

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:30:43 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		12/30/2022	0.00000 %	3,892,673,101.00	0.00	30,903,302.88	0.00	3,861,769,798.13	30,903,302.88	0.00
1M-1	30711XUS1	01/24/2023	5.03871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	01/24/2023	6.78871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	01/24/2023	6.78871 %	23,071,764.21	126,172.17	1,173,256.96	0.00	21,898,507.25	1,299,429.13	0.00
1M-BH		12/30/2022	0.00000 %	41,118,322.18	0.00	2,090,969.60	0.00	39,027,352.58	2,090,969.60	0.00
1M-2C	30711XUV4	01/24/2023	6.78871 %	51,159,561.03	279,775.42	0.00	0.00	51,159,561.03	279,775.42	0.00
1M-CH		12/30/2022	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	01/24/2023	6.78871 %	74,231,325.24	405,947.59	1,173,256.96	0.00	73,058,068.28	1,579,204.55	0.00
1M-2H		12/30/2022	0.00000 %	132,294,161.15	0.00	2,090,969.60	0.00	130,203,191.55	2,090,969.60	0.00
1B-1	30711XUW2	01/24/2023	8.38871 %	97,984,000.00	662,133.93	0.00	0.00	97,984,000.00	662,133.93	0.00
1B-1H		12/30/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		12/30/2022	0.00000 %	102,193,600.55	0.00	0.00	375.87	102,193,224.68	0.00	948,369.32
1A-I1	30711XUY8	01/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	01/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	01/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	01/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	01/24/2023	1.80000 %	0.00	33,454.06	0.00	0.00	0.00	33,454.06	0.00
1B-I2	30711XVJ0	01/24/2023	1.40000 %	0.00	26,019.82	0.00	0.00	0.00	26,019.82	0.00
1B-I3	30711XVL5	01/24/2023	1.00000 %	0.00	18,585.59	0.00	0.00	0.00	18,585.59	0.00
1B-I4	30711XVN1	01/24/2023	0.60000 %	0.00	11,151.35	0.00	0.00	0.00	11,151.35	0.00
1C-I1	30711XVQ4	01/24/2023	1.80000 %	0.00	74,181.36	0.00	0.00	0.00	74,181.36	0.00
1C-I2	30711XVS0	01/24/2023	1.40000 %	0.00	57,696.62	0.00	0.00	0.00	57,696.62	0.00
1C-I3	30711XVU5	01/24/2023	1.00000 %	0.00	41,211.87	0.00	0.00	0.00	41,211.87	0.00
1C-I4	30711XVW1	01/24/2023	0.60000 %	0.00	24,727.12	0.00	0.00	0.00	24,727.12	0.00
1E-A1	30711XUZ5	01/24/2023	4.98871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	01/24/2023	5.38871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	01/24/2023	5.78871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	01/24/2023	6.18871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	01/24/2023	4.98871 %	23,071,764.21	92,718.11	1,173,256.96	0.00	21,898,507.25	1,265,975.07	0.00

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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	01/24/2023	5.38871 %	23,071,764.21	100,152.34	1,173,256.96	0.00	21,898,507.25	1,273,409.30	0.00
1E-B3	30711XVM3	01/24/2023	5.78871 %	23,071,764.21	107,586.58	1,173,256.96	0.00	21,898,507.25	1,280,843.54	0.00
1E-B4	30711XVP6	01/24/2023	6.18871 %	23,071,764.21	115,020.81	1,173,256.96	0.00	21,898,507.25	1,288,277.77	0.00
1E-C1	30711XVR2	01/24/2023	4.98871 %	51,159,561.03	205,594.06	0.00	0.00	51,159,561.03	205,594.06	0.00
1E-C2	30711XVT8	01/24/2023	5.38871 %	51,159,561.03	222,078.81	0.00	0.00	51,159,561.03	222,078.81	0.00
1E-C3	30711XVV3	01/24/2023	5.78871 %	51,159,561.03	238,563.56	0.00	0.00	51,159,561.03	238,563.56	0.00
1E-C4	30711XVX9	01/24/2023	6.18871 %	51,159,561.03	255,048.30	0.00	0.00	51,159,561.03	255,048.30	0.00
1E-D1	30711XVY7	01/24/2023	4.98871 %	23,071,764.21	92,718.11	1,173,256.96	0.00	21,898,507.25	1,265,975.07	0.00
1E-D2	30711XVZ4	01/24/2023	5.38871 %	23,071,764.21	100,152.34	1,173,256.96	0.00	21,898,507.25	1,273,409.30	0.00
1E-D3	30711XWA8	01/24/2023	5.78871 %	23,071,764.21	107,586.58	1,173,256.96	0.00	21,898,507.25	1,280,843.54	0.00
1E-D4	30711XWB6	01/24/2023	6.18871 %	23,071,764.21	115,020.81	1,173,256.96	0.00	21,898,507.25	1,288,277.77	0.00
1E-D5	30711XWC4	01/24/2023	6.78871 %	23,071,764.21	126,172.17	1,173,256.96	0.00	21,898,507.25	1,299,429.13	0.00
1E-F1	30711XWD2	01/24/2023	4.98871 %	74,231,325.24	298,312.17	1,173,256.96	0.00	73,058,068.28	1,471,569.13	0.00
1E-F2	30711XWE0	01/24/2023	5.38871 %	74,231,325.24	322,231.15	1,173,256.96	0.00	73,058,068.28	1,495,488.11	0.00
1E-F3	30711XWF7	01/24/2023	5.78871 %	74,231,325.24	346,150.13	1,173,256.96	0.00	73,058,068.28	1,519,407.09	0.00
1E-F4	30711XWG5	01/24/2023	6.18871 %	74,231,325.24	370,069.12	1,173,256.96	0.00	73,058,068.28	1,543,326.08	0.00
1E-F5	30711XWH3	01/24/2023	6.78871 %	74,231,325.24	405,947.59	1,173,256.96	0.00	73,058,068.28	1,579,204.55	0.00
1X-1	30711XWJ9	01/24/2023	1.80000 %	0.00	33,454.06	0.00	0.00	0.00	33,454.06	0.00
1X-2	30711XWK6	01/24/2023	1.40000 %	0.00	26,019.82	0.00	0.00	0.00	26,019.82	0.00
1X-3	30711XWL4	01/24/2023	1.00000 %	0.00	18,585.59	0.00	0.00	0.00	18,585.59	0.00
1X-4	30711XWM2	01/24/2023	0.60000 %	0.00	11,151.35	0.00	0.00	0.00	11,151.35	0.00
1Y-1	30711XWN0	01/24/2023	1.80000 %	0.00	107,635.42	0.00	0.00	0.00	107,635.42	0.00
1Y-2	30711XWP5	01/24/2023	1.40000 %	0.00	83,716.44	0.00	0.00	0.00	83,716.44	0.00
1Y-3	30711XWQ3	01/24/2023	1.00000 %	0.00	59,797.46	0.00	0.00	0.00	59,797.46	0.00
1Y-4	30711XWR1	01/24/2023	0.60000 %	0.00	35,878.47	0.00	0.00	0.00	35,878.47	0.00
2A-H		12/30/2022	0.00000 %	2,005,022,160.53	0.00	21,383,327.58	0.00	1,983,638,832.94	21,383,327.58	0.00
2M-1	30711XWS9	01/24/2023	5.03871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	01/24/2023	6.88871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/30/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	01/24/2023	6.88871 %	1,932,287.03	10,722.72	127,153.36	0.00	1,805,133.67	137,876.08	0.00

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2M-BH		12/30/2022	0.00000 %	43,916,676.48	0.00	2,889,919.02	0.00	41,026,757.46	2,889,919.02	0.00
2M-2C	30711XWV2	01/24/2023	6.88871 %	4,495,410.33	24,946.10	0.00	0.00	4,495,410.33	24,946.10	0.00
2M-CH		12/30/2022	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	01/24/2023	6.88871 %	6,427,697.36	35,668.83	127,153.36	0.00	6,300,544.00	162,822.19	0.00
2M-2H		12/30/2022	0.00000 %	146,087,564.15	0.00	2,889,919.02	0.00	143,197,645.13	2,889,919.02	0.00
2B-1	30711XWW0	01/24/2023	8.83871 %	63,333,000.00	450,935.52	0.00	0.00	63,333,000.00	450,935.52	0.00
2B-1H		12/30/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		12/30/2022	0.00000 %	66,181,701.62	0.00	0.00	(74,206.47)	66,255,908.09	0.00	410,528.91
2A-I1	30711XWY6	01/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	01/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	01/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	01/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	01/24/2023	1.80000 %	0.00	2,801.82	0.00	0.00	0.00	2,801.82	0.00
2B-I2	30711XXH2	01/24/2023	1.40000 %	0.00	2,179.19	0.00	0.00	0.00	2,179.19	0.00
2B-I3	30711XXK5	01/24/2023	1.00000 %	0.00	1,556.56	0.00	0.00	0.00	1,556.56	0.00
2B-I4	30711XXM1	01/24/2023	0.60000 %	0.00	933.94	0.00	0.00	0.00	933.94	0.00
2C-I1	30711XXP4	01/24/2023	1.80000 %	0.00	6,518.34	0.00	0.00	0.00	6,518.34	0.00
2C-I2	30711XXR0	01/24/2023	1.40000 %	0.00	5,069.82	0.00	0.00	0.00	5,069.82	0.00
2C-I3	30711XXT6	01/24/2023	1.00000 %	0.00	3,621.30	0.00	0.00	0.00	3,621.30	0.00
2C-I4	30711XXV1	01/24/2023	0.60000 %	0.00	2,172.78	0.00	0.00	0.00	2,172.78	0.00
2E-A1	30711XWZ3	01/24/2023	5.08871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	01/24/2023	5.48871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	01/24/2023	5.88871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	01/24/2023	6.28871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	01/24/2023	5.08871 %	1,932,287.03	7,920.91	127,153.36	0.00	1,805,133.67	135,074.27	0.00
2E-B2	30711XXJ8	01/24/2023	5.48871 %	1,932,287.03	8,543.53	127,153.36	0.00	1,805,133.67	135,696.89	0.00
2E-B3	30711XXL3	01/24/2023	5.88871 %	1,932,287.03	9,166.16	127,153.36	0.00	1,805,133.67	136,319.52	0.00
2E-B4	30711XXN9	01/24/2023	6.28871 %	1,932,287.03	9,788.78	127,153.36	0.00	1,805,133.67	136,942.14	0.00
2E-C1	30711XXQ2	01/24/2023	5.08871 %	4,495,410.33	18,427.76	0.00	0.00	4,495,410.33	18,427.76	0.00
2E-C2	30711XXS8	01/24/2023	5.48871 %	4,495,410.33	19,876.28	0.00	0.00	4,495,410.33	19,876.28	0.00
2E-C3	30711XXU3	01/24/2023	5.88871 %	4,495,410.33	21,324.80	0.00	0.00	4,495,410.33	21,324.80	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	01/24/2023	6.28871 %	4,495,410.33	22,773.32	0.00	0.00	4,495,410.33	22,773.32	0.00
2E-D1	30711XXX7	01/24/2023	5.08871 %	1,932,287.03	7,920.91	127,153.36	0.00	1,805,133.67	135,074.27	0.00
2E-D2	30711XXY5	01/24/2023	5.48871 %	1,932,287.03	8,543.53	127,153.36	0.00	1,805,133.67	135,696.89	0.00
2E-D3	30711XXZ2	01/24/2023	5.88871 %	1,932,287.03	9,166.16	127,153.36	0.00	1,805,133.67	136,319.52	0.00
2E-D4	30711XYA6	01/24/2023	6.28871 %	1,932,287.03	9,788.78	127,153.36	0.00	1,805,133.67	136,942.14	0.00
2E-D5	30711XYB4	01/24/2023	6.88871 %	1,932,287.03	10,722.72	127,153.36	0.00	1,805,133.67	137,876.08	0.00
2E-F1	30711XYC2	01/24/2023	5.08871 %	6,427,697.36	26,348.67	127,153.36	0.00	6,300,544.00	153,502.03	0.00
2E-F2	30711XYD0	01/24/2023	5.48871 %	6,427,697.36	28,419.81	127,153.36	0.00	6,300,544.00	155,573.17	0.00
2E-F3	30711XYE8	01/24/2023	5.88871 %	6,427,697.36	30,490.96	127,153.36	0.00	6,300,544.00	157,644.32	0.00
2E-F4	30711XYF5	01/24/2023	6.28871 %	6,427,697.36	32,562.11	127,153.36	0.00	6,300,544.00	159,715.47	0.00
2E-F5	30711XYG3	01/24/2023	6.88871 %	6,427,697.36	35,668.83	127,153.36	0.00	6,300,544.00	162,822.19	0.00
2X-1	30711XYH1	01/24/2023	1.80000 %	0.00	2,801.82	0.00	0.00	0.00	2,801.82	0.00
2X-2	30711XYJ7	01/24/2023	1.40000 %	0.00	2,179.19	0.00	0.00	0.00	2,179.19	0.00
2X-3	30711XYK4	01/24/2023	1.00000 %	0.00	1,556.56	0.00	0.00	0.00	1,556.56	0.00
2X-4	30711XYL2	01/24/2023	0.60000 %	0.00	933.94	0.00	0.00	0.00	933.94	0.00
2Y-1	30711XYM0	01/24/2023	1.80000 %	0.00	9,320.16	0.00	0.00	0.00	9,320.16	0.00
2Y-2	30711XYN8	01/24/2023	1.40000 %	0.00	7,249.01	0.00	0.00	0.00	7,249.01	0.00
2Y-3	30711XYP3	01/24/2023	1.00000 %	0.00	5,177.87	0.00	0.00	0.00	5,177.87	0.00
2Y-4	30711XYQ1	01/24/2023	0.60000 %	0.00	3,106.72	0.00	0.00	0.00	3,106.72	0.00
Totals				7,804,911,549.10	6,655,324.46	83,054,972.82	(73,830.60)	7,721,930,406.88	89,710,297.28	1,358,898.23

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	3,892,673,101.00	7,932,111.12	22,971,191.76	0.00	0.00	30,903,302.88	3,861,769,798.13	0.19500750	30,903,302.88
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	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.43433909	1,173,256.96
1M-BH	89,854,570.52	41,118,322.18	537,599.20	1,553,370.40	0.00	0.00	2,090,969.60	39,027,352.58	0.43433909	2,090,969.60
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	74,231,325.24	301,650.49	871,606.47	0.00	0.00	1,173,256.96	73,058,068.28	0.48065924	1,173,256.96
1M-2H	270,884,980.00	132,294,161.15	537,599.20	1,553,370.40	0.00	0.00	2,090,969.60	130,203,191.55	0.48065859	2,090,969.60
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	102,193,600.55	0.00	0.00	0.00	375.87	375.87	102,193,224.68	0.99080517	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	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.43433909	1,173,256.96
1E-B2	50,417,997.48	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.43433909	1,173,256.96
1E-B3	50,417,997.48	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.43433909	1,173,256.96

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.43433909	1,173,256.96
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	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.21716955	1,173,256.96
1E-D2	100,835,994.97	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.21716955	1,173,256.96
1E-D3	100,835,994.97	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.21716955	1,173,256.96
1E-D4	100,835,994.97	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.21716955	1,173,256.96
1E-D5	100,835,994.97	23,071,764.21	301,650.49	871,606.47	0.00	0.00	1,173,256.96	21,898,507.25	0.21716955	1,173,256.96
1E-F1	101,577,558.52	74,231,325.24	301,650.49	871,606.47	0.00	0.00	1,173,256.96	73,058,068.28	0.71923434	1,173,256.96
1E-F2	101,577,558.52	74,231,325.24	301,650.49	871,606.47	0.00	0.00	1,173,256.96	73,058,068.28	0.71923434	1,173,256.96
1E-F3	101,577,558.52	74,231,325.24	301,650.49	871,606.47	0.00	0.00	1,173,256.96	73,058,068.28	0.71923434	1,173,256.96
1E-F4	101,577,558.52	74,231,325.24	301,650.49	871,606.47	0.00	0.00	1,173,256.96	73,058,068.28	0.71923434	1,173,256.96
1E-F5	101,577,558.52	74,231,325.24	301,650.49	871,606.47	0.00	0.00	1,173,256.96	73,058,068.28	0.71923434	1,173,256.96
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	2,005,022,160.53	3,761,519.54	17,621,808.04	0.00	0.00	21,383,327.58	1,983,638,832.94	0.15537695	21,383,327.58
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.40155037	127,153.36
2M-BH	102,170,887.67	43,916,676.48	512,793.32	2,377,125.70	0.00	0.00	2,889,919.02	41,026,757.46	0.40155037	2,889,919.02
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	6,427,697.36	22,562.36	104,591.00	0.00	0.00	127,153.36	6,300,544.00	0.46718346	127,153.36

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2023
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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
2M-2H	306,512,663.00	146,087,564.15	512,793.32	2,377,125.70	0.00	0.00	2,889,919.02	143,197,645.13	0.46718346	2,889,919.02
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	66,181,701.62	0.00	0.00	0.00	(74,206.47)	(74,206.47)	66,255,908.09	0.99384205	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.40155037	127,153.36
2E-B2	4,495,410.33	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.40155037	127,153.36
2E-B3	4,495,410.33	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.40155037	127,153.36
2E-B4	4,495,410.33	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.40155037	127,153.36
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.20077518	127,153.36
2E-D2	8,990,820.67	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.20077518	127,153.36
2E-D3	8,990,820.67	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.20077518	127,153.36
2E-D4	8,990,820.67	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.20077518	127,153.36
2E-D5	8,990,820.67	1,932,287.03	22,562.36	104,591.00	0.00	0.00	127,153.36	1,805,133.67	0.20077518	127,153.36

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2023
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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	8,990,820.67	6,427,697.36	22,562.36	104,591.00	0.00	0.00	127,153.36	6,300,544.00	0.70077518	127,153.36
2E-F2	8,990,820.67	6,427,697.36	22,562.36	104,591.00	0.00	0.00	127,153.36	6,300,544.00	0.70077518	127,153.36
2E-F3	8,990,820.67	6,427,697.36	22,562.36	104,591.00	0.00	0.00	127,153.36	6,300,544.00	0.70077518	127,153.36
2E-F4	8,990,820.67	6,427,697.36	22,562.36	104,591.00	0.00	0.00	127,153.36	6,300,544.00	0.70077518	127,153.36
2E-F5	8,990,820.67	6,427,697.36	22,562.36	104,591.00	0.00	0.00	127,153.36	6,300,544.00	0.70077518	127,153.36
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	36,468,388,695.07	7,804,911,549.10	18,981,821.30	64,073,151.52	0.00	(73,830.60)	82,981,142.22	7,721,930,406.88	0.21174312	83,054,972.82

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2023
 10-Jan-2023 12:30:43 PM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	196.56802119	0.40054722	1.15997454	0.00000000	0.00000000	1.56052176	195.00749943	0.19500750	1.56052176
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	457.60969025	5.98299229	17.28760589	0.00000000	0.00000000	23.27059817	434.33909208	0.43433909	23.27059817
1M-BH	89,854,570.52	457.60969021	5.98299226	17.28760586	0.00000000	0.00000000	23.27059812	434.33909209	0.43433909	23.27059812
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	488.37826048	1.98460072	5.73442075	0.00000000	0.00000000	7.71902147	480.65923901	0.48065924	7.71902147
1M-2H	270,884,980.00	488.37761750	1.98460321	5.73442795	0.00000000	0.00000000	7.71903115	480.65858635	0.48065859	7.71903115
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	990.80881521	0.00000000	0.00000000	0.00000000	0.00364421	0.00364421	990.80517100	0.99080517	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	457.60969025	5.98299229	17.28760589	0.00000000	0.00000000	23.27059817	434.33909208	0.43433909	23.27059817
1E-B2	50,417,997.48	457.60969025	5.98299229	17.28760589	0.00000000	0.00000000	23.27059817	434.33909208	0.43433909	23.27059817
1E-B3	50,417,997.48	457.60969025	5.98299229	17.28760589	0.00000000	0.00000000	23.27059817	434.33909208	0.43433909	23.27059817

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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	457.60969025	5.98299229	17.28760589	0.00000000	0.00000000	23.27059817	434.33909208	0.43433909	23.27059817
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	228.80484510	2.99149614	8.64380294	0.00000000	0.00000000	11.63529908	217.16954602	0.21716955	11.63529908
1E-D2	100,835,994.97	228.80484510	2.99149614	8.64380294	0.00000000	0.00000000	11.63529908	217.16954602	0.21716955	11.63529908
1E-D3	100,835,994.97	228.80484510	2.99149614	8.64380294	0.00000000	0.00000000	11.63529908	217.16954602	0.21716955	11.63529908
1E-D4	100,835,994.97	228.80484510	2.99149614	8.64380294	0.00000000	0.00000000	11.63529908	217.16954602	0.21716955	11.63529908
1E-D5	100,835,994.97	228.80484510	2.99149614	8.64380294	0.00000000	0.00000000	11.63529908	217.16954602	0.21716955	11.63529908
1E-F1	101,577,558.52	730.78469616	2.96965683	8.58069915	0.00000000	0.00000000	11.55035598	719.23434019	0.71923434	11.55035598
1E-F2	101,577,558.52	730.78469616	2.96965683	8.58069915	0.00000000	0.00000000	11.55035598	719.23434019	0.71923434	11.55035598
1E-F3	101,577,558.52	730.78469616	2.96965683	8.58069915	0.00000000	0.00000000	11.55035598	719.23434019	0.71923434	11.55035598
1E-F4	101,577,558.52	730.78469616	2.96965683	8.58069915	0.00000000	0.00000000	11.55035598	719.23434019	0.71923434	11.55035598
1E-F5	101,577,558.52	730.78469616	2.96965683	8.58069915	0.00000000	0.00000000	11.55035598	719.23434019	0.71923434	11.55035598
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	157.05188625	0.29463701	1.38030304	0.00000000	0.00000000	1.67494006	155.37694619	0.15537695	1.67494006
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	429.83551849	5.01897677	23.26617424	0.00000000	0.00000000	28.28515100	401.55036748	0.40155037	28.28515100
2M-BH	102,170,887.67	429.83551853	5.01897685	23.26617449	0.00000000	0.00000000	28.28515134	401.55036719	0.40155037	28.28515134
2M-2C	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	476.61183914	1.67299225	7.75539141	0.00000000	0.00000000	9.42838366	467.18345548	0.46718346	9.42838366

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	476.61183952	1.67299228	7.75539150	0.00000000	0.00000000	9.42838378	467.18345575	0.46718346	9.42838378
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	992.72894425	0.00000000	0.00000000	0.00000000	(1.11310088)	(1.11310088)	993.84204514	0.99384205	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	429.83551849	5.01897677	23.26617424	0.00000000	0.00000000	28.28515100	401.55036748	0.40155037	28.28515100
2E-B2	4,495,410.33	429.83551849	5.01897677	23.26617424	0.00000000	0.00000000	28.28515100	401.55036748	0.40155037	28.28515100
2E-B3	4,495,410.33	429.83551849	5.01897677	23.26617424	0.00000000	0.00000000	28.28515100	401.55036748	0.40155037	28.28515100
2E-B4	4,495,410.33	429.83551849	5.01897677	23.26617424	0.00000000	0.00000000	28.28515100	401.55036748	0.40155037	28.28515100
2E-C1	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	214.91775900	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	200.77518352	0.20077518	14.14257549
2E-D2	8,990,820.67	214.91775900	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	200.77518352	0.20077518	14.14257549
2E-D3	8,990,820.67	214.91775900	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	200.77518352	0.20077518	14.14257549
2E-D4	8,990,820.67	214.91775900	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	200.77518352	0.20077518	14.14257549
2E-D5	8,990,820.67	214.91775900	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	200.77518352	0.20077518	14.14257549

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	714.91775845	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	700.77518296	0.70077518	14.14257549
2E-F2	8,990,820.67	714.91775845	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	700.77518296	0.70077518	14.14257549
2E-F3	8,990,820.67	714.91775845	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	700.77518296	0.70077518	14.14257549
2E-F4	8,990,820.67	714.91775845	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	700.77518296	0.70077518	14.14257549
2E-F5	8,990,820.67	714.91775845	2.50948838	11.63308711	0.00000000	0.00000000	14.14257549	700.77518296	0.70077518	14.14257549
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,892,673,101.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,861,769,798.13
1M-1	N/A	N/A	5.03871 %	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	6.78871 %	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	12/27/22 - 01/24/23	29	6.78871 %	23,071,764.21	126,172.17	0.00	0.00	0.00	0.00	126,172.17	0.00	21,898,507.25
1M-BH	N/A	N/A	0.00000 %	41,118,322.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00	39,027,352.58
1M-2C	12/27/22 - 01/24/23	29	6.78871 %	51,159,561.03	279,775.42	0.00	0.00	0.00	0.00	279,775.42	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	12/27/22 - 01/24/23	29	6.78871 %	74,231,325.24	405,947.59	0.00	0.00	0.00	0.00	405,947.59	0.00	73,058,068.28
1M-2H	N/A	N/A	0.00000 %	132,294,161.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	130,203,191.55
1B-1	12/27/22 - 01/24/23	29	8.38871 %	97,984,000.00	662,133.93	0.00	0.00	0.00	0.00	662,133.93	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 %	102,193,600.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,193,224.68
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	12/27/22 - 01/24/23	29	1.80000 %	23,071,764.21	33,454.06	0.00	0.00	0.00	0.00	33,454.06	0.00	21,898,507.25
1B-I2	12/27/22 - 01/24/23	29	1.40000 %	23,071,764.21	26,019.82	0.00	0.00	0.00	0.00	26,019.82	0.00	21,898,507.25
1B-I3	12/27/22 - 01/24/23	29	1.00000 %	23,071,764.21	18,585.59	0.00	0.00	0.00	0.00	18,585.59	0.00	21,898,507.25
1B-I4	12/27/22 - 01/24/23	29	0.60000 %	23,071,764.21	11,151.35	0.00	0.00	0.00	0.00	11,151.35	0.00	21,898,507.25
1C-I1	12/27/22 - 01/24/23	29	1.80000 %	51,159,561.03	74,181.36	0.00	0.00	0.00	0.00	74,181.36	0.00	51,159,561.03
1C-I2	12/27/22 - 01/24/23	29	1.40000 %	51,159,561.03	57,696.62	0.00	0.00	0.00	0.00	57,696.62	0.00	51,159,561.03
1C-I3	12/27/22 - 01/24/23	29	1.00000 %	51,159,561.03	41,211.87	0.00	0.00	0.00	0.00	41,211.87	0.00	51,159,561.03
1C-I4	12/27/22 - 01/24/23	29	0.60000 %	51,159,561.03	24,727.12	0.00	0.00	0.00	0.00	24,727.12	0.00	51,159,561.03
1E-A1	N/A	N/A	4.98871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.38871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	5.78871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.18871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	12/27/22 - 01/24/23	29	4.98871 %	23,071,764.21	92,718.11	0.00	0.00	0.00	0.00	92,718.11	0.00	21,898,507.25
1E-B2	12/27/22 - 01/24/23	29	5.38871 %	23,071,764.21	100,152.34	0.00	0.00	0.00	0.00	100,152.34	0.00	21,898,507.25

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	12/27/22 - 01/24/23	29	5.78871 %	23,071,764.21	107,586.58	0.00	0.00	0.00	0.00	107,586.58	0.00	21,898,507.25
1E-B4	12/27/22 - 01/24/23	29	6.18871 %	23,071,764.21	115,020.81	0.00	0.00	0.00	0.00	115,020.81	0.00	21,898,507.25
1E-C1	12/27/22 - 01/24/23	29	4.98871 %	51,159,561.03	205,594.06	0.00	0.00	0.00	0.00	205,594.06	0.00	51,159,561.03
1E-C2	12/27/22 - 01/24/23	29	5.38871 %	51,159,561.03	222,078.81	0.00	0.00	0.00	0.00	222,078.81	0.00	51,159,561.03
1E-C3	12/27/22 - 01/24/23	29	5.78871 %	51,159,561.03	238,563.56	0.00	0.00	0.00	0.00	238,563.56	0.00	51,159,561.03
1E-C4	12/27/22 - 01/24/23	29	6.18871 %	51,159,561.03	255,048.30	0.00	0.00	0.00	0.00	255,048.30	0.00	51,159,561.03
1E-D1	12/27/22 - 01/24/23	29	4.98871 %	23,071,764.21	92,718.11	0.00	0.00	0.00	0.00	92,718.11	0.00	21,898,507.25
1E-D2	12/27/22 - 01/24/23	29	5.38871 %	23,071,764.21	100,152.34	0.00	0.00	0.00	0.00	100,152.34	0.00	21,898,507.25
1E-D3	12/27/22 - 01/24/23	29	5.78871 %	23,071,764.21	107,586.58	0.00	0.00	0.00	0.00	107,586.58	0.00	21,898,507.25
1E-D4	12/27/22 - 01/24/23	29	6.18871 %	23,071,764.21	115,020.81	0.00	0.00	0.00	0.00	115,020.81	0.00	21,898,507.25
1E-D5	12/27/22 - 01/24/23	29	6.78871 %	23,071,764.21	126,172.17	0.00	0.00	0.00	0.00	126,172.17	0.00	21,898,507.25
1E-F1	12/27/22 - 01/24/23	29	4.98871 %	74,231,325.24	298,312.17	0.00	0.00	0.00	0.00	298,312.17	0.00	73,058,068.28
1E-F2	12/27/22 - 01/24/23	29	5.38871 %	74,231,325.24	322,231.15	0.00	0.00	0.00	0.00	322,231.15	0.00	73,058,068.28
1E-F3	12/27/22 - 01/24/23	29	5.78871 %	74,231,325.24	346,150.13	0.00	0.00	0.00	0.00	346,150.13	0.00	73,058,068.28
1E-F4	12/27/22 - 01/24/23	29	6.18871 %	74,231,325.24	370,069.12	0.00	0.00	0.00	0.00	370,069.12	0.00	73,058,068.28
1E-F5	12/27/22 - 01/24/23	29	6.78871 %	74,231,325.24	405,947.59	0.00	0.00	0.00	0.00	405,947.59	0.00	73,058,068.28
1X-1	12/27/22 - 01/24/23	29	1.80000 %	23,071,764.21	33,454.06	0.00	0.00	0.00	0.00	33,454.06	0.00	21,898,507.25
1X-2	12/27/22 - 01/24/23	29	1.40000 %	23,071,764.21	26,019.82	0.00	0.00	0.00	0.00	26,019.82	0.00	21,898,507.25
1X-3	12/27/22 - 01/24/23	29	1.00000 %	23,071,764.21	18,585.59	0.00	0.00	0.00	0.00	18,585.59	0.00	21,898,507.25
1X-4	12/27/22 - 01/24/23	29	0.60000 %	23,071,764.21	11,151.35	0.00	0.00	0.00	0.00	11,151.35	0.00	21,898,507.25
1Y-1	12/27/22 - 01/24/23	29	1.80000 %	74,231,325.25	107,635.42	0.00	0.00	0.00	0.00	107,635.42	0.00	73,058,068.29
1Y-2	12/27/22 - 01/24/23	29	1.40000 %	74,231,325.25	83,716.44	0.00	0.00	0.00	0.00	83,716.44	0.00	73,058,068.29
1Y-3	12/27/22 - 01/24/23	29	1.00000 %	74,231,325.25	59,797.46	0.00	0.00	0.00	0.00	59,797.46	0.00	73,058,068.29
1Y-4	12/27/22 - 01/24/23	29	0.60000 %	74,231,325.25	35,878.47	0.00	0.00	0.00	0.00	35,878.47	0.00	73,058,068.29
2A-H	N/A	N/A	0.00000 %	2,005,022,160.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,983,638,832.94
2M-1	N/A	N/A	5.03871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	6.88871 %	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	12/27/22 - 01/24/23	29	6.88871 %	1,932,287.03	10,722.72	0.00	0.00	0.00	0.00	10,722.72	0.00	1,805,133.67
2M-BH	N/A	N/A	0.00000 %	43,916,676.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	41,026,757.46
2M-2C	12/27/22 - 01/24/23	29	6.88871 %	4,495,410.33	24,946.10	0.00	0.00	0.00	0.00	24,946.10	0.00	4,495,410.33

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	12/27/22 - 01/24/23	29	6.88871 %	6,427,697.36	35,668.83	0.00	0.00	0.00	0.00	35,668.83	0.00	6,300,544.00
2M-2H	N/A	N/A	0.00000 %	146,087,564.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	143,197,645.13
2B-1	12/27/22 - 01/24/23	29	8.83871 %	63,333,000.00	450,935.52	0.00	0.00	0.00	0.00	450,935.52	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 %	66,181,701.62	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,255,908.09
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	12/27/22 - 01/24/23	29	1.80000 %	1,932,287.03	2,801.82	0.00	0.00	0.00	0.00	2,801.82	0.00	1,805,133.67
2B-I2	12/27/22 - 01/24/23	29	1.40000 %	1,932,287.03	2,179.19	0.00	0.00	0.00	0.00	2,179.19	0.00	1,805,133.67
2B-I3	12/27/22 - 01/24/23	29	1.00000 %	1,932,287.03	1,556.56	0.00	0.00	0.00	0.00	1,556.56	0.00	1,805,133.67
2B-I4	12/27/22 - 01/24/23	29	0.60000 %	1,932,287.03	933.94	0.00	0.00	0.00	0.00	933.94	0.00	1,805,133.67
2C-I1	12/27/22 - 01/24/23	29	1.80000 %	4,495,410.33	6,518.34	0.00	0.00	0.00	0.00	6,518.34	0.00	4,495,410.33
2C-I2	12/27/22 - 01/24/23	29	1.40000 %	4,495,410.33	5,069.82	0.00	0.00	0.00	0.00	5,069.82	0.00	4,495,410.33
2C-I3	12/27/22 - 01/24/23	29	1.00000 %	4,495,410.33	3,621.30	0.00	0.00	0.00	0.00	3,621.30	0.00	4,495,410.33
2C-I4	12/27/22 - 01/24/23	29	0.60000 %	4,495,410.33	2,172.78	0.00	0.00	0.00	0.00	2,172.78	0.00	4,495,410.33
2E-A1	N/A	N/A	5.08871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.48871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	5.88871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.28871 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/27/22 - 01/24/23	29	5.08871 %	1,932,287.03	7,920.91	0.00	0.00	0.00	0.00	7,920.91	0.00	1,805,133.67
2E-B2	12/27/22 - 01/24/23	29	5.48871 %	1,932,287.03	8,543.53	0.00	0.00	0.00	0.00	8,543.53	0.00	1,805,133.67
2E-B3	12/27/22 - 01/24/23	29	5.88871 %	1,932,287.03	9,166.16	0.00	0.00	0.00	0.00	9,166.16	0.00	1,805,133.67
2E-B4	12/27/22 - 01/24/23	29	6.28871 %	1,932,287.03	9,788.78	0.00	0.00	0.00	0.00	9,788.78	0.00	1,805,133.67
2E-C1	12/27/22 - 01/24/23	29	5.08871 %	4,495,410.33	18,427.76	0.00	0.00	0.00	0.00	18,427.76	0.00	4,495,410.33
2E-C2	12/27/22 - 01/24/23	29	5.48871 %	4,495,410.33	19,876.28	0.00	0.00	0.00	0.00	19,876.28	0.00	4,495,410.33
2E-C3	12/27/22 - 01/24/23	29	5.88871 %	4,495,410.33	21,324.80	0.00	0.00	0.00	0.00	21,324.80	0.00	4,495,410.33
2E-C4	12/27/22 - 01/24/23	29	6.28871 %	4,495,410.33	22,773.32	0.00	0.00	0.00	0.00	22,773.32	0.00	4,495,410.33
2E-D1	12/27/22 - 01/24/23	29	5.08871 %	1,932,287.03	7,920.91	0.00	0.00	0.00	0.00	7,920.91	0.00	1,805,133.67
2E-D2	12/27/22 - 01/24/23	29	5.48871 %	1,932,287.03	8,543.53	0.00	0.00	0.00	0.00	8,543.53	0.00	1,805,133.67

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Series 2017-C07



Distribution Date: 25-Jan-2023
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	12/27/22 - 01/24/23	29	5.88871 %	1,932,287.03	9,166.16	0.00	0.00	0.00	0.00	9,166.16	0.00	1,805,133.67
2E-D4	12/27/22 - 01/24/23	29	6.28871 %	1,932,287.03	9,788.78	0.00	0.00	0.00	0.00	9,788.78	0.00	1,805,133.67
2E-D5	12/27/22 - 01/24/23	29	6.88871 %	1,932,287.03	10,722.72	0.00	0.00	0.00	0.00	10,722.72	0.00	1,805,133.67
2E-F1	12/27/22 - 01/24/23	29	5.08871 %	6,427,697.36	26,348.67	0.00	0.00	0.00	0.00	26,348.67	0.00	6,300,544.00
2E-F2	12/27/22 - 01/24/23	29	5.48871 %	6,427,697.36	28,419.81	0.00	0.00	0.00	0.00	28,419.81	0.00	6,300,544.00
2E-F3	12/27/22 - 01/24/23	29	5.88871 %	6,427,697.36	30,490.96	0.00	0.00	0.00	0.00	30,490.96	0.00	6,300,544.00
2E-F4	12/27/22 - 01/24/23	29	6.28871 %	6,427,697.36	32,562.11	0.00	0.00	0.00	0.00	32,562.11	0.00	6,300,544.00
2E-F5	12/27/22 - 01/24/23	29	6.88871 %	6,427,697.36	35,668.83	0.00	0.00	0.00	0.00	35,668.83	0.00	6,300,544.00
2X-1	12/27/22 - 01/24/23	29	1.80000 %	1,932,287.03	2,801.82	0.00	0.00	0.00	0.00	2,801.82	0.00	1,805,133.67
2X-2	12/27/22 - 01/24/23	29	1.40000 %	1,932,287.03	2,179.19	0.00	0.00	0.00	0.00	2,179.19	0.00	1,805,133.67
2X-3	12/27/22 - 01/24/23	29	1.00000 %	1,932,287.03	1,556.56	0.00	0.00	0.00	0.00	1,556.56	0.00	1,805,133.67
2X-4	12/27/22 - 01/24/23	29	0.60000 %	1,932,287.03	933.94	0.00	0.00	0.00	0.00	933.94	0.00	1,805,133.67
2Y-1	12/27/22 - 01/24/23	29	1.80000 %	6,427,697.37	9,320.16	0.00	0.00	0.00	0.00	9,320.16	0.00	6,300,544.01
2Y-2	12/27/22 - 01/24/23	29	1.40000 %	6,427,697.37	7,249.01	0.00	0.00	0.00	0.00	7,249.01	0.00	6,300,544.01
2Y-3	12/27/22 - 01/24/23	29	1.00000 %	6,427,697.37	5,177.87	0.00	0.00	0.00	0.00	5,177.87	0.00	6,300,544.01
2Y-4	12/27/22 - 01/24/23	29	0.60000 %	6,427,697.37	3,106.72	0.00	0.00	0.00	0.00	3,106.72	0.00	6,300,544.01
Totals					6,655,324.46	0.00	0.00	0.00	0.00	6,655,324.46	0.00	

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

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Distribution Date: 25-Jan-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	196.56802119	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	195.00749943
1M-1	186,170,000.00	5.03871 %	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	6.78871 %	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	6.78871 %	457.60969025	2.50252244	0.00000000	0.00000000	0.00000000	0.00000000	2.50252244	0.00000000	434.33909208
1M-BH	89,854,570.52	0.00000 %	457.60969021	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	434.33909209
1M-2C	51,159,561.03	6.78871 %	1000.00000000	5.46868297	0.00000000	0.00000000	0.00000000	0.00000000	5.46868297	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	6.78871 %	488.37826048	2.67078591	0.00000000	0.00000000	0.00000000	0.00000000	2.67078591	0.00000000	480.65923901
1M-2H	270,884,980.00	0.00000 %	488.37761750	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	480.65858635
1B-1	97,984,000.00	8.38871 %	1000.00000000	6.75757195	0.00000000	0.00000000	0.00000000	0.00000000	6.75757195	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 %	990.80881521	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	990.80517100
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 %	457.60969025	0.66353409	0.00000000	0.00000000	0.00000000	0.00000000	0.66353409	0.00000000	434.33909208
1B-I2	0.00	1.40000 %	457.60969025	0.51608198	0.00000000	0.00000000	0.00000000	0.00000000	0.51608198	0.00000000	434.33909208
1B-I3	0.00	1.00000 %	457.60969025	0.36863007	0.00000000	0.00000000	0.00000000	0.00000000	0.36863007	0.00000000	434.33909208
1B-I4	0.00	0.60000 %	457.60969025	0.22117796	0.00000000	0.00000000	0.00000000	0.00000000	0.22117796	0.00000000	434.33909208
1C-I1	0.00	1.80000 %	1000.00000000	1.44999993	0.00000000	0.00000000	0.00000000	0.00000000	1.44999993	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.12777785	0.00000000	0.00000000	0.00000000	0.00000000	1.12777785	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.80555558	0.00000000	0.00000000	0.00000000	0.00000000	0.80555558	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.48333331	0.00000000	0.00000000	0.00000000	0.00000000	0.48333331	0.00000000	1000.00000000
1E-A1	50,417,997.48	4.98871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	5.38871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	5.78871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	6.18871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	4.98871 %	457.60969025	1.83898835	0.00000000	0.00000000	0.00000000	0.00000000	1.83898835	0.00000000	434.33909208
1E-B2	50,417,997.48	5.38871 %	457.60969025	1.98644026	0.00000000	0.00000000	0.00000000	0.00000000	1.98644026	0.00000000	434.33909208
1E-B3	50,417,997.48	5.78871 %	457.60969025	2.13389237	0.00000000	0.00000000	0.00000000	0.00000000	2.13389237	0.00000000	434.33909208
1E-B4	50,417,997.48	6.18871 %	457.60969025	2.28134428	0.00000000	0.00000000	0.00000000	0.00000000	2.28134428	0.00000000	434.33909208
1E-C1	51,159,561.03	4.98871 %	1000.00000000	4.01868304	0.00000000	0.00000000	0.00000000	0.00000000	4.01868304	0.00000000	1000.00000000
1E-C2	51,159,561.03	5.38871 %	1000.00000000	4.34090531	0.00000000	0.00000000	0.00000000	0.00000000	4.34090531	0.00000000	1000.00000000
1E-C3	51,159,561.03	5.78871 %	1000.00000000	4.66312758	0.00000000	0.00000000	0.00000000	0.00000000	4.66312758	0.00000000	1000.00000000
1E-C4	51,159,561.03	6.18871 %	1000.00000000	4.98534966	0.00000000	0.00000000	0.00000000	0.00000000	4.98534966	0.00000000	1000.00000000
1E-D1	100,835,994.97	4.98871 %	228.80484510	0.91949417	0.00000000	0.00000000	0.00000000	0.00000000	0.91949417	0.00000000	217.16954602
1E-D2	100,835,994.97	5.38871 %	228.80484510	0.99322013	0.00000000	0.00000000	0.00000000	0.00000000	0.99322013	0.00000000	217.16954602
1E-D3	100,835,994.97	5.78871 %	228.80484510	1.06694618	0.00000000	0.00000000	0.00000000	0.00000000	1.06694618	0.00000000	217.16954602
1E-D4	100,835,994.97	6.18871 %	228.80484510	1.14067214	0.00000000	0.00000000	0.00000000	0.00000000	1.14067214	0.00000000	217.16954602
1E-D5	100,835,994.97	6.78871 %	228.80484510	1.25126122	0.00000000	0.00000000	0.00000000	0.00000000	1.25126122	0.00000000	217.16954602
1E-F1	101,577,558.52	4.98871 %	730.78469616	2.93679209	0.00000000	0.00000000	0.00000000	0.00000000	2.93679209	0.00000000	719.23434019
1E-F2	101,577,558.52	5.38871 %	730.78469616	3.17226713	0.00000000	0.00000000	0.00000000	0.00000000	3.17226713	0.00000000	719.23434019
1E-F3	101,577,558.52	5.78871 %	730.78469616	3.40774217	0.00000000	0.00000000	0.00000000	0.00000000	3.40774217	0.00000000	719.23434019
1E-F4	101,577,558.52	6.18871 %	730.78469616	3.64321731	0.00000000	0.00000000	0.00000000	0.00000000	3.64321731	0.00000000	719.23434019
1E-F5	101,577,558.52	6.78871 %	730.78469616	3.99642988	0.00000000	0.00000000	0.00000000	0.00000000	3.99642988	0.00000000	719.23434019
1X-1	0.00	1.80000 %	228.80484510	0.33176704	0.00000000	0.00000000	0.00000000	0.00000000	0.33176704	0.00000000	217.16954602
1X-2	0.00	1.40000 %	228.80484510	0.25804099	0.00000000	0.00000000	0.00000000	0.00000000	0.25804099	0.00000000	217.16954602
1X-3	0.00	1.00000 %	228.80484510	0.18431504	0.00000000	0.00000000	0.00000000	0.00000000	0.18431504	0.00000000	217.16954602
1X-4	0.00	0.60000 %	228.80484510	0.11058898	0.00000000	0.00000000	0.00000000	0.00000000	0.11058898	0.00000000	217.16954602
1Y-1	0.00	1.80000 %	730.78469626	1.05963779	0.00000000	0.00000000	0.00000000	0.00000000	1.05963779	0.00000000	719.23434029
1Y-2	0.00	1.40000 %	730.78469626	0.82416275	0.00000000	0.00000000	0.00000000	0.00000000	0.82416275	0.00000000	719.23434029
1Y-3	0.00	1.00000 %	730.78469626	0.58868771	0.00000000	0.00000000	0.00000000	0.00000000	0.58868771	0.00000000	719.23434029
1Y-4	0.00	0.60000 %	730.78469626	0.35321257	0.00000000	0.00000000	0.00000000	0.00000000	0.35321257	0.00000000	719.23434029
2A-H	12,766,622,601.00	0.00000 %	157.05188625	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	155.37694619
2M-1	107,666,000.00	5.03871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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	4,495,410.33	6.88871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	6.88871 %	429.83551849	2.38525946	0.00000000	0.00000000	0.00000000	0.00000000	2.38525946	0.00000000	401.55036748
2M-BH	102,170,887.67	0.00000 %	429.83551853	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	401.55036719
2M-2C	4,495,410.33	6.88871 %	1000.00000000	5.54923759	0.00000000	0.00000000	0.00000000	0.00000000	5.54923759	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	6.88871 %	476.61183914	2.64483309	0.00000000	0.00000000	0.00000000	0.00000000	2.64483309	0.00000000	467.18345548
2M-2H	306,512,663.00	0.00000 %	476.61183952	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	467.18345575
2B-1	63,333,000.00	8.83871 %	1000.00000000	7.12007200	0.00000000	0.00000000	0.00000000	0.00000000	7.12007200	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 %	992.72894425	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	993.84204514
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 %	429.83551849	0.62326235	0.00000000	0.00000000	0.00000000	0.00000000	0.62326235	0.00000000	401.55036748
2B-I2	0.00	1.40000 %	429.83551849	0.48475886	0.00000000	0.00000000	0.00000000	0.00000000	0.48475886	0.00000000	401.55036748
2B-I3	0.00	1.00000 %	429.83551849	0.34625538	0.00000000	0.00000000	0.00000000	0.00000000	0.34625538	0.00000000	401.55036748
2B-I4	0.00	0.60000 %	429.83551849	0.20775412	0.00000000	0.00000000	0.00000000	0.00000000	0.20775412	0.00000000	401.55036748
2C-I1	0.00	1.80000 %	1000.00000000	1.44999889	0.00000000	0.00000000	0.00000000	0.00000000	1.44999889	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.12777692	0.00000000	0.00000000	0.00000000	0.00000000	1.12777692	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.80555494	0.00000000	0.00000000	0.00000000	0.00000000	0.80555494	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.48333296	0.00000000	0.00000000	0.00000000	0.00000000	0.48333296	0.00000000	1000.00000000
2E-A1	4,495,410.33	5.08871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	5.48871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	5.88871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	6.28871 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	5.08871 %	429.83551849	1.76199933	0.00000000	0.00000000	0.00000000	0.00000000	1.76199933	0.00000000	401.55036748

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	4,495,410.33	5.48871 %	429.83551849	1.90050059	0.00000000	0.00000000	0.00000000	0.00000000	1.90050059	0.00000000	401.55036748
2E-B3	4,495,410.33	5.88871 %	429.83551849	2.03900408	0.00000000	0.00000000	0.00000000	0.00000000	2.03900408	0.00000000	401.55036748
2E-B4	4,495,410.33	6.28871 %	429.83551849	2.17750534	0.00000000	0.00000000	0.00000000	0.00000000	2.17750534	0.00000000	401.55036748
2E-C1	4,495,410.33	5.08871 %	1000.00000000	4.09923870	0.00000000	0.00000000	0.00000000	0.00000000	4.09923870	0.00000000	1000.00000000
2E-C2	4,495,410.33	5.48871 %	1000.00000000	4.42146068	0.00000000	0.00000000	0.00000000	0.00000000	4.42146068	0.00000000	1000.00000000
2E-C3	4,495,410.33	5.88871 %	1000.00000000	4.74368265	0.00000000	0.00000000	0.00000000	0.00000000	4.74368265	0.00000000	1000.00000000
2E-C4	4,495,410.33	6.28871 %	1000.00000000	5.06590463	0.00000000	0.00000000	0.00000000	0.00000000	5.06590463	0.00000000	1000.00000000
2E-D1	8,990,820.67	5.08871 %	214.91775900	0.88099967	0.00000000	0.00000000	0.00000000	0.00000000	0.88099967	0.00000000	200.77518352
2E-D2	8,990,820.67	5.48871 %	214.91775900	0.95025030	0.00000000	0.00000000	0.00000000	0.00000000	0.95025030	0.00000000	200.77518352
2E-D3	8,990,820.67	5.88871 %	214.91775900	1.01950204	0.00000000	0.00000000	0.00000000	0.00000000	1.01950204	0.00000000	200.77518352
2E-D4	8,990,820.67	6.28871 %	214.91775900	1.08875267	0.00000000	0.00000000	0.00000000	0.00000000	1.08875267	0.00000000	200.77518352
2E-D5	8,990,820.67	6.88871 %	214.91775900	1.19262973	0.00000000	0.00000000	0.00000000	0.00000000	1.19262973	0.00000000	200.77518352
2E-F1	8,990,820.67	5.08871 %	714.91775845	2.93061901	0.00000000	0.00000000	0.00000000	0.00000000	2.93061901	0.00000000	700.77518296
2E-F2	8,990,820.67	5.48871 %	714.91775845	3.16098063	0.00000000	0.00000000	0.00000000	0.00000000	3.16098063	0.00000000	700.77518296
2E-F3	8,990,820.67	5.88871 %	714.91775845	3.39134336	0.00000000	0.00000000	0.00000000	0.00000000	3.39134336	0.00000000	700.77518296
2E-F4	8,990,820.67	6.28871 %	714.91775845	3.62170609	0.00000000	0.00000000	0.00000000	0.00000000	3.62170609	0.00000000	700.77518296
2E-F5	8,990,820.67	6.88871 %	714.91775845	3.96724963	0.00000000	0.00000000	0.00000000	0.00000000	3.96724963	0.00000000	700.77518296
2X-1	0.00	1.80000 %	214.91775900	0.31163117	0.00000000	0.00000000	0.00000000	0.00000000	0.31163117	0.00000000	200.77518352
2X-2	0.00	1.40000 %	214.91775900	0.24237943	0.00000000	0.00000000	0.00000000	0.00000000	0.24237943	0.00000000	200.77518352
2X-3	0.00	1.00000 %	214.91775900	0.17312769	0.00000000	0.00000000	0.00000000	0.00000000	0.17312769	0.00000000	200.77518352
2X-4	0.00	0.60000 %	214.91775900	0.10387706	0.00000000	0.00000000	0.00000000	0.00000000	0.10387706	0.00000000	200.77518352
2Y-1	0.00	1.80000 %	714.91775956	1.03663062	0.00000000	0.00000000	0.00000000	0.00000000	1.03663062	0.00000000	700.77518407
2Y-2	0.00	1.40000 %	714.91775956	0.80626789	0.00000000	0.00000000	0.00000000	0.00000000	0.80626789	0.00000000	700.77518407
2Y-3	0.00	1.00000 %	714.91775956	0.57590627	0.00000000	0.00000000	0.00000000	0.00000000	0.57590627	0.00000000	700.77518407
2Y-4	0.00	0.60000 %	714.91775956	0.34554354	0.00000000	0.00000000	0.00000000	0.00000000	0.34554354	0.00000000	700.77518407

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	2,800,432.25
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	73,830.60
Total Deposits	2,874,262.85
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	2,855,096.19
Total Withdrawals (Pool Distribution Amount)	2,874,262.85
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	4.388710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	34,167,905.31
Total Principal Reduction Cumulative	16,357,952,957.04
Scheduled Principal Current	8,771,360.81
Scheduled Principal Cumulative	1,221,888,126.23
Unscheduled Principal Current	25,396,168.63
Unscheduled Principal Cumulative	15,135,116,460.75
Senior Reduction Amount	30,903,302.88
Subordinate Reduction Amount	3,264,226.56
Calculated Tranche Write-Down Amount	375.87
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	70,582.92
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	24,326,193.49
Total Principal Reduction Cumulative	11,067,227,945.50
Scheduled Principal Current	4,296,875.22
Scheduled Principal Cumulative	742,864,115.24
Unscheduled Principal Current	20,103,524.74
Unscheduled Principal Cumulative	10,323,953,799.63
Senior Reduction Amount	21,383,327.58
Subordinate Reduction Amount	3,017,072.38
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	74,206.47
Modification Loss Amount	78,120.19
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	24759
Period Reference Pool Removal Loan Count	152
Period Ending Loan Count	24607
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,270,365,876.61
Period PIF Loan Count Current	151
PIF Loan Count Cumulative	63722
Period PIF Loan UPB Current	22,838,237.05
PIF Loan UPB Cumulative	14,677,695,546.64
Period Partial Prepayment Amount	2,587,633.07
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	105
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,090,044.39
Credit Event Amount Current	52,064.35
Credit Event Amount Cumulative	6,863,111.74
Total Active Modified Loan Count	437
Total Active Modified Loan UPB	114,303,564.63
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	13432
Period Reference Pool Removal Loan Count	114
Period Ending Loan Count	13319
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,266,059,366.18
Period PIF Loan Count Current	112
PIF Loan Count Cumulative	42802
Period PIF Loan UPB Current	18,876,003.40
PIF Loan UPB Cumulative	10,140,263,090.42
Period Partial Prepayment Amount	1,181,325.53
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	110,547.66
Credit Event Amount Cumulative	16,188,926.54
Total Active Modified Loan Count	426
Total Active Modified Loan UPB	106,887,393.91
Structural Reporting	
Group 1	
Senior Percentage	90.431933%
Subordinate Percentage	9.568067%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.540814%
Subordinate Percentage	12.459186%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

Connecticut Avenue Securities

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	8.080000 %	8.140000 %
1M-2C	0.00	0.00	1.000000 %	4.770000 %	4.810000 %
1M-2	0.00	0.00	1.000000 %	4.770000 %	4.810000 %
1M-2H	0.00	0.00	1.000000 %	4.770000 %	4.810000 %
1B-1	0.00	0.00	0.500000 %	2.370000 %	2.390000 %
1B-1H	0.00	0.00	0.500000 %	2.370000 %	2.390000 %
1B-2H	375.87	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.460000 %	12.460000 %
2M-1	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-1H	0.00	0.00	3.400000 %	12.460000 %	12.460000 %
2M-2A	0.00	0.00	2.600000 %	12.460000 %	12.460000 %
2M-2B	0.00	0.00	1.800000 %	10.460000 %	10.570000 %
2M-2C	0.00	0.00	1.000000 %	5.800000 %	5.870000 %
2B-1	0.00	0.00	0.500000 %	2.890000 %	2.920000 %
2B-1H	0.00	0.00	0.500000 %	2.890000 %	2.920000 %
2B-2H	0.00	74,206.47	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	580	107,049,030.71	1.529294 %	1.637731 %
60 Days	158	31,087,450.66	0.416601 %	0.475603 %
90 Days	86	16,275,573.44	0.226757 %	0.248998 %
120 Days	58	10,263,843.39	0.152929 %	0.157025 %
150 Days	33	7,628,635.79	0.087012 %	0.116710 %
180+ Days	343	73,025,622.21	0.904393 %	1.117210 %
Totals	1258	245,330,156.20	3.316986 %	3.753277 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	309	58,366,187.46	1.255740 %	1.366773 %
60 Days	77	14,957,923.50	0.312919 %	0.350273 %
90 Days	51	9,241,294.32	0.207258 %	0.216405 %
120 Days	32	5,372,784.38	0.130044 %	0.125816 %
150 Days	15	3,341,041.97	0.060958 %	0.078238 %
180+ Days	180	38,165,830.41	0.731499 %	0.893737 %
Totals	664	129,445,062.04	2.698419 %	3.031241 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	271	48,682,843.25	2.034687 %	2.148348 %
60 Days	81	16,129,527.16	0.608154 %	0.711787 %
90 Days	35	7,034,279.12	0.262782 %	0.310419 %
120 Days	26	4,891,059.01	0.195210 %	0.215840 %
150 Days	18	4,287,593.82	0.135145 %	0.189209 %
180+ Days	163	34,859,791.80	1.223816 %	1.538344 %
Totals	594	115,885,094.16	4.459794 %	5.113948 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	217	60,102,768.10	70,582.92	0.117437
Group 2	274	73,732,924.88	78,120.19	0.105950

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805372	283,532.11	324.88	0.114583
Group 1	0044805914	456,213.15	712.83	0.156249
Group 1	0044806054	152,609.76	222.56	0.145836
Group 1	0044806072	159,062.29	198.83	0.125001
Group 1	0044806448	293,028.11	427.33	0.145832
Group 1	0044806688	394,231.10	418.51	0.106159
Group 1	0044806745	190,497.08	119.06	0.062500
Group 1	0044806911	287,861.57	59.97	0.020833
Group 1	0044806948	410,832.23	299.57	0.072918
Group 1	0044806960	171,898.35	89.53	0.052083
Group 1	0044807099	81,090.20	8.45	0.010420
Group 1	0044807295	228,919.47	286.15	0.125000
Group 1	0044807364	204,633.77	255.79	0.124999
Group 1	0044807768	284,008.05	355.01	0.125000
Group 1	0044808210	398,103.38	539.10	0.135417
Group 1	0044808465	368,391.78	76.75	0.020834
Group 1	0044808483	994,375.08	1,139.39	0.114584
Group 1	0044808487	233,873.58	267.98	0.114583
Group 1	0044809006	247,282.35	463.65	0.187498
Group 1	0044809764	153,259.65	79.82	0.052082
Group 1	0044809973	143,168.81	149.13	0.104164
Group 1	0044812046	417,907.50	261.19	0.062499
Group 1	0044812987	204,981.43	0.24	0.000117
Group 1	0044813124	401,887.63	711.68	0.177084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813191	561,819.71	877.84	0.156249
Group 1	0044813223	631,957.29	987.43	0.156249
Group 1	0044813232	116,825.98	39.07	0.033443
Group 1	0044813559	69,416.83	101.23	0.145829
Group 1	0044813561	182,469.48	50.31	0.027572
Group 1	0044814207	238,751.08	248.70	0.104167
Group 1	0044814635	164,158.16	7.58	0.004617
Group 1	0044814850	220,528.12	160.80	0.072916
Group 1	0044815627	180,469.44	150.39	0.083333
Group 1	0044815760	358,176.23	335.79	0.093750
Group 1	0044816052	293,524.46	305.75	0.104165
Group 1	0044816392	236,104.94	319.73	0.135419
Group 1	0044816534	389,669.65	162.36	0.041666
Group 1	0044817798	371,980.86	7.72	0.002075
Group 1	0044817836	323,336.24	134.72	0.041666
Group 1	0044818208	184,249.01	326.27	0.177081
Group 1	0044818277	239,075.25	398.46	0.166667
Group 1	0044818389	397,041.96	289.51	0.072917
Group 1	0044818457	249,705.96	312.13	0.124999
Group 1	0044818923	192,874.16	241.09	0.124999
Group 1	0044818961	415,223.50	389.27	0.093750
Group 1	0044819021	245,909.29	281.77	0.114583
Group 1	0044819057	337,757.69	457.38	0.135417
Group 1	0044819609	335,077.28	453.75	0.135417
Group 1	0044819660	521,827.64	434.86	0.083334
Group 1	0044819897	367,719.36	268.13	0.072917
Group 1	0044820223	72,139.25	157.80	0.218744
Group 1	0044820644	162,259.50	202.82	0.124997
Group 1	0044821330	135,259.17	112.72	0.083336
Group 1	0044821335	130,682.39	217.80	0.166664
Group 1	0044821589	196,118.28	326.86	0.166665
Group 1	0044822713	451,903.13	235.37	0.052084
Group 1	0044822792	466,067.35	776.78	0.166667
Group 1	0044822833	372,141.62	620.24	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824330	294,378.22	521.29	0.177082
Group 1	0044824735	242,378.94	176.73	0.072915
Group 1	0044824753	314,991.77	229.68	0.072916
Group 1	0044825421	308,289.70	321.14	0.104168
Group 1	0044826299	650,684.06	1,016.69	0.156249
Group 1	0044826309	400,205.39	416.88	0.104167
Group 1	0044826428	279,056.91	203.48	0.072917
Group 1	0044826791	149,241.28	279.83	0.187502
Group 1	0044827108	339,519.38	459.77	0.135418
Group 1	0044827171	205,976.98	171.65	0.083335
Group 1	0044827297	421,074.22	131.59	0.031251
Group 1	0044827499	658,678.32	891.96	0.135417
Group 1	0044827509	59,248.90	98.75	0.166670
Group 1	0044827806	160,706.44	117.18	0.072916
Group 1	0044827828	258,408.57	240.10	0.092915
Group 1	0044828502	171,471.15	267.92	0.156248
Group 1	0044828810	245,064.32	331.86	0.135418
Group 1	0044828911	319,458.29	499.15	0.156249
Group 1	0044828949	242,592.71	353.78	0.145833
Group 1	0044829078	355,071.55	554.80	0.156250
Group 1	0044829321	137,785.43	143.53	0.104169
Group 1	0044829512	201,044.24	230.36	0.114582
Group 1	0044829576	62,464.75	97.60	0.156248
Group 1	0044830027	336,593.12	118.71	0.035268
Group 1	0044830936	325,198.21	237.12	0.072916
Group 1	0044831214	130,985.85	54.58	0.041669
Group 1	0044831220	97,374.00	25.57	0.026260
Group 1	0044831561	302,965.21	378.71	0.125001
Group 1	0044832141	318,947.44	199.34	0.062499
Group 1	0044832707	287,480.00	509.08	0.177084
Group 1	0044834537	411,180.69	599.64	0.145834
Group 1	0044835751	115,358.58	156.21	0.135413
Group 1	0044836102	195,145.08	345.57	0.177084
Group 1	0044836184	65,383.88	122.59	0.187493

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044837128	226,577.94	306.82	0.135415
Group 1	0044837217	158,599.19	214.77	0.135417
Group 1	0044837378	216,493.70	381.57	0.176250
Group 1	0044838036	312,298.63	455.44	0.145835
Group 1	0044838535	300,119.74	62.52	0.020832
Group 1	0044838642	354,460.84	553.85	0.156251
Group 1	0044839116	244,388.15	381.86	0.156251
Group 1	0044839349	153,583.54	116.72	0.075998
Group 1	0044839660	239,779.61	474.56	0.197915
Group 1	0044839829	72,903.94	122.17	0.167577
Group 1	0044839996	403,874.70	588.98	0.145832
Group 1	0044840174	412,822.41	688.04	0.166667
Group 1	0044840298	165,992.48	172.91	0.104167
Group 1	0044840478	119,906.19	199.84	0.166664
Group 1	0044841406	270,170.84	309.57	0.114583
Group 1	0044841572	505,904.66	1,106.67	0.218751
Group 1	0044841818	125,957.85	170.57	0.135418
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044842682	454,032.82	567.54	0.125000
Group 1	0044843227	114,518.56	178.94	0.156254
Group 1	0044843375	116,649.52	157.96	0.135414
Group 1	0044844111	410,610.75	641.58	0.156250
Group 1	0044844923	104,403.32	141.38	0.135417
Group 1	0044845082	78,472.20	98.09	0.125000
Group 1	0044845523	118,383.27	209.64	0.177086
Group 1	0044845586	316,982.37	660.38	0.208333
Group 1	0044845615	277,661.65	404.92	0.145832
Group 1	0044845787	394,859.64	821.24	0.207983
Group 1	0044847282	472,094.96	639.30	0.135418
Group 1	0044847386	585,157.31	442.08	0.075549
Group 1	0044848246	384,918.22	481.15	0.125001
Group 1	0044848808	198,956.55	373.04	0.187498
Group 1	0044849263	304,512.07	304.11	0.099868
Group 1	0044849348	98,812.40	102.93	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044849965	387,413.65	121.07	0.031251
Group 1	0044850019	484,438.12	276.53	0.057083
Group 1	0044850962	235,007.67	195.84	0.083333
Group 1	0044851303	115,568.12	180.58	0.156254
Group 1	0044851394	88,884.98	138.14	0.155414
Group 1	0044851511	236,955.98	172.45	0.072777
Group 1	0044851529	385,440.05	722.70	0.187500
Group 1	0044851626	108,503.81	191.24	0.176252
Group 1	0044851808	153,261.47	228.75	0.149255
Group 1	0044852769	275,848.79	344.81	0.125000
Group 1	0044852811	174,627.30	363.81	0.208335
Group 1	0044853089	120,704.64	110.29	0.091372
Group 1	0044853799	205,970.99	300.37	0.145831
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	304,106.13	535.99	0.176251
Group 1	0044854061	385,007.54	641.68	0.166667
Group 1	0044854381	105,607.75	154.01	0.145832
Group 1	0044854412	121,158.35	138.83	0.114586
Group 1	0044855303	137,354.86	42.92	0.031248
Group 1	0044855371	225,119.14	93.80	0.041667
Group 1	0044855740	255,118.28	398.62	0.156249
Group 1	0044856091	219,075.01	319.48	0.145831
Group 1	0044856316	286,744.63	221.03	0.077083
Group 1	0044856837	114,164.06	11.89	0.010415
Group 1	0044857022	169,727.82	263.79	0.155419
Group 1	0044857956	258,446.20	296.14	0.114585
Group 1	0044858421	221,153.86	253.41	0.114585
Group 1	0044858907	168,809.55	228.60	0.135419
Group 1	0044859311	217,460.85	271.83	0.125002
Group 1	0044860921	383,379.68	319.48	0.083333
Group 1	0044861358	285,285.85	505.19	0.177082
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	237,814.94	222.95	0.093749
Group 1	0044862118	635,393.97	860.43	0.135417

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Modification Loss Detail

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Group 1	0044864798	174,681.04	109.18	0.062502
Group 1	0044865885	141,866.29	220.46	0.155400
Group 1	0044866952	390,736.98	162.81	0.041667
Group 1	0044867497	273,028.96	284.41	0.104168
Group 1	0044867842	135,770.11	31.11	0.022914
Group 1	0044869452	102,234.40	170.39	0.166666
Group 1	0044869954	427,302.31	107.45	0.025146
Group 1	0044870081	402,098.48	83.77	0.020833
Group 1	0044871012	88,739.48	157.14	0.177080
Group 1	0044872567	442,421.87	506.94	0.114583
Group 1	0044872600	444,158.69	601.46	0.135416
Group 1	0044874465	485,429.03	754.44	0.155417
Group 1	0044874522	181,571.04	189.14	0.104169
Group 1	0044874903	156,564.58	293.56	0.187501
Group 1	0044875036	81,753.04	110.71	0.135420
Group 1	0044875467	524,567.05	710.35	0.135416
Group 1	0044875996	640,412.18	667.10	0.104167
Group 1	0044877109	259,184.98	458.97	0.177082
Group 1	0044877322	541,937.01	790.32	0.145832
Group 1	0044877340	172,571.31	149.84	0.086828
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	377,498.05	471.87	0.124999
Group 1	0044878458	192,985.82	324.05	0.167914
Group 1	0044879698	99,852.14	10.40	0.010415
Group 1	0044881228	335,563.03	591.43	0.176250
Group 1	0044881278	201,803.89	315.32	0.156251
Group 1	0044882773	900,127.66	1,500.21	0.166666
Group 1	0044883436	283,897.79	354.87	0.124999
Group 1	0044883504	135,710.47	98.96	0.072920
Group 1	0044884377	262,530.40	109.39	0.041668
Group 1	0044884394	344,539.30	538.34	0.156249
Group 1	0044884723	72,285.15	37.65	0.052085
Group 1	0044885516	136,669.16	249.70	0.182704
Group 1	0044886117	133,498.32	250.31	0.187500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044886172	194,211.11	323.69	0.166669
Group 1	0044886499	553,739.88	865.22	0.156250
Group 1	0044886650	335,094.88	418.87	0.125000
Group 1	0044887098	397,097.56	661.83	0.166667
Group 1	0044887309	414,333.04	647.40	0.156251
Group 1	0044887552	325,084.85	80.23	0.024680
Group 1	0044887752	178,543.73	37.20	0.020835
Group 1	0044888343	161,740.24	33.70	0.020836
Group 1	0044888520	122,402.03	63.75	0.052082
Group 1	0044888626	441,185.63	413.61	0.093750
Group 1	0044890342	149,857.60	140.49	0.093749
Group 1	0044890890	279,468.33	262.00	0.093749
Group 1	0044890987	176,434.40	275.68	0.156251
Group 1	0044891053	236,326.87	196.94	0.083334
Group 1	0044891490	396,205.74	660.34	0.166666
Group 1	0044891943	92,872.49	145.11	0.156246
Group 1	0044893376	295,433.86	338.52	0.114584
Group 1	0044893553	272,403.24	255.38	0.093751
Group 1	0044893739	65,355.71	102.12	0.156253
Group 1	0044896323	339,918.16	318.67	0.093749
Group 1	0044896338	632,116.41	790.15	0.125001
Group 1	0044896416	314,744.81	393.43	0.125000
Group 1	0044896786	602,232.06	878.26	0.145834
Group 2	0044747494	188,839.45	39.34	0.020833
Group 2	0044747820	288,643.81	178.22	0.061744
Group 2	0044748498	461,656.12	186.97	0.040500
Group 2	0044748506	266,978.93	111.24	0.041666
Group 2	0044748576	249,180.52	337.43	0.135416
Group 2	0044748760	125,420.32	195.97	0.156251
Group 2	0044748771	104,650.10	119.91	0.114582
Group 2	0044748804	270,646.04	338.31	0.125001
Group 2	0044748806	303,237.63	315.87	0.104166
Group 2	0044749167	387,150.34	524.27	0.135418
Group 2	0044749531	259,947.39	135.39	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749583	271,539.40	282.85	0.104165
Group 2	0044749674	447,088.47	512.29	0.114584
Group 2	0044749678	307,367.59	192.10	0.062498
Group 2	0044749735	295,762.93	338.90	0.114585
Group 2	0044749811	390,407.86	528.68	0.135417
Group 2	0044749868	366,357.21	419.78	0.114582
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750162	473,474.53	707.32	0.149389
Group 2	0044750426	194,125.52	61.96	0.031917
Group 2	0044750687	357,845.13	596.41	0.166667
Group 2	0044750693	260,049.35	270.88	0.104165
Group 2	0044750776	308,009.29	444.66	0.144366
Group 2	0044750827	194,803.52	323.97	0.166306
Group 2	0044750829	191,846.04	339.73	0.177085
Group 2	0044751285	183,709.52	210.50	0.114583
Group 2	0044751437	360,673.75	525.98	0.145833
Group 2	0044751696	153,390.61	255.65	0.166666
Group 2	0044751748	150,068.61	295.21	0.196717
Group 2	0044751925	147,222.23	30.67	0.020832
Group 2	0044751958	406,672.13	254.17	0.062500
Group 2	0044752524	188,274.80	98.06	0.052083
Group 2	0044752585	166,065.58	291.10	0.175292
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752982	68,619.86	171.55	0.250001
Group 2	0044753109	69,278.12	92.64	0.133722
Group 2	0044753161	89,189.07	92.91	0.104172
Group 2	0044753298	132,628.76	234.86	0.177081
Group 2	0044753433	334,850.43	453.44	0.135416
Group 2	0044753485	152,405.11	190.51	0.125002
Group 2	0044753494	188,962.96	196.84	0.104169
Group 2	0044754347	309,115.05	225.40	0.072918
Group 2	0044754446	338,755.79	568.02	0.167678
Group 2	0044754904	164,802.50	274.67	0.166666
Group 2	0044755313	240,339.60	275.39	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044755505	643,414.39	804.27	0.125000
Group 2	0044756174	187,287.17	16.66	0.008895
Group 2	0044756304	71,101.29	22.22	0.031251
Group 2	0044756498	260,469.00	542.64	0.208332
Group 2	0044756744	298,579.94	404.33	0.135418
Group 2	0044757058	307,738.64	641.58	0.208482
Group 2	0044757099	229,815.97	287.27	0.125000
Group 2	0044757100	375,696.18	391.35	0.104167
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044757684	247,106.58	360.36	0.145832
Group 2	0044758110	220,343.09	91.81	0.041667
Group 2	0044758112	167,457.65	77.91	0.046525
Group 2	0044758371	105,990.59	156.86	0.147994
Group 2	0044758489	139,246.15	246.58	0.177082
Group 2	0044758496	132,432.70	109.88	0.082970
Group 2	0044758625	199,852.16	374.72	0.187499
Group 2	0044758640	124,487.38	194.51	0.156249
Group 2	0044758660	180,609.76	75.25	0.041664
Group 2	0044758666	239,539.22	324.38	0.135418
Group 2	0044758724	195,967.48	107.81	0.055014
Group 2	0044758823	163,967.58	170.80	0.104167
Group 2	0044758955	586,116.59	793.70	0.135417
Group 2	0044759268	250,686.95	339.47	0.135416
Group 2	0044759277	363,250.67	567.58	0.156250
Group 2	0044759604	156,471.96	55.04	0.035176
Group 2	0044759749	319,491.70	499.21	0.156251
Group 2	0044759896	261,802.42	37.12	0.014179
Group 2	0044760451	120,271.93	100.23	0.083336
Group 2	0044760644	239,013.56	248.97	0.104166
Group 2	0044760650	96,382.50	90.36	0.093751
Group 2	0044760704	486,474.21	506.74	0.104166
Group 2	0044760774	270,643.26	281.92	0.104167
Group 2	0044760857	317,084.32	415.59	0.131066
Group 2	0044761328	144,969.26	135.91	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761353	399,125.09	457.33	0.114583
Group 2	0044761419	387,023.62	645.04	0.166667
Group 2	0044761488	158,784.85	314.26	0.197916
Group 2	0044761489	173,680.37	116.80	0.067250
Group 2	0044761553	205,861.31	66.15	0.032133
Group 2	0044761818	84,969.67	43.56	0.051265
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	314,900.21	98.41	0.031251
Group 2	0044762564	392,744.54	531.84	0.135416
Group 2	0044762765	114,048.72	94.80	0.083122
Group 2	0044762776	202,725.60	232.29	0.114583
Group 2	0044762870	322,260.24	137.86	0.042779
Group 2	0044762915	177,095.35	73.79	0.041667
Group 2	0044763001	168,557.56	298.49	0.177085
Group 2	0044763194	87,393.10	191.17	0.218747
Group 2	0044763976	390,522.39	295.39	0.075640
Group 2	0044763998	371,533.68	348.31	0.093749
Group 2	0044764439	247,054.93	283.08	0.114582
Group 2	0044764724	472,601.17	295.96	0.062624
Group 2	0044765019	347,404.85	361.88	0.104167
Group 2	0044765071	348,518.71	495.53	0.142182
Group 2	0044765475	108,900.97	204.19	0.187501
Group 2	0044765513	397,974.87	493.47	0.123995
Group 2	0044766070	116,093.75	229.77	0.197918
Group 2	0044766135	304,319.36	253.60	0.083334
Group 2	0044766541	147,645.31	142.75	0.096684
Group 2	0044766618	385,284.93	170.41	0.044230
Group 2	0044767025	344,722.60	754.08	0.218750
Group 2	0044767243	451,869.85	706.05	0.156251
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	347,832.78	362.33	0.104168
Group 2	0044768165	473,257.24	640.87	0.135417
Group 2	0044768220	250,122.09	208.44	0.083335

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768223	205,542.04	256.93	0.125001
Group 2	0044768338	133,574.33	249.34	0.186668
Group 2	0044768569	307,272.59	320.08	0.104168
Group 2	0044768571	355,042.76	480.79	0.135417
Group 2	0044768786	154,116.97	47.67	0.030931
Group 2	0044769181	89,741.17	48.31	0.053833
Group 2	0044769400	301,902.34	251.59	0.083335
Group 2	0044769588	254,931.63	371.78	0.145835
Group 2	0044769843	248,973.04	389.02	0.156250
Group 2	0044770000	234,007.83	292.51	0.125000
Group 2	0044770245	292,532.06	152.36	0.052083
Group 2	0044770421	255,199.66	79.75	0.031250
Group 2	0044770455	286,393.26	447.49	0.156250
Group 2	0044771203	335,510.59	629.08	0.187499
Group 2	0044771262	87,232.74	58.84	0.067452
Group 2	0044771856	309,592.47	508.92	0.164384
Group 2	0044772207	451,185.45	328.99	0.072917
Group 2	0044772342	378,183.97	129.70	0.034295
Group 2	0044772595	121,237.89	197.28	0.162721
Group 2	0044772687	253,193.18	316.49	0.124999
Group 2	0044772744	163,786.74	195.14	0.119143
Group 2	0044772895	332,901.77	164.41	0.049387
Group 2	0044773059	338,403.81	612.03	0.180858
Group 2	0044773150	361,807.45	188.44	0.052083
Group 2	0044773158	263,974.03	145.50	0.055119
Group 2	0044773738	122,591.79	204.32	0.166667
Group 2	0044773900	149,063.71	16.20	0.010868
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774428	57,352.53	83.64	0.145835
Group 2	0044774580	304,211.07	475.33	0.156250
Group 2	0044774693	202,895.53	211.35	0.104167
Group 2	0044775457	179,686.99	151.10	0.084091
Group 2	0044775468	149,248.92	124.37	0.083331
Group 2	0044775546	360,709.56	300.59	0.083333

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Modification Loss Detail

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Group 2	0044775587	485,544.19	657.51	0.135417
Group 2	0044776233	214,345.59	107.71	0.050251
Group 2	0044776810	377,347.97	746.83	0.197915
Group 2	0044776861	198,215.42	123.88	0.062498
Group 2	0044777714	153,391.86	111.85	0.072918
Group 2	0044778088	244,701.35	76.47	0.031250
Group 2	0044778151	394,242.50	533.87	0.135417
Group 2	0044779309	105,668.00	88.06	0.083336
Group 2	0044779312	98,648.33	154.14	0.156252
Group 2	0044779373	141,649.73	147.55	0.104165
Group 2	0044779844	200,567.12	42.99	0.021434
Group 2	0044780048	131,569.55	82.23	0.062499
Group 2	0044780062	86,206.28	63.01	0.073092
Group 2	0044780466	146,351.81	182.94	0.125000
Group 2	0044780495	215,922.64	269.90	0.124998
Group 2	0044780530	108,180.89	90.15	0.083333
Group 2	0044780719	427,091.94	489.38	0.114584
Group 2	0044781122	394,626.37	575.50	0.145834
Group 2	0044781165	221,457.20	147.88	0.066776
Group 2	0044781185	265,731.72	276.80	0.104165
Group 2	0044781195	318,945.75	315.21	0.098829
Group 2	0044781334	215,194.26	179.33	0.083334
Group 2	0044781674	349,100.26	360.74	0.103334
Group 2	0044781752	227,057.70	12.12	0.005338
Group 2	0044781936	83,006.01	86.46	0.104161
Group 2	0044782011	352,461.93	243.91	0.069202
Group 2	0044782210	494,402.01	721.00	0.145833
Group 2	0044782242	266,461.11	416.35	0.156252
Group 2	0044782356	133,243.88	41.64	0.031251
Group 2	0044782425	121,734.86	139.49	0.114585
Group 2	0044782683	298,470.70	86.45	0.028964
Group 2	0044782878	149,479.74	92.03	0.061567
Group 2	0044783715	219,216.79	251.19	0.114585
Group 2	0044783732	89,787.17	34.45	0.038369

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044784764	422,497.95	275.04	0.065099
Group 2	0044785549	436,433.90	318.23	0.072916
Group 2	0044785566	210,845.48	109.82	0.052086
Group 2	0044785725	343,901.56	394.05	0.114582
Group 2	0044785902	66,616.87	97.15	0.145834
Group 2	0044786096	196,497.63	184.22	0.093752
Group 2	0044786483	260,715.33	459.51	0.176250
Group 2	0044786559	406,998.62	154.77	0.038027
Group 2	0044787155	112,825.40	199.79	0.177079
Group 2	0044787215	330,845.96	654.80	0.197917
Group 2	0044787378	229,373.78	78.57	0.034254
Group 2	0044787721	249,511.45	415.85	0.166666
Group 2	0044788031	505,534.03	631.92	0.125000
Group 2	0044788172	374,110.85	350.73	0.093750
Group 2	0044788401	436,517.13	590.75	0.135333
Group 2	0044788553	306,412.90	223.43	0.072918
Group 2	0044788554	151,035.29	67.90	0.044956
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788812	198,377.35	333.25	0.167988
Group 2	0044788884	195,517.49	183.30	0.093751
Group 2	0044789903	448,121.52	886.91	0.197917
Group 2	0044790206	219,704.77	21.06	0.009586
Group 2	0044790339	278,916.78	456.91	0.163816
Group 2	0044790382	356,952.99	362.28	0.101492
Group 2	0044790766	98,518.56	183.39	0.186148
Group 2	0044790879	284,074.85	325.50	0.114582
Group 2	0044790949	177,168.18	248.77	0.140415
Group 2	0044791507	250,501.71	156.56	0.062499
Group 2	0044791639	347,840.17	362.33	0.104166
Group 2	0044791685	412,274.86	257.67	0.062500
Group 2	0044792074	362,776.48	320.76	0.088418
Group 2	0044792593	280,550.72	292.24	0.104167
Group 2	0044792673	242,853.00	28.23	0.011624
Group 2	0044792982	676,544.21	1,057.10	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044793087	294,434.91	214.69	0.072916
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	186,388.39	212.72	0.114127
Group 2	0044793994	435,465.77	143.26	0.032898
Group 2	0044794339	345,503.76	672.35	0.194600
Group 2	0044794431	290,245.08	147.82	0.050929
Group 2	0044795027	224,336.50	420.63	0.187500
Group 2	0044795045	192,765.07	160.64	0.083335
Group 2	0044795082	445,708.45	696.42	0.156250
Group 2	0044795288	436,309.90	409.04	0.093750
Group 2	0044795432	258,814.89	323.52	0.125001
Group 2	0044795509	412,483.79	558.57	0.135416
Group 2	0044795768	206,527.70	258.16	0.125000
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	355,950.08	407.86	0.114583
Group 2	0044796618	243,864.95	152.42	0.062502
Group 2	0044796878	145,541.58	166.77	0.114586
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	373,709.94	467.14	0.125001
Group 2	0044797958	401,641.04	264.41	0.065832
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798670	208,797.66	239.25	0.114585
Group 2	0044798781	248,522.58	25.89	0.010418
Group 2	0044798857	142,844.71	272.34	0.190655
Group 2	0044799003	178,085.52	130.88	0.073493
Group 2	0044799092	380,057.65	475.07	0.124999
Group 2	0044799362	421,923.80	157.50	0.037329
Group 2	0044799725	238,318.96	51.55	0.021631
Group 2	0044799812	355,626.95	444.53	0.124999
Group 2	0044799964	221,426.42	70.50	0.031839
Group 2	0044800532	262,422.28	328.03	0.125001
Group 2	0044800840	423,243.01	220.44	0.052084
Group 2	0044801121	378,310.06	197.04	0.052084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801175	184,468.14	192.15	0.104164
Group 2	0044801377	260,815.40	298.85	0.114583
Group 2	0044801461	123,535.00	44.59	0.036095
Group 2	0044801511	328,658.95	208.61	0.063473
Group 2	0044801593	262,144.56	300.37	0.114582
Group 2	0044801610	383,775.68	268.79	0.070038
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	429,228.81	581.25	0.135417
Group 2	0044802342	219,665.64	205.94	0.093752
Group 2	0044802638	291,657.54	243.05	0.083334
Group 2	0044802731	237,704.68	222.85	0.093751
Group 2	0044802909	347,372.85	325.66	0.093749
Group 2	0044803047	318,330.94	99.92	0.031389
Group 2	0044803082	279,271.95	232.73	0.083335
Group 2	0044803218	702,748.54	1,098.04	0.156249
Group 2	0044803223	596,625.17	932.23	0.156251
Group 2	0044803260	321,192.00	501.86	0.156249
Group 2	0044803492	342,334.51	392.26	0.114584
Group 2	0044803568	178,998.91	56.66	0.031654
Group 2	0044803642	436,151.69	636.05	0.145832
Group 2	0044804224	227,592.30	237.08	0.104169
Group 2	0044804262	313,947.85	294.33	0.093751
Group 2	0044804420	102,521.10	9.39	0.009159
Group 2	0044805162	336,493.69	140.21	0.041668
Group 2	0044805165	331,465.75	379.80	0.114582

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	162,612.01	47,302.04	29.089

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044772924	68,511.58	1,922.19	2.806
0044801855	42,036.08	45,003.98	107.060
0044830137	52,064.35	375.87	0.722

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	303,704.34	(121,132.64)	(10,861.68)	(3.576)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044771326	92,504.19	(120,932.64)	(17,600.30)	(19.026)
0044798155	211,200.15	(200.00)	6,738.62	3.191

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



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
141	23,052,038.28	1,358,900.69	5.895

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	146,402.79	72.552
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	25,420.90	10.247
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
0044770134	147,091.37	25,913.60	17.617
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(17,600.30)	(19.026)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)

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Connecticut Avenue Securities

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044773707	305,130.59	6,449.73	2.114
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797688	71,005.83	5,443.71	7.667
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044797878	140,304.55	18,807.32	13.405
0044798155	211,200.15	6,738.62	3.191
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044801855	42,036.08	45,003.98	107.060
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	88,427.64	35.297
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	375.87	0.722
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)

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Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
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
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
0044875065	319,977.86	39,265.65	12.271
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
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
0044893201	409,316.23	49,862.82	12.182

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	52,064.35	375.87	0.000 %	0	0.00	0.00	0.000 %	1	52,064.35	375.87	0.000 %
Group 2	4	414,252.00	(74,206.47)	(0.003 %)	0	0.00	0.00	0.000 %	4	414,252.00	(74,206.47)	(0.003 %)
Total	5	466,316.35	(73,830.60)	(0.001 %)	0	0.00	0.00	0.000 %	5	466,316.35	(73,830.60)	(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	0044830137	56,000.00	4.625 %	TN	70.00	360	52,064.35	12/31/2022	375.87	375.87
Group 2	0044771326	96,000.00	4.625 %	OK	90.00	360	92,504.19	09/30/2022	(120,932.64)	(17,600.30)
Group 2	0044772924	72,000.00	4.625 %	TX	97.00	360	68,511.58	12/31/2022	1,922.19	1,922.19
Group 2	0044798155	218,000.00	4.375 %	FL	97.00	360	211,200.15	12/31/2021	(200.00)	6,738.62
Group 2	0044801855	45,000.00	3.875 %	OH	95.00	360	42,036.08	12/31/2022	45,003.98	45,003.98

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

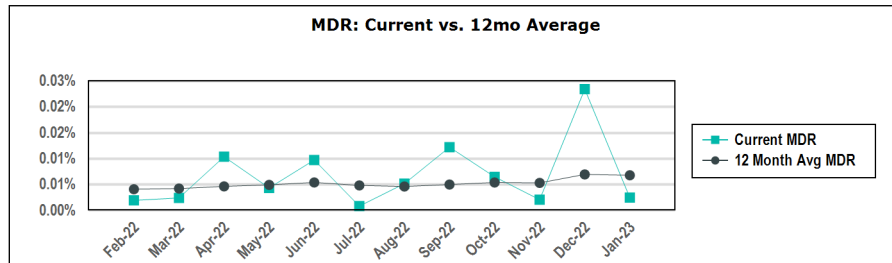
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Realized Loss Report - Collateral

Summary

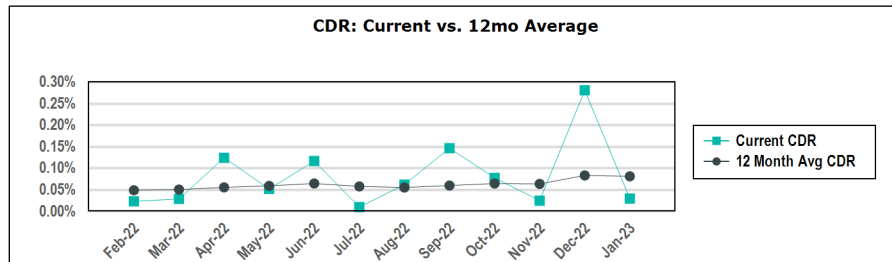
MDR

Current Month 0.002 %
 3 Month Average 0.009 %
 12 Month Average 0.007 %



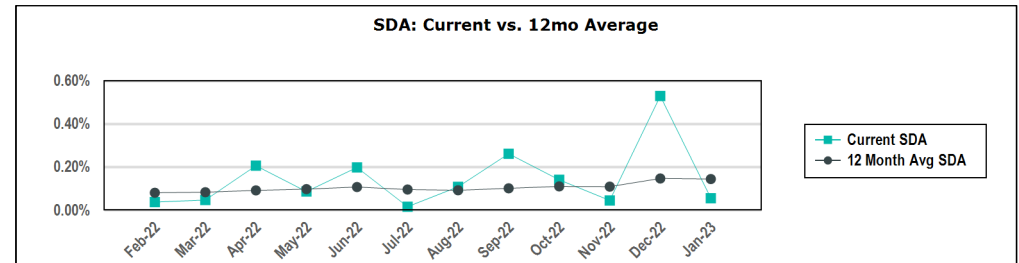
CDR

Current Month 0.030 %
 3 Month Average 0.112 %
 12 Month Average 0.082 %



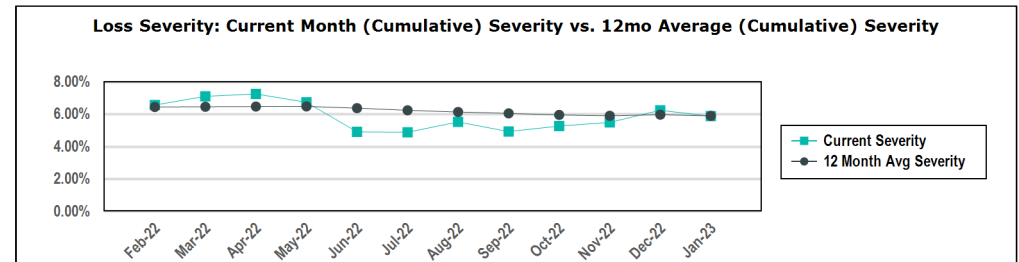
SDA

Current Month 0.057 %
 3 Month Average 0.211 %
 12 Month Average 0.146 %



Loss Severity

Current Month (Cumulative) 5.895 %
 3 Month Average (Cumulative) 5.888 %
 12 Month Average (Cumulative) 5.914 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

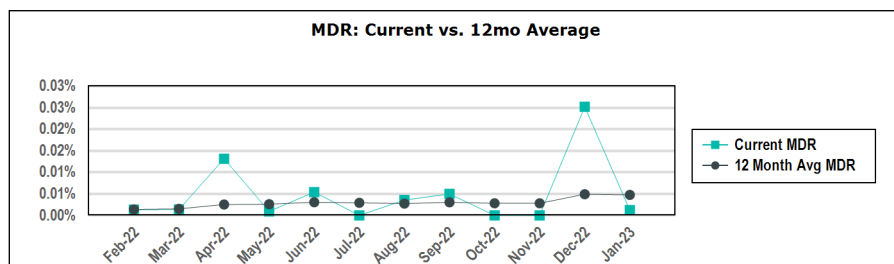
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Realized Loss Report - Collateral

Group 1

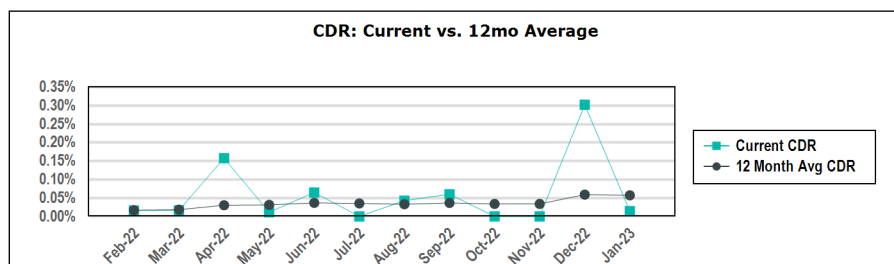
MDR

Current Month 0.001 %
 3 Month Average 0.009 %
 12 Month Average 0.005 %



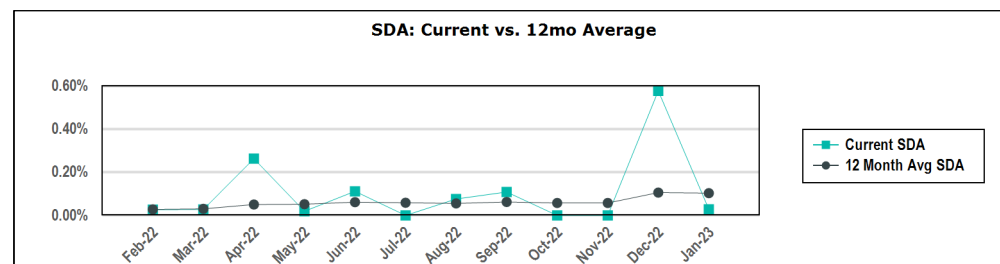
CDR

Current Month 0.015 %
 3 Month Average 0.106 %
 12 Month Average 0.057 %



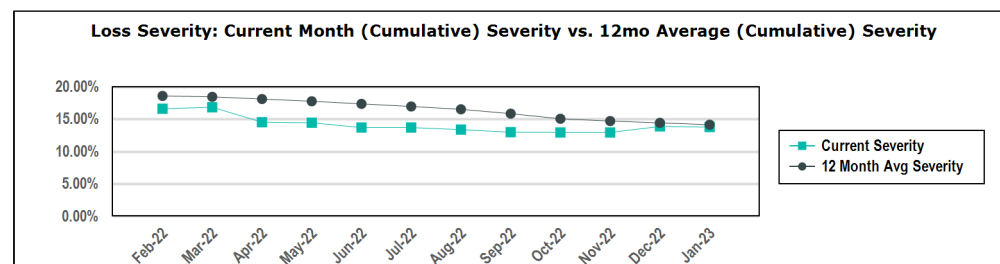
SDA

Current Month 0.028 %
 3 Month Average 0.202 %
 12 Month Average 0.103 %



Loss Severity

Current Month (Cumulative) 13.818 %
 3 Month Average (Cumulative) 13.577 %
 12 Month Average (Cumulative) 14.190 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

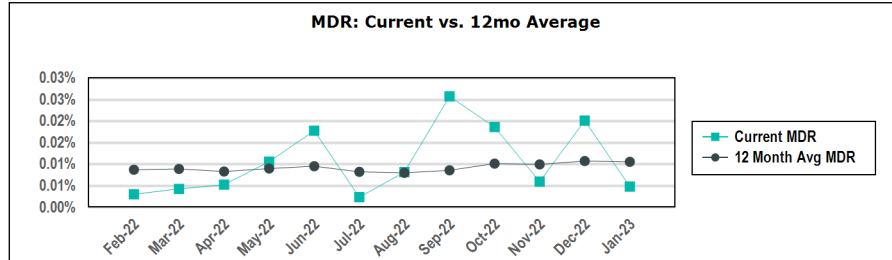
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Realized Loss Report - Collateral

Group 2

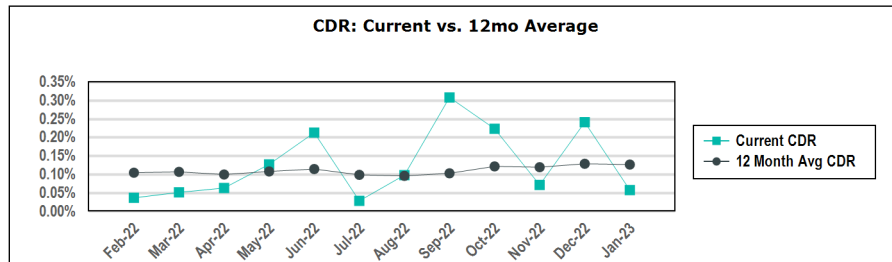
MDR

Current Month 0.005 %
3 Month Average 0.010 %
12 Month Average 0.011 %



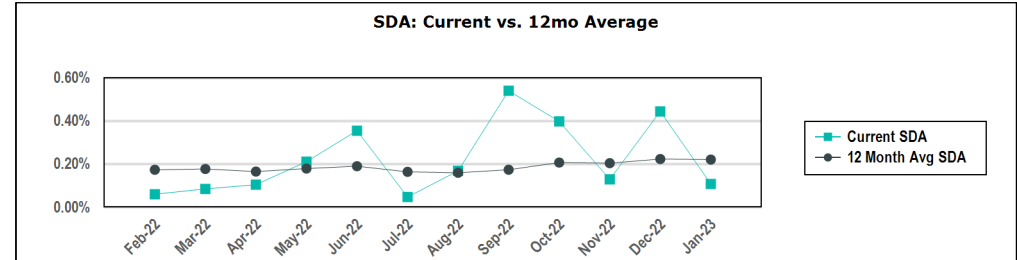
CDR

Current Month 0.058 %
3 Month Average 0.124 %
12 Month Average 0.127 %



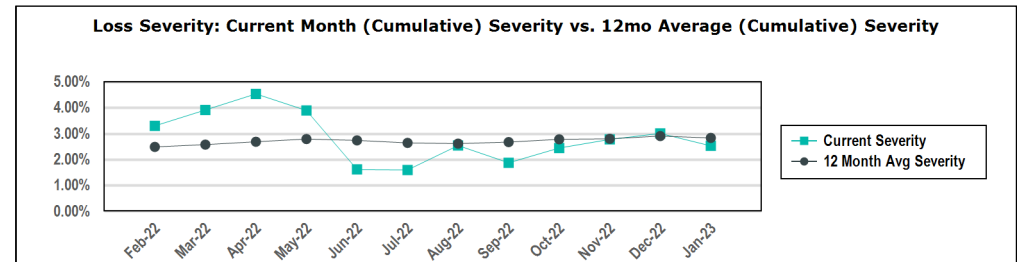
SDA

Current Month 0.109 %
3 Month Average 0.228 %
12 Month Average 0.222 %



Loss Severity

Current Month (Cumulative) 2.536 %
3 Month Average (Cumulative) 2.778 %
12 Month Average (Cumulative) 2.844 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Jan-2023
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Prepayment Rates

Summary

SMM

Current Month	0.690 %
3 Month Average	0.837 %
12 Month Average	1.699 %

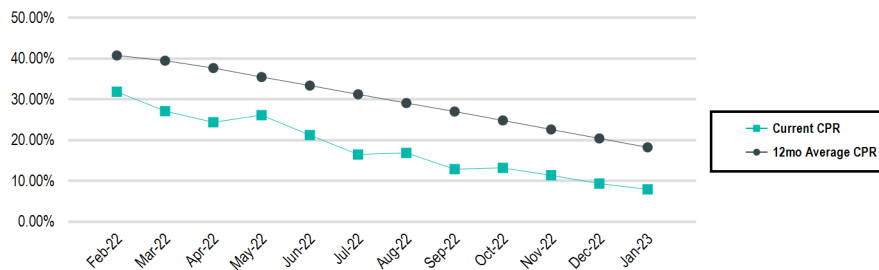
CPR

Current Month	7.975 %
3 Month Average	9.586 %
12 Month Average	18.265 %

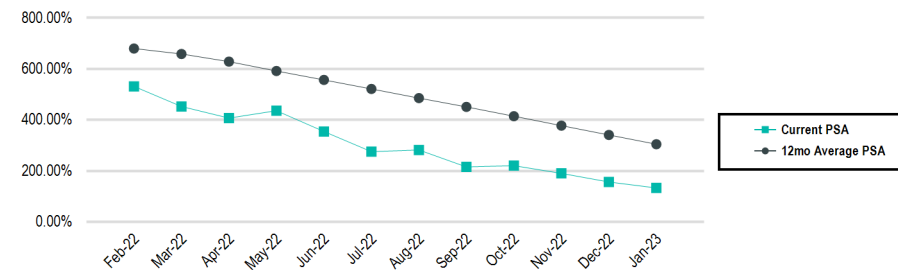
PSA

Current Month	132.913 %
3 Month Average	159.767 %
12 Month Average	304.409 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.591 %
3 Month Average	0.791 %
12 Month Average	1.607 %

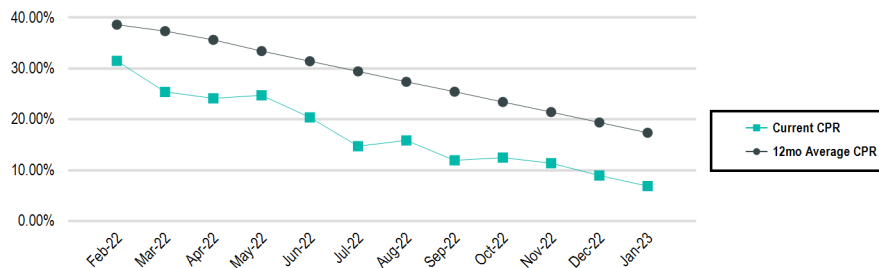
CPR

Current Month	6.868 %
3 Month Average	9.071 %
12 Month Average	17.362 %

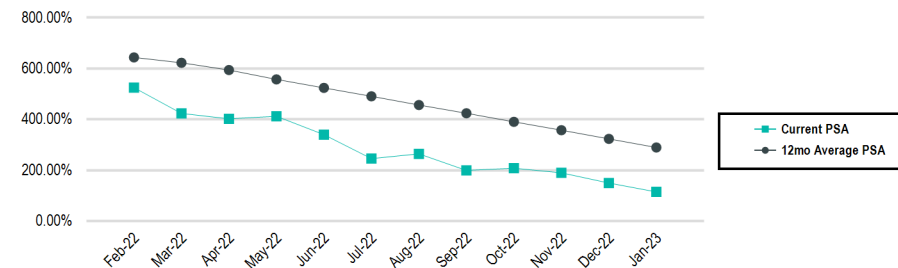
PSA

Current Month	114.470 %
3 Month Average	151.191 %
12 Month Average	289.372 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Group 2

SMM

Current Month	0.876 %
3 Month Average	0.924 %
12 Month Average	1.867 %

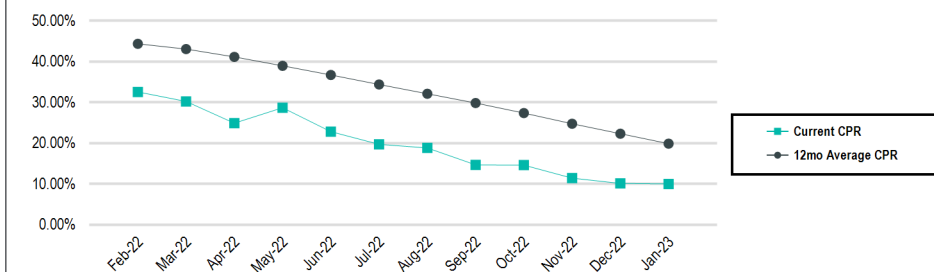
CPR

Current Month	10.022 %
3 Month Average	10.540 %
12 Month Average	19.905 %

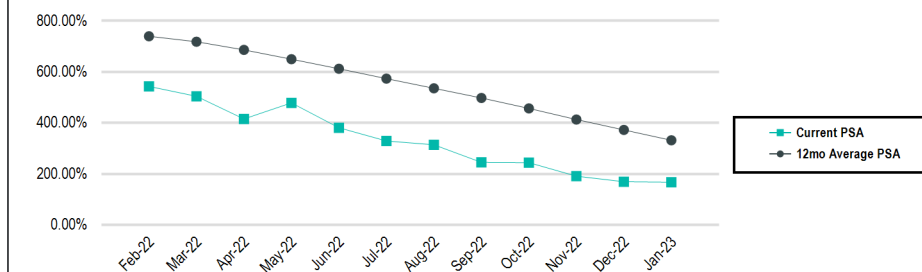
PSA

Current Month	167.026 %
3 Month Average	175.672 %
12 Month Average	331.747 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2023
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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
188	35,126,214.84

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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



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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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