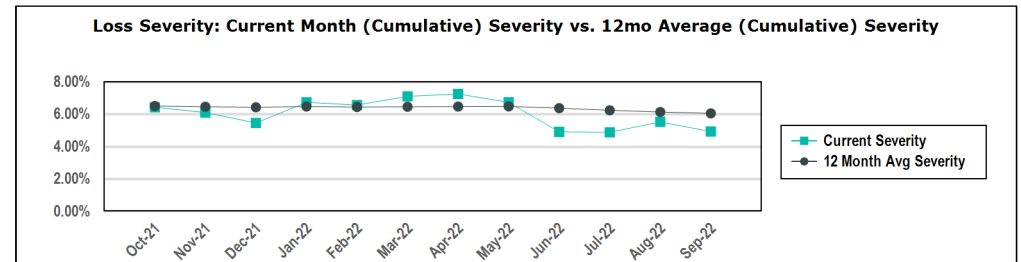
SDA

Current Month	0.263 %
3 Month Average	0.130 %
12 Month Average	0.103 %



Loss Severity

Current Month (Cumulative)	4.941 %
3 Month Average (Cumulative)	5.126 %
12 Month Average (Cumulative)	6.068 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

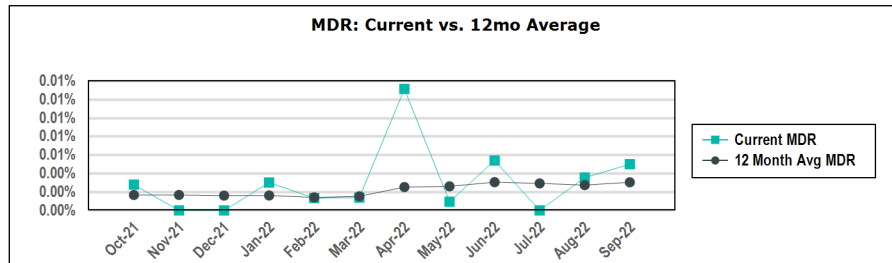
Distribution Date: 26-Sep-2022
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Realized Loss Report - Collateral

Group 1

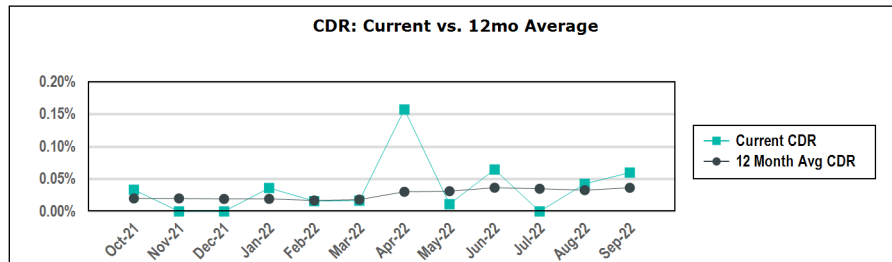
MDR

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



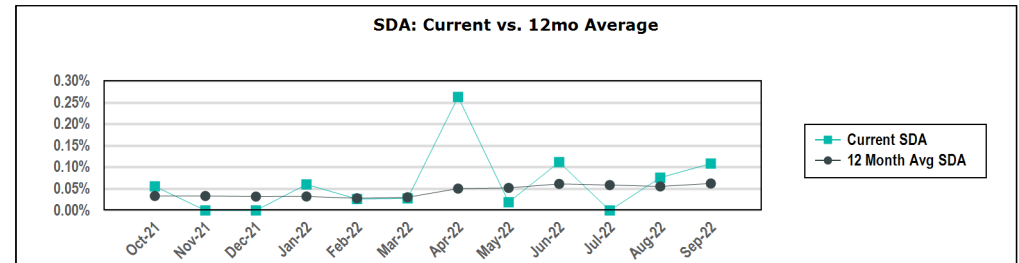
CDR

Current Month	0.060 %
3 Month Average	0.034 %
12 Month Average	0.037 %



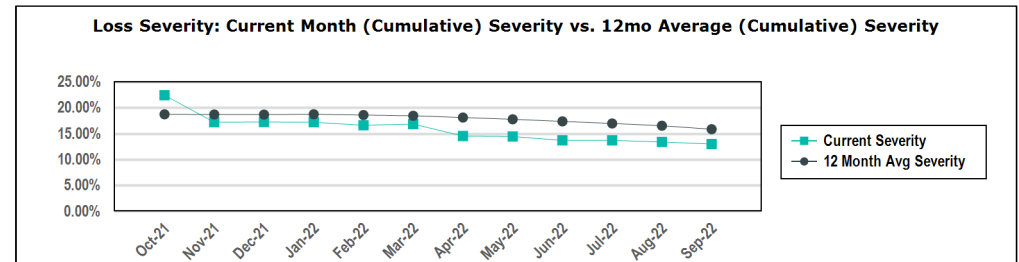
SDA

Current Month	0.109 %
3 Month Average	0.062 %
12 Month Average	0.062 %



Loss Severity

Current Month (Cumulative)	13.029 %
3 Month Average (Cumulative)	13.398 %
12 Month Average (Cumulative)	15.900 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

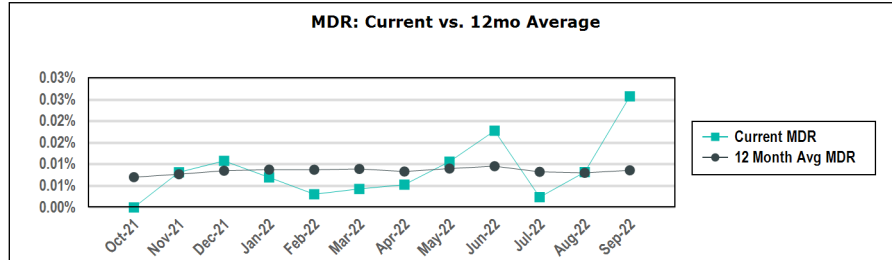
Distribution Date: 26-Sep-2022
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Realized Loss Report - Collateral

Group 2

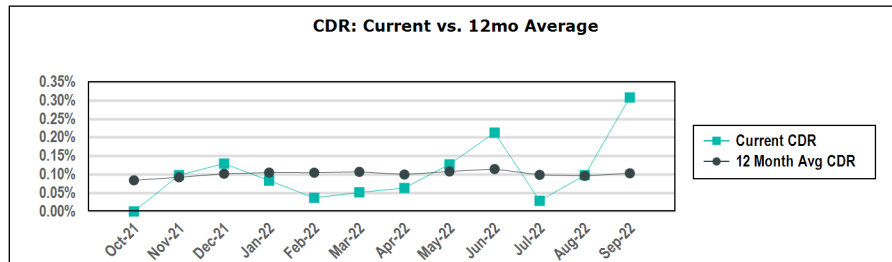
MDR

Current Month 0.026 %
3 Month Average 0.012 %
12 Month Average 0.009 %



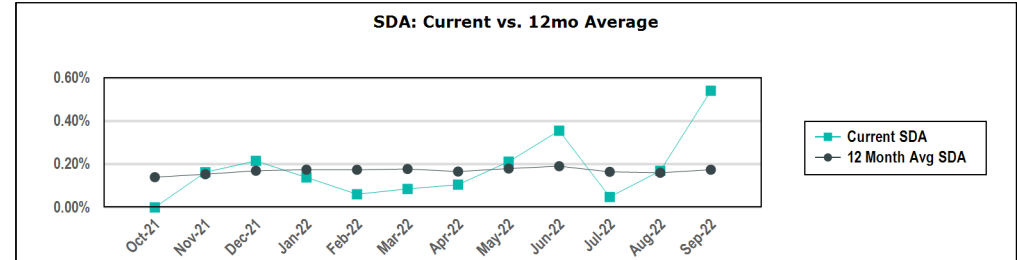
CDR

Current Month 0.309 %
3 Month Average 0.145 %
12 Month Average 0.103 %



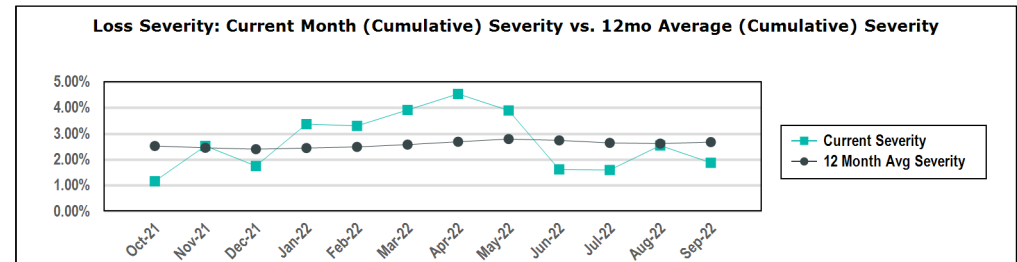
SDA

Current Month 0.541 %
3 Month Average 0.253 %
12 Month Average 0.175 %



Loss Severity

Current Month (Cumulative) 1.882 %
3 Month Average (Cumulative) 2.011 %
12 Month Average (Cumulative) 2.681 %



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: 26-Sep-2022
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Prepayment Rates

Summary

SMM

Current Month	1.146 %
3 Month Average	1.390 %
12 Month Average	2.645 %

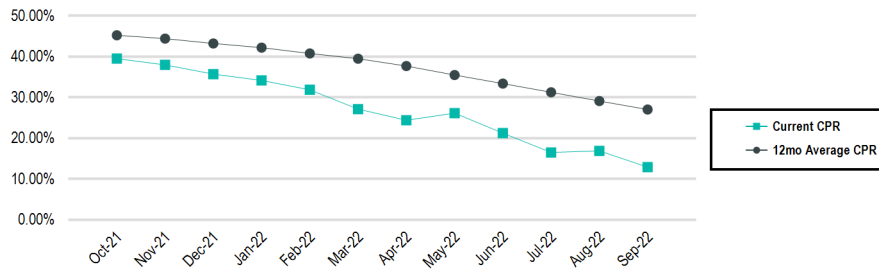
CPR

Current Month	12.914 %
3 Month Average	15.446 %
12 Month Average	27.050 %

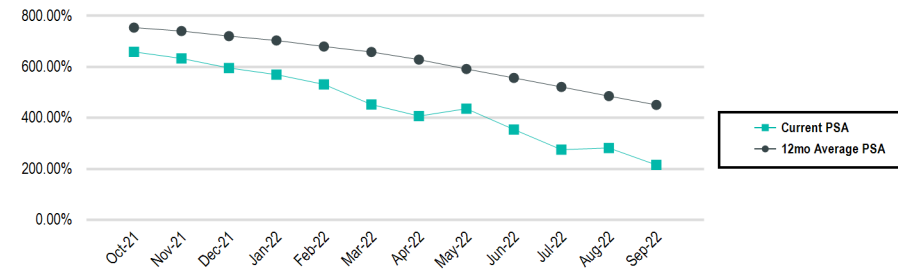
PSA

Current Month	215.236 %
3 Month Average	257.440 %
12 Month Average	450.833 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	1.054 %
3 Month Average	1.267 %
12 Month Average	2.459 %

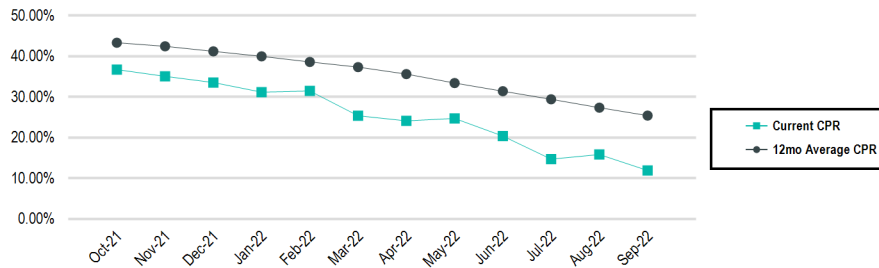
CPR

Current Month	11.941 %
3 Month Average	14.175 %
12 Month Average	25.438 %

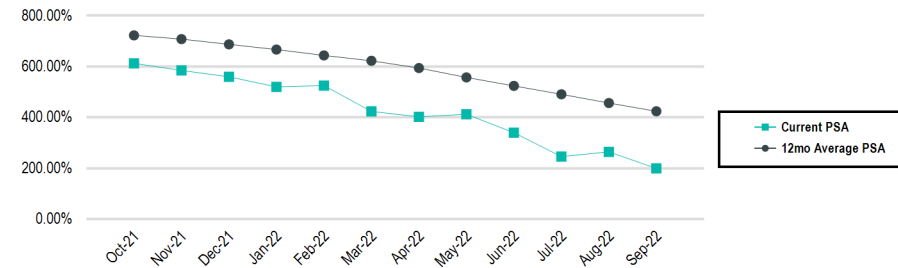
PSA

Current Month	199.012 %
3 Month Average	236.248 %
12 Month Average	423.963 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

Distribution Date: 26-Sep-2022
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Prepayment Rates

Group 2

SMM

Current Month	1.317 %
3 Month Average	1.619 %
12 Month Average	2.982 %

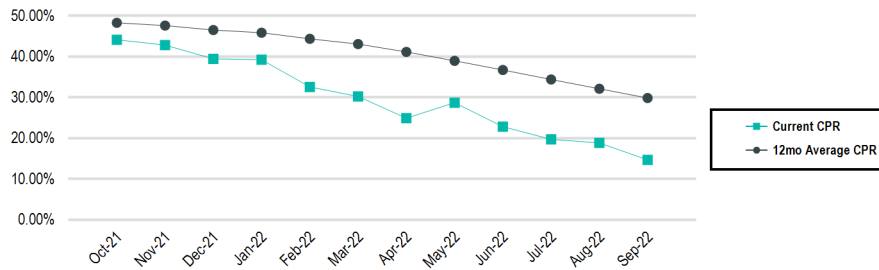
CPR

Current Month	14.707 %
3 Month Average	17.763 %
12 Month Average	29.860 %

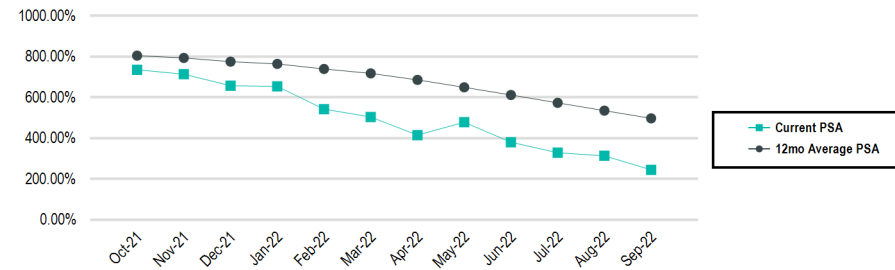
PSA

Current Month	245.122 %
3 Month Average	296.050 %
12 Month Average	497.673 %

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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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
180	34,037,518.31

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Sep-2022
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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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