

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-Oct-2023
 18-Oct-2023 9:12:13 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		09/29/2023	0.00000 %	3,619,927,895.83	0.00	29,723,497.10	0.00	3,590,204,398.73	29,723,497.10	0.00
1M-1	30711XUS1	10/24/2023	6.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	10/24/2023	7.82943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	10/24/2023	7.82943 %	12,850,242.12	83,841.73	1,122,844.83	0.00	11,727,397.29	1,206,686.56	0.00
1M-BH		09/29/2023	0.00000 %	22,901,603.49	0.00	2,001,125.49	0.00	20,900,478.00	2,001,125.49	0.00
1M-2C	30711XUV4	10/24/2023	7.82943 %	51,159,561.03	333,791.83	0.00	0.00	51,159,561.03	333,791.83	0.00
1M-CH		09/29/2023	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	10/24/2023	7.82943 %	64,009,803.15	417,633.56	1,122,844.83	0.00	62,886,958.32	1,540,478.39	0.00
1M-2H		09/29/2023	0.00000 %	114,077,442.46	0.00	2,001,125.49	0.00	112,076,316.97	2,001,125.49	0.00
1B-1	30711XUW2	10/24/2023	9.42943 %	97,984,000.00	213,741.60	0.00	0.00	27,201,000.00	213,741.60	0.00
1B-1H		09/29/2023	0.00000 %	5,157,594.00	0.00	0.00	0.00	75,940,594.00	0.00	0.00
1B-2H		09/29/2023	0.00000 %	101,216,956.08	0.00	0.00	4,191.53	101,212,764.55	0.00	1,928,829.45
1A-I1	30711XUY8	10/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	10/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	10/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	10/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	10/24/2023	1.80000 %	0.00	19,275.36	0.00	0.00	0.00	19,275.36	0.00
1B-I2	30711XVJ0	10/24/2023	1.40000 %	0.00	14,991.95	0.00	0.00	0.00	14,991.95	0.00
1B-I3	30711XVL5	10/24/2023	1.00000 %	0.00	10,708.54	0.00	0.00	0.00	10,708.54	0.00
1B-I4	30711XVN1	10/24/2023	0.60000 %	0.00	6,425.12	0.00	0.00	0.00	6,425.12	0.00
1C-I1	30711XVQ4	10/24/2023	1.80000 %	0.00	76,739.34	0.00	0.00	0.00	76,739.34	0.00
1C-I2	30711XVS0	10/24/2023	1.40000 %	0.00	59,686.15	0.00	0.00	0.00	59,686.15	0.00
1C-I3	30711XVU5	10/24/2023	1.00000 %	0.00	42,632.97	0.00	0.00	0.00	42,632.97	0.00
1C-I4	30711XVW1	10/24/2023	0.60000 %	0.00	25,579.78	0.00	0.00	0.00	25,579.78	0.00
1E-A1	30711XUZ5	10/24/2023	6.02943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	10/24/2023	6.42943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	10/24/2023	6.82943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	10/24/2023	7.22943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	10/24/2023	6.02943 %	12,850,242.12	64,566.36	1,122,844.83	0.00	11,727,397.29	1,187,411.19	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	10/24/2023	6.42943 %	12,850,242.12	68,849.78	1,122,844.83	0.00	11,727,397.29	1,191,694.61	0.00
1E-B3	30711XVM3	10/24/2023	6.82943 %	12,850,242.12	73,133.19	1,122,844.83	0.00	11,727,397.29	1,195,978.02	0.00
1E-B4	30711XVP6	10/24/2023	7.22943 %	12,850,242.12	77,416.60	1,122,844.83	0.00	11,727,397.29	1,200,261.43	0.00
1E-C1	30711XVR2	10/24/2023	6.02943 %	51,159,561.03	257,052.49	0.00	0.00	51,159,561.03	257,052.49	0.00
1E-C2	30711XVT8	10/24/2023	6.42943 %	51,159,561.03	274,105.68	0.00	0.00	51,159,561.03	274,105.68	0.00
1E-C3	30711XVV3	10/24/2023	6.82943 %	51,159,561.03	291,158.87	0.00	0.00	51,159,561.03	291,158.87	0.00
1E-C4	30711XVX9	10/24/2023	7.22943 %	51,159,561.03	308,212.05	0.00	0.00	51,159,561.03	308,212.05	0.00
1E-D1	30711XVY7	10/24/2023	6.02943 %	12,850,242.12	64,566.36	1,122,844.83	0.00	11,727,397.29	1,187,411.19	0.00
1E-D2	30711XVZ4	10/24/2023	6.42943 %	12,850,242.12	68,849.78	1,122,844.83	0.00	11,727,397.29	1,191,694.61	0.00
1E-D3	30711XWA8	10/24/2023	6.82943 %	12,850,242.12	73,133.19	1,122,844.83	0.00	11,727,397.29	1,195,978.02	0.00
1E-D4	30711XWB6	10/24/2023	7.22943 %	12,850,242.12	77,416.60	1,122,844.83	0.00	11,727,397.29	1,200,261.43	0.00
1E-D5	30711XWC4	10/24/2023	7.82943 %	12,850,242.12	83,841.73	1,122,844.83	0.00	11,727,397.29	1,206,686.56	0.00
1E-F1	30711XWD2	10/24/2023	6.02943 %	64,009,803.15	321,618.86	1,122,844.83	0.00	62,886,958.32	1,444,463.69	0.00
1E-F2	30711XWE0	10/24/2023	6.42943 %	64,009,803.15	342,955.46	1,122,844.83	0.00	62,886,958.32	1,465,800.29	0.00
1E-F3	30711XWF7	10/24/2023	6.82943 %	64,009,803.15	364,292.06	1,122,844.83	0.00	62,886,958.32	1,487,136.89	0.00
1E-F4	30711XWG5	10/24/2023	7.22943 %	64,009,803.15	385,628.66	1,122,844.83	0.00	62,886,958.32	1,508,473.49	0.00
1E-F5	30711XWH3	10/24/2023	7.82943 %	64,009,803.15	417,633.56	1,122,844.83	0.00	62,886,958.32	1,540,478.39	0.00
1X-1	30711XWJ9	10/24/2023	1.80000 %	0.00	19,275.36	0.00	0.00	0.00	19,275.36	0.00
1X-2	30711XWK6	10/24/2023	1.40000 %	0.00	14,991.95	0.00	0.00	0.00	14,991.95	0.00
1X-3	30711XWL4	10/24/2023	1.00000 %	0.00	10,708.54	0.00	0.00	0.00	10,708.54	0.00
1X-4	30711XWM2	10/24/2023	0.60000 %	0.00	6,425.12	0.00	0.00	0.00	6,425.12	0.00
1Y-1	30711XWN0	10/24/2023	1.80000 %	0.00	96,014.70	0.00	0.00	0.00	96,014.70	0.00
1Y-2	30711XWP5	10/24/2023	1.40000 %	0.00	74,678.10	0.00	0.00	0.00	74,678.10	0.00
1Y-3	30711XWQ3	10/24/2023	1.00000 %	0.00	53,341.50	0.00	0.00	0.00	53,341.50	0.00
1Y-4	30711XWR1	10/24/2023	0.60000 %	0.00	32,004.90	0.00	0.00	0.00	32,004.90	0.00
2A-H		09/29/2023	0.00000 %	1,845,287,084.25	0.00	17,443,428.53	0.00	1,827,843,655.73	17,443,428.53	0.00
2M-1	30711XWS9	10/24/2023	6.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	10/24/2023	7.92943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		09/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	10/24/2023	7.92943 %	1,005,044.61	6,641.19	102,205.63	0.00	902,838.98	108,846.82	0.00

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2M-BH		09/29/2023	0.00000 %	22,842,475.41	0.00	2,322,911.45	0.00	20,519,563.96	2,322,911.45	0.00
2M-2C	30711XWV2	10/24/2023	7.92943 %	4,495,410.33	29,705.03	0.00	0.00	4,495,410.33	29,705.03	0.00
2M-CH		09/29/2023	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	10/24/2023	7.92943 %	5,500,454.94	36,346.23	102,205.63	0.00	5,398,249.31	138,551.86	0.00
2M-2H		09/29/2023	0.00000 %	125,013,363.08	0.00	2,322,911.45	0.00	122,690,451.63	2,322,911.45	0.00
2B-1	30711XWW0	10/24/2023	9.87943 %	63,333,000.00	16,465.72	0.00	0.00	2,000,000.00	16,465.72	0.00
2B-1H		09/29/2023	0.00000 %	3,333,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		09/29/2023	0.00000 %	64,643,157.35	0.00	0.00	32,426.63	64,610,730.72	0.00	2,055,706.28
2A-I1	30711XWY6	10/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	10/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	10/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	10/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	10/24/2023	1.80000 %	0.00	1,507.57	0.00	0.00	0.00	1,507.57	0.00
2B-I2	30711XXH2	10/24/2023	1.40000 %	0.00	1,172.55	0.00	0.00	0.00	1,172.55	0.00
2B-I3	30711XXK5	10/24/2023	1.00000 %	0.00	837.54	0.00	0.00	0.00	837.54	0.00
2B-I4	30711XXM1	10/24/2023	0.60000 %	0.00	502.52	0.00	0.00	0.00	502.52	0.00
2C-I1	30711XXP4	10/24/2023	1.80000 %	0.00	6,743.12	0.00	0.00	0.00	6,743.12	0.00
2C-I2	30711XXR0	10/24/2023	1.40000 %	0.00	5,244.65	0.00	0.00	0.00	5,244.65	0.00
2C-I3	30711XXT6	10/24/2023	1.00000 %	0.00	3,746.18	0.00	0.00	0.00	3,746.18	0.00
2C-I4	30711XXV1	10/24/2023	0.60000 %	0.00	2,247.71	0.00	0.00	0.00	2,247.71	0.00
2E-A1	30711XWZ3	10/24/2023	6.12943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	10/24/2023	6.52943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	10/24/2023	6.92943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	10/24/2023	7.32943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	10/24/2023	6.12943 %	1,005,044.61	5,133.63	102,205.63	0.00	902,838.98	107,339.26	0.00
2E-B2	30711XXJ8	10/24/2023	6.52943 %	1,005,044.61	5,468.64	102,205.63	0.00	902,838.98	107,674.27	0.00
2E-B3	30711XXL3	10/24/2023	6.92943 %	1,005,044.61	5,803.66	102,205.63	0.00	902,838.98	108,009.29	0.00
2E-B4	30711XXN9	10/24/2023	7.32943 %	1,005,044.61	6,138.67	102,205.63	0.00	902,838.98	108,344.30	0.00
2E-C1	30711XXQ2	10/24/2023	6.12943 %	4,495,410.33	22,961.92	0.00	0.00	4,495,410.33	22,961.92	0.00
2E-C2	30711XXS8	10/24/2023	6.52943 %	4,495,410.33	24,460.39	0.00	0.00	4,495,410.33	24,460.39	0.00
2E-C3	30711XXU3	10/24/2023	6.92943 %	4,495,410.33	25,958.86	0.00	0.00	4,495,410.33	25,958.86	0.00

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2E-C4	30711XXW9	10/24/2023	7.32943 %	4,495,410.33	27,457.33	0.00	0.00	4,495,410.33	27,457.33	0.00
2E-D1	30711XX7	10/24/2023	6.12943 %	1,005,044.61	5,133.63	102,205.63	0.00	902,838.98	107,339.26	0.00
2E-D2	30711XX5	10/24/2023	6.52943 %	1,005,044.61	5,468.64	102,205.63	0.00	902,838.98	107,674.27	0.00
2E-D3	30711XXZ2	10/24/2023	6.92943 %	1,005,044.61	5,803.66	102,205.63	0.00	902,838.98	108,009.29	0.00
2E-D4	30711XYA6	10/24/2023	7.32943 %	1,005,044.61	6,138.67	102,205.63	0.00	902,838.98	108,344.30	0.00
2E-D5	30711XYB4	10/24/2023	7.92943 %	1,005,044.61	6,641.19	102,205.63	0.00	902,838.98	108,846.82	0.00
2E-F1	30711XYC2	10/24/2023	6.12943 %	5,500,454.94	28,095.54	102,205.63	0.00	5,398,249.31	130,301.17	0.00
2E-F2	30711XYD0	10/24/2023	6.52943 %	5,500,454.94	29,929.03	102,205.63	0.00	5,398,249.31	132,134.66	0.00
2E-F3	30711XYE8	10/24/2023	6.92943 %	5,500,454.94	31,762.51	102,205.63	0.00	5,398,249.31	133,968.14	0.00
2E-F4	30711XYF5	10/24/2023	7.32943 %	5,500,454.94	33,596.00	102,205.63	0.00	5,398,249.31	135,801.63	0.00
2E-F5	30711XYG3	10/24/2023	7.92943 %	5,500,454.94	36,346.23	102,205.63	0.00	5,398,249.31	138,551.86	0.00
2X-1	30711XYH1	10/24/2023	1.80000 %	0.00	1,507.57	0.00	0.00	0.00	1,507.57	0.00
2X-2	30711XYJ7	10/24/2023	1.40000 %	0.00	1,172.55	0.00	0.00	0.00	1,172.55	0.00
2X-3	30711XYK4	10/24/2023	1.00000 %	0.00	837.54	0.00	0.00	0.00	837.54	0.00
2X-4	30711XYL2	10/24/2023	0.60000 %	0.00	502.52	0.00	0.00	0.00	502.52	0.00
2Y-1	30711XYM0	10/24/2023	1.80000 %	0.00	8,250.68	0.00	0.00	0.00	8,250.68	0.00
2Y-2	30711XYN8	10/24/2023	1.40000 %	0.00	6,417.20	0.00	0.00	0.00	6,417.20	0.00
2Y-3	30711XYP3	10/24/2023	1.00000 %	0.00	4,583.71	0.00	0.00	0.00	4,583.71	0.00
2Y-4	30711XYQ1	10/24/2023	0.60000 %	0.00	2,750.23	0.00	0.00	0.00	2,750.23	0.00
Totals				7,112,954,007.23	5,676,399.59	75,415,806.87	36,618.16	7,037,501,582.21	81,092,206.46	3,984,535.73

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

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

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

NOTE: Ending Balances for 1B-1/1B-1H and 2B-1/2B-1H were adjusted in the amounts of \$70,783,000.00 and \$61,333,000.00, respectively, as a result of the CAS 2017-C07 tender offer. See Supplemental Reporting at the end of this report for additional information.

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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	3,619,927,895.83	7,906,899.92	21,816,597.18	0.00	0.00	29,723,497.10	3,590,204,398.73	0.18129428	29,723,497.10
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	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.23260339	1,122,844.83
1M-BH	89,854,570.52	22,901,603.49	535,110.70	1,466,014.79	0.00	0.00	2,001,125.49	20,900,478.00	0.23260339	2,001,125.49
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	64,009,803.15	300,254.18	822,590.65	0.00	0.00	1,122,844.83	62,886,958.32	0.41374209	1,122,844.83
1M-2H	270,884,980.00	114,077,442.46	535,110.70	1,466,014.79	0.00	0.00	2,001,125.49	112,076,316.97	0.41374135	2,001,125.49
1B-1	27,201,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	27,201,000.00	1.00000000	0.00
1B-1H	75,940,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	75,940,594.00	1.00000000	0.00
1B-2H	103,141,594.00	101,216,956.08	0.00	0.00	0.00	4,191.53	4,191.53	101,212,764.55	0.98129921	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	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.23260339	1,122,844.83
1E-B2	50,417,997.48	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.23260339	1,122,844.83
1E-B3	50,417,997.48	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.23260339	1,122,844.83

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2023
18-Oct-2023 9:12:13 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.23260339	1,122,844.83
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	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.11630170	1,122,844.83
1E-D2	100,835,994.97	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.11630170	1,122,844.83
1E-D3	100,835,994.97	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.11630170	1,122,844.83
1E-D4	100,835,994.97	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.11630170	1,122,844.83
1E-D5	100,835,994.97	12,850,242.12	300,254.18	822,590.65	0.00	0.00	1,122,844.83	11,727,397.29	0.11630170	1,122,844.83
1E-F1	101,577,558.52	64,009,803.15	300,254.18	822,590.65	0.00	0.00	1,122,844.83	62,886,958.32	0.61910287	1,122,844.83
1E-F2	101,577,558.52	64,009,803.15	300,254.18	822,590.65	0.00	0.00	1,122,844.83	62,886,958.32	0.61910287	1,122,844.83
1E-F3	101,577,558.52	64,009,803.15	300,254.18	822,590.65	0.00	0.00	1,122,844.83	62,886,958.32	0.61910287	1,122,844.83
1E-F4	101,577,558.52	64,009,803.15	300,254.18	822,590.65	0.00	0.00	1,122,844.83	62,886,958.32	0.61910287	1,122,844.83
1E-F5	101,577,558.52	64,009,803.15	300,254.18	822,590.65	0.00	0.00	1,122,844.83	62,886,958.32	0.61910287	1,122,844.83
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,845,287,084.25	3,729,704.62	13,713,723.91	0.00	0.00	17,443,428.53	1,827,843,655.73	0.14317363	17,443,428.53
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	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.20083572	102,205.63
2M-BH	102,170,887.67	22,842,475.41	506,896.06	1,816,015.39	0.00	0.00	2,322,911.45	20,519,563.96	0.20083572	2,322,911.45
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	5,500,454.94	22,302.89	79,902.74	0.00	0.00	102,205.63	5,398,249.31	0.40027857	102,205.63

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2023
 18-Oct-2023 9:12:14 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	125,013,363.08	506,896.06	1,816,015.39	0.00	0.00	2,322,911.45	122,690,451.63	0.40027857	2,322,911.45
2B-1	2,000,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	64,643,157.35	0.00	0.00	0.00	32,426.63	32,426.63	64,610,730.72	0.96916430	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	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.20083572	102,205.63
2E-B2	4,495,410.33	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.20083572	102,205.63
2E-B3	4,495,410.33	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.20083572	102,205.63
2E-B4	4,495,410.33	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.20083572	102,205.63
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	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.10041786	102,205.63
2E-D2	8,990,820.67	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.10041786	102,205.63
2E-D3	8,990,820.67	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.10041786	102,205.63
2E-D4	8,990,820.67	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.10041786	102,205.63
2E-D5	8,990,820.67	1,005,044.61	22,302.89	79,902.74	0.00	0.00	102,205.63	902,838.98	0.10041786	102,205.63

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2023
 18-Oct-2023 9:12:14 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	5,500,454.94	22,302.89	79,902.74	0.00	0.00	102,205.63	5,398,249.31	0.60041786	102,205.63
2E-F2	8,990,820.67	5,500,454.94	22,302.89	79,902.74	0.00	0.00	102,205.63	5,398,249.31	0.60041786	102,205.63
2E-F3	8,990,820.67	5,500,454.94	22,302.89	79,902.74	0.00	0.00	102,205.63	5,398,249.31	0.60041786	102,205.63
2E-F4	8,990,820.67	5,500,454.94	22,302.89	79,902.74	0.00	0.00	102,205.63	5,398,249.31	0.60041786	102,205.63
2E-F5	8,990,820.67	5,500,454.94	22,302.89	79,902.74	0.00	0.00	102,205.63	5,398,249.31	0.60041786	102,205.63
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	7,112,954,007.23	18,881,531.18	56,534,275.69	0.00	36,618.16	75,452,425.03	7,037,501,582.21	0.19297539	75,415,806.87

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

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2023
18-Oct-2023 9:12:14 AM

Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	182.79522705	0.39927413	1.10167107	0.00000000	0.00000000	1.50094520	181.29428185	0.18129428	1.50094520
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	254.87410771	5.95529761	16.31541694	0.00000000	0.00000000	22.27071455	232.60339316	0.23260339	22.27071455
1M-BH	89,854,570.52	254.87410777	5.95529751	16.31541703	0.00000000	0.00000000	22.27071454	232.60339323	0.23260339	22.27071454
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	421.12943848	1.97541420	5.41193882	0.00000000	0.00000000	7.38735302	413.74208546	0.41374209	7.38735302
1M-2H	270,884,980.00	421.12871101	1.97541665	5.41194565	0.00000000	0.00000000	7.38736230	413.74134871	0.41374135	7.38736230
1B-1	27,201,000.00	3602.22050660	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	75,940,594.00	67.91616615	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	981.33984705	0.00000000	0.00000000	0.00000000	0.04063860	0.04063860	981.29920845	0.98129921	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	254.87410771	5.95529761	16.31541694	0.00000000	0.00000000	22.27071455	232.60339316	0.23260339	22.27071455
1E-B2	50,417,997.48	254.87410771	5.95529761	16.31541694	0.00000000	0.00000000	22.27071455	232.60339316	0.23260339	22.27071455
1E-B3	50,417,997.48	254.87410771	5.95529761	16.31541694	0.00000000	0.00000000	22.27071455	232.60339316	0.23260339	22.27071455

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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	254.87410771	5.95529761	16.31541694	0.00000000	0.00000000	22.27071455	232.60339316	0.23260339	22.27071455
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	127.43705384	2.97764881	8.15770847	0.00000000	0.00000000	11.13535727	116.30169657	0.11630170	11.13535727
1E-D2	100,835,994.97	127.43705384	2.97764881	8.15770847	0.00000000	0.00000000	11.13535727	116.30169657	0.11630170	11.13535727
1E-D3	100,835,994.97	127.43705384	2.97764881	8.15770847	0.00000000	0.00000000	11.13535727	116.30169657	0.11630170	11.13535727
1E-D4	100,835,994.97	127.43705384	2.97764881	8.15770847	0.00000000	0.00000000	11.13535727	116.30169657	0.11630170	11.13535727
1E-D5	100,835,994.97	127.43705384	2.97764881	8.15770847	0.00000000	0.00000000	11.13535727	116.30169657	0.11630170	11.13535727
1E-F1	101,577,558.52	630.15693705	2.95591058	8.09815339	0.00000000	0.00000000	11.05406397	619.10287308	0.61910287	11.05406397
1E-F2	101,577,558.52	630.15693705	2.95591058	8.09815339	0.00000000	0.00000000	11.05406397	619.10287308	0.61910287	11.05406397
1E-F3	101,577,558.52	630.15693705	2.95591058	8.09815339	0.00000000	0.00000000	11.05406397	619.10287308	0.61910287	11.05406397
1E-F4	101,577,558.52	630.15693705	2.95591058	8.09815339	0.00000000	0.00000000	11.05406397	619.10287308	0.61910287	11.05406397
1E-F5	101,577,558.52	630.15693705	2.95591058	8.09815339	0.00000000	0.00000000	11.05406397	619.10287308	0.61910287	11.05406397
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	144.53995719	0.29214497	1.07418574	0.00000000	0.00000000	1.36633071	143.17362648	0.14317363	1.36633071
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	223.57127297	4.96125790	17.77429292	0.00000000	0.00000000	22.73555082	200.83572215	0.20083572	22.73555082
2M-BH	102,170,887.67	223.57127290	4.96125728	17.77429394	0.00000000	0.00000000	22.73555122	200.83572168	0.20083572	22.73555122
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	407.85709069	1.65375263	5.92476430	0.00000000	0.00000000	7.57851693	400.27857375	0.40027857	7.57851693

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2M-2H	306,512,663.00	407.85709098	1.65375243	5.92476465	0.00000000	0.00000000	7.57851707	400.27857391	0.40027857	7.57851707
2B-1	2,000,000.00	31666.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	64,666,436.00	51.54816325	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	969.65070070	0.00000000	0.00000000	0.00000000	0.48640113	0.48640113	969.16429957	0.96916430	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	223.57127297	4.96125790	17.77429292	0.00000000	0.00000000	22.73555082	200.83572215	0.20083572	22.73555082
2E-B2	4,495,410.33	223.57127297	4.96125790	17.77429292	0.00000000	0.00000000	22.73555082	200.83572215	0.20083572	22.73555082
2E-B3	4,495,410.33	223.57127297	4.96125790	17.77429292	0.00000000	0.00000000	22.73555082	200.83572215	0.20083572	22.73555082
2E-B4	4,495,410.33	223.57127297	4.96125790	17.77429292	0.00000000	0.00000000	22.73555082	200.83572215	0.20083572	22.73555082
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	111.78563636	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	100.41786096	0.10041786	11.36777540
2E-D2	8,990,820.67	111.78563636	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	100.41786096	0.10041786	11.36777540
2E-D3	8,990,820.67	111.78563636	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	100.41786096	0.10041786	11.36777540
2E-D4	8,990,820.67	111.78563636	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	100.41786096	0.10041786	11.36777540
2E-D5	8,990,820.67	111.78563636	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	100.41786096	0.10041786	11.36777540

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

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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	611.78563580	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	600.41786041	0.60041786	11.36777540
2E-F2	8,990,820.67	611.78563580	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	600.41786041	0.60041786	11.36777540
2E-F3	8,990,820.67	611.78563580	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	600.41786041	0.60041786	11.36777540
2E-F4	8,990,820.67	611.78563580	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	600.41786041	0.60041786	11.36777540
2E-F5	8,990,820.67	611.78563580	2.48062895	8.88714645	0.00000000	0.00000000	11.36777540	600.41786041	0.60041786	11.36777540
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.

Contact:
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 9062 Old Annapolis Road
 Columbia, MD 21045
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Distribution Date: 25-Oct-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
1A-H	N/A	N/A	0.00000 %	3,619,927,895.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,590,204,398.73
1M-1	N/A	N/A	6.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.82943 %	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	09/25/23 - 10/24/23	30	7.82943 %	12,850,242.12	83,841.73	0.00	0.00	0.00	0.00	83,841.73	0.00	11,727,397.29
1M-BH	N/A	N/A	0.00000 %	22,901,603.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,900,478.00
1M-2C	09/25/23 - 10/24/23	30	7.82943 %	51,159,561.03	333,791.83	0.00	0.00	0.00	0.00	333,791.83	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	09/25/23 - 10/24/23	30	7.82943 %	64,009,803.15	417,633.56	0.00	0.00	0.00	0.00	417,633.56	0.00	62,886,958.32
1M-2H	N/A	N/A	0.00000 %	114,077,442.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	112,076,316.97
1B-1	09/25/23 - 10/24/23	30	9.42943 %	97,984,000.00	213,741.60	0.00	0.00	0.00	0.00	213,741.60	0.00	27,201,000.00
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	75,940,594.00
1B-2H	N/A	N/A	0.00000 %	101,216,956.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,212,764.55
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	09/25/23 - 10/24/23	30	1.80000 %	12,850,242.12	19,275.36	0.00	0.00	0.00	0.00	19,275.36	0.00	11,727,397.29
1B-I2	09/25/23 - 10/24/23	30	1.40000 %	12,850,242.12	14,991.95	0.00	0.00	0.00	0.00	14,991.95	0.00	11,727,397.29
1B-I3	09/25/23 - 10/24/23	30	1.00000 %	12,850,242.12	10,708.54	0.00	0.00	0.00	0.00	10,708.54	0.00	11,727,397.29
1B-I4	09/25/23 - 10/24/23	30	0.60000 %	12,850,242.12	6,425.12	0.00	0.00	0.00	0.00	6,425.12	0.00	11,727,397.29
1C-I1	09/25/23 - 10/24/23	30	1.80000 %	51,159,561.03	76,739.34	0.00	0.00	0.00	0.00	76,739.34	0.00	51,159,561.03
1C-I2	09/25/23 - 10/24/23	30	1.40000 %	51,159,561.03	59,686.15	0.00	0.00	0.00	0.00	59,686.15	0.00	51,159,561.03
1C-I3	09/25/23 - 10/24/23	30	1.00000 %	51,159,561.03	42,632.97	0.00	0.00	0.00	0.00	42,632.97	0.00	51,159,561.03
1C-I4	09/25/23 - 10/24/23	30	0.60000 %	51,159,561.03	25,579.78	0.00	0.00	0.00	0.00	25,579.78	0.00	51,159,561.03
1E-A1	N/A	N/A	6.02943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.42943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.82943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.22943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	09/25/23 - 10/24/23	30	6.02943 %	12,850,242.12	64,566.36	0.00	0.00	0.00	0.00	64,566.36	0.00	11,727,397.29
1E-B2	09/25/23 - 10/24/23	30	6.42943 %	12,850,242.12	68,849.78	0.00	0.00	0.00	0.00	68,849.78	0.00	11,727,397.29

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2023
 18-Oct-2023 9:12:14 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	09/25/23 - 10/24/23	30	6.82943 %	12,850,242.12	73,133.19	0.00	0.00	0.00	0.00	73,133.19	0.00	11,727,397.29
1E-B4	09/25/23 - 10/24/23	30	7.22943 %	12,850,242.12	77,416.60	0.00	0.00	0.00	0.00	77,416.60	0.00	11,727,397.29
1E-C1	09/25/23 - 10/24/23	30	6.02943 %	51,159,561.03	257,052.49	0.00	0.00	0.00	0.00	257,052.49	0.00	51,159,561.03
1E-C2	09/25/23 - 10/24/23	30	6.42943 %	51,159,561.03	274,105.68	0.00	0.00	0.00	0.00	274,105.68	0.00	51,159,561.03
1E-C3	09/25/23 - 10/24/23	30	6.82943 %	51,159,561.03	291,158.87	0.00	0.00	0.00	0.00	291,158.87	0.00	51,159,561.03
1E-C4	09/25/23 - 10/24/23	30	7.22943 %	51,159,561.03	308,212.05	0.00	0.00	0.00	0.00	308,212.05	0.00	51,159,561.03
1E-D1	09/25/23 - 10/24/23	30	6.02943 %	12,850,242.12	64,566.36	0.00	0.00	0.00	0.00	64,566.36	0.00	11,727,397.29
1E-D2	09/25/23 - 10/24/23	30	6.42943 %	12,850,242.12	68,849.78	0.00	0.00	0.00	0.00	68,849.78	0.00	11,727,397.29
1E-D3	09/25/23 - 10/24/23	30	6.82943 %	12,850,242.12	73,133.19	0.00	0.00	0.00	0.00	73,133.19	0.00	11,727,397.29
1E-D4	09/25/23 - 10/24/23	30	7.22943 %	12,850,242.12	77,416.60	0.00	0.00	0.00	0.00	77,416.60	0.00	11,727,397.29
1E-D5	09/25/23 - 10/24/23	30	7.82943 %	12,850,242.12	83,841.73	0.00	0.00	0.00	0.00	83,841.73	0.00	11,727,397.29
1E-F1	09/25/23 - 10/24/23	30	6.02943 %	64,009,803.15	321,618.86	0.00	0.00	0.00	0.00	321,618.86	0.00	62,886,958.32
1E-F2	09/25/23 - 10/24/23	30	6.42943 %	64,009,803.15	342,955.46	0.00	0.00	0.00	0.00	342,955.46	0.00	62,886,958.32
1E-F3	09/25/23 - 10/24/23	30	6.82943 %	64,009,803.15	364,292.06	0.00	0.00	0.00	0.00	364,292.06	0.00	62,886,958.32
1E-F4	09/25/23 - 10/24/23	30	7.22943 %	64,009,803.15	385,628.66	0.00	0.00	0.00	0.00	385,628.66	0.00	62,886,958.32
1E-F5	09/25/23 - 10/24/23	30	7.82943 %	64,009,803.15	417,633.56	0.00	0.00	0.00	0.00	417,633.56	0.00	62,886,958.32
1X-1	09/25/23 - 10/24/23	30	1.80000 %	12,850,242.12	19,275.36	0.00	0.00	0.00	0.00	19,275.36	0.00	11,727,397.29
1X-2	09/25/23 - 10/24/23	30	1.40000 %	12,850,242.12	14,991.95	0.00	0.00	0.00	0.00	14,991.95	0.00	11,727,397.29
1X-3	09/25/23 - 10/24/23	30	1.00000 %	12,850,242.12	10,708.54	0.00	0.00	0.00	0.00	10,708.54	0.00	11,727,397.29
1X-4	09/25/23 - 10/24/23	30	0.60000 %	12,850,242.12	6,425.12	0.00	0.00	0.00	0.00	6,425.12	0.00	11,727,397.29
1Y-1	09/25/23 - 10/24/23	30	1.80000 %	64,009,803.16	96,014.70	0.00	0.00	0.00	0.00	96,014.70	0.00	62,886,958.33
1Y-2	09/25/23 - 10/24/23	30	1.40000 %	64,009,803.16	74,678.10	0.00	0.00	0.00	0.00	74,678.10	0.00	62,886,958.33
1Y-3	09/25/23 - 10/24/23	30	1.00000 %	64,009,803.16	53,341.50	0.00	0.00	0.00	0.00	53,341.50	0.00	62,886,958.33
1Y-4	09/25/23 - 10/24/23	30	0.60000 %	64,009,803.16	32,004.90	0.00	0.00	0.00	0.00	32,004.90	0.00	62,886,958.33
2A-H	N/A	N/A	0.00000 %	1,845,287,084.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,827,843,655.73
2M-1	N/A	N/A	6.07943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.92943 %	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	09/25/23 - 10/24/23	30	7.92943 %	1,005,044.61	6,641.19	0.00	0.00	0.00	0.00	6,641.19	0.00	902,838.98
2M-BH	N/A	N/A	0.00000 %	22,842,475.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,519,563.96
2M-2C	09/25/23 - 10/24/23	30	7.92943 %	4,495,410.33	29,705.03	0.00	0.00	0.00	0.00	29,705.03	0.00	4,495,410.33

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2023
 18-Oct-2023 9:12:14 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	09/25/23 - 10/24/23	30	7.92943 %	5,500,454.94	36,346.23	0.00	0.00	0.00	0.00	36,346.23	0.00	5,398,249.31
2M-2H	N/A	N/A	0.00000 %	125,013,363.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	122,690,451.63
2B-1	09/25/23 - 10/24/23	30	9.87943 %	63,333,000.00	16,465.72	0.00	0.00	0.00	0.00	16,465.72	0.00	2,000,000.00
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	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	64,643,157.35	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,610,730.72
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	09/25/23 - 10/24/23	30	1.80000 %	1,005,044.61	1,507.57	0.00	0.00	0.00	0.00	1,507.57	0.00	902,838.98
2B-I2	09/25/23 - 10/24/23	30	1.40000 %	1,005,044.61	1,172.55	0.00	0.00	0.00	0.00	1,172.55	0.00	902,838.98
2B-I3	09/25/23 - 10/24/23	30	1.00000 %	1,005,044.61	837.54	0.00	0.00	0.00	0.00	837.54	0.00	902,838.98
2B-I4	09/25/23 - 10/24/23	30	0.60000 %	1,005,044.61	502.52	0.00	0.00	0.00	0.00	502.52	0.00	902,838.98
2C-I1	09/25/23 - 10/24/23	30	1.80000 %	4,495,410.33	6,743.12	0.00	0.00	0.00	0.00	6,743.12	0.00	4,495,410.33
2C-I2	09/25/23 - 10/24/23	30	1.40000 %	4,495,410.33	5,244.65	0.00	0.00	0.00	0.00	5,244.65	0.00	4,495,410.33
2C-I3	09/25/23 - 10/24/23	30	1.00000 %	4,495,410.33	3,746.18	0.00	0.00	0.00	0.00	3,746.18	0.00	4,495,410.33
2C-I4	09/25/23 - 10/24/23	30	0.60000 %	4,495,410.33	2,247.71	0.00	0.00	0.00	0.00	2,247.71	0.00	4,495,410.33
2E-A1	N/A	N/A	6.12943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.52943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.92943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.32943 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	09/25/23 - 10/24/23	30	6.12943 %	1,005,044.61	5,133.63	0.00	0.00	0.00	0.00	5,133.63	0.00	902,838.98
2E-B2	09/25/23 - 10/24/23	30	6.52943 %	1,005,044.61	5,468.64	0.00	0.00	0.00	0.00	5,468.64	0.00	902,838.98
2E-B3	09/25/23 - 10/24/23	30	6.92943 %	1,005,044.61	5,803.66	0.00	0.00	0.00	0.00	5,803.66	0.00	902,838.98
2E-B4	09/25/23 - 10/24/23	30	7.32943 %	1,005,044.61	6,138.67	0.00	0.00	0.00	0.00	6,138.67	0.00	902,838.98
2E-C1	09/25/23 - 10/24/23	30	6.12943 %	4,495,410.33	22,961.92	0.00	0.00	0.00	0.00	22,961.92	0.00	4,495,410.33
2E-C2	09/25/23 - 10/24/23	30	6.52943 %	4,495,410.33	24,460.39	0.00	0.00	0.00	0.00	24,460.39	0.00	4,495,410.33
2E-C3	09/25/23 - 10/24/23	30	6.92943 %	4,495,410.33	25,958.86	0.00	0.00	0.00	0.00	25,958.86	0.00	4,495,410.33
2E-C4	09/25/23 - 10/24/23	30	7.32943 %	4,495,410.33	27,457.33	0.00	0.00	0.00	0.00	27,457.33	0.00	4,495,410.33
2E-D1	09/25/23 - 10/24/23	30	6.12943 %	1,005,044.61	5,133.63	0.00	0.00	0.00	0.00	5,133.63	0.00	902,838.98
2E-D2	09/25/23 - 10/24/23	30	6.52943 %	1,005,044.61	5,468.64	0.00	0.00	0.00	0.00	5,468.64	0.00	902,838.98

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2023
18-Oct-2023 9:12:14 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	09/25/23 - 10/24/23	30	6.92943 %	1,005,044.61	5,803.66	0.00	0.00	0.00	0.00	5,803.66	0.00	902,838.98
2E-D4	09/25/23 - 10/24/23	30	7.32943 %	1,005,044.61	6,138.67	0.00	0.00	0.00	0.00	6,138.67	0.00	902,838.98
2E-D5	09/25/23 - 10/24/23	30	7.92943 %	1,005,044.61	6,641.19	0.00	0.00	0.00	0.00	6,641.19	0.00	902,838.98
2E-F1	09/25/23 - 10/24/23	30	6.12943 %	5,500,454.94	28,095.54	0.00	0.00	0.00	0.00	28,095.54	0.00	5,398,249.31
2E-F2	09/25/23 - 10/24/23	30	6.52943 %	5,500,454.94	29,929.03	0.00	0.00	0.00	0.00	29,929.03	0.00	5,398,249.31
2E-F3	09/25/23 - 10/24/23	30	6.92943 %	5,500,454.94	31,762.51	0.00	0.00	0.00	0.00	31,762.51	0.00	5,398,249.31
2E-F4	09/25/23 - 10/24/23	30	7.32943 %	5,500,454.94	33,596.00	0.00	0.00	0.00	0.00	33,596.00	0.00	5,398,249.31
2E-F5	09/25/23 - 10/24/23	30	7.92943 %	5,500,454.94	36,346.23	0.00	0.00	0.00	0.00	36,346.23	0.00	5,398,249.31
2X-1	09/25/23 - 10/24/23	30	1.80000 %	1,005,044.61	1,507.57	0.00	0.00	0.00	0.00	1,507.57	0.00	902,838.98
2X-2	09/25/23 - 10/24/23	30	1.40000 %	1,005,044.61	1,172.55	0.00	0.00	0.00	0.00	1,172.55	0.00	902,838.98
2X-3	09/25/23 - 10/24/23	30	1.00000 %	1,005,044.61	837.54	0.00	0.00	0.00	0.00	837.54	0.00	902,838.98
2X-4	09/25/23 - 10/24/23	30	0.60000 %	1,005,044.61	502.52	0.00	0.00	0.00	0.00	502.52	0.00	902,838.98
2Y-1	09/25/23 - 10/24/23	30	1.80000 %	5,500,454.95	8,250.68	0.00	0.00	0.00	0.00	8,250.68	0.00	5,398,249.31
2Y-2	09/25/23 - 10/24/23	30	1.40000 %	5,500,454.95	6,417.20	0.00	0.00	0.00	0.00	6,417.20	0.00	5,398,249.31
2Y-3	09/25/23 - 10/24/23	30	1.00000 %	5,500,454.95	4,583.71	0.00	0.00	0.00	0.00	4,583.71	0.00	5,398,249.31
2Y-4	09/25/23 - 10/24/23	30	0.60000 %	5,500,454.95	2,750.23	0.00	0.00	0.00	0.00	2,750.23	0.00	5,398,249.31
Totals					5,676,399.59	0.00	0.00	0.00	0.00	5,676,399.59	0.00	

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

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Distribution Date: 25-Oct-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 %	182.79522705	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	181.29428185
1M-1	186,170,000.00	6.07943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	7.82943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	7.82943 %	254.87410771	1.66293257	0.00000000	0.00000000	0.00000000	0.00000000	1.66293257	0.00000000	232.60339316
1M-BH	89,854,570.52	0.00000 %	254.87410777	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	232.60339323
1M-2C	51,159,561.03	7.82943 %	1000.00000000	6.52452490	0.00000000	0.00000000	0.00000000	0.00000000	6.52452490	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	7.82943 %	421.12943848	2.74766954	0.00000000	0.00000000	0.00000000	0.00000000	2.74766954	0.00000000	413.74208546
1M-2H	270,884,980.00	0.00000 %	421.12871101	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	413.74134871
1B-1	27,201,000.00	9.42943 %	3602.22050660	7.85785817	0.00000000	0.00000000	0.00000000	0.00000000	7.85785817	0.00000000	1000.00000000
1B-1H	75,940,594.00	0.00000 %	67.91616615	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	981.33984705	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.29920845
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 %	254.87410771	0.38231110	0.00000000	0.00000000	0.00000000	0.00000000	0.38231110	0.00000000	232.60339316
1B-I2	0.00	1.40000 %	254.87410771	0.29735314	0.00000000	0.00000000	0.00000000	0.00000000	0.29735314	0.00000000	232.60339316
1B-I3	0.00	1.00000 %	254.87410771	0.21239519	0.00000000	0.00000000	0.00000000	0.00000000	0.21239519	0.00000000	232.60339316
1B-I4	0.00	0.60000 %	254.87410771	0.12743703	0.00000000	0.00000000	0.00000000	0.00000000	0.12743703	0.00000000	232.60339316
1C-I1	0.00	1.80000 %	1000.00000000	1.49999997	0.00000000	0.00000000	0.00000000	0.00000000	1.49999997	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666658	0.00000000	0.00000000	0.00000000	0.00000000	1.16666658	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333338	0.00000000	0.00000000	0.00000000	0.00000000	0.83333338	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999999	0.00000000	0.00000000	0.00000000	0.00000000	0.49999999	0.00000000	1000.00000000
1E-A1	50,417,997.48	6.02943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.42943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.82943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Oct-2023
18-Oct-2023 9:12:14 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	7.22943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	6.02943 %	254.87410771	1.28062127	0.00000000	0.00000000	0.00000000	0.00000000	1.28062127	0.00000000	232.60339316
1E-B2	50,417,997.48	6.42943 %	254.87410771	1.36557942	0.00000000	0.00000000	0.00000000	0.00000000	1.36557942	0.00000000	232.60339316
1E-B3	50,417,997.48	6.82943 %	254.87410771	1.45053738	0.00000000	0.00000000	0.00000000	0.00000000	1.45053738	0.00000000	232.60339316
1E-B4	50,417,997.48	7.22943 %	254.87410771	1.53549534	0.00000000	0.00000000	0.00000000	0.00000000	1.53549534	0.00000000	232.60339316
1E-C1	51,159,561.03	6.02943 %	1000.00000000	5.02452493	0.00000000	0.00000000	0.00000000	0.00000000	5.02452493	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.42943 %	1000.00000000	5.35785833	0.00000000	0.00000000	0.00000000	0.00000000	5.35785833	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.82943 %	1000.00000000	5.69119172	0.00000000	0.00000000	0.00000000	0.00000000	5.69119172	0.00000000	1000.00000000
1E-C4	51,159,561.03	7.22943 %	1000.00000000	6.02452491	0.00000000	0.00000000	0.00000000	0.00000000	6.02452491	0.00000000	1000.00000000
1E-D1	100,835,994.97	6.02943 %	127.43705384	0.64031064	0.00000000	0.00000000	0.00000000	0.00000000	0.64031064	0.00000000	116.30169657
1E-D2	100,835,994.97	6.42943 %	127.43705384	0.68278971	0.00000000	0.00000000	0.00000000	0.00000000	0.68278971	0.00000000	116.30169657
1E-D3	100,835,994.97	6.82943 %	127.43705384	0.72526869	0.00000000	0.00000000	0.00000000	0.00000000	0.72526869	0.00000000	116.30169657
1E-D4	100,835,994.97	7.22943 %	127.43705384	0.76774767	0.00000000	0.00000000	0.00000000	0.00000000	0.76774767	0.00000000	116.30169657
1E-D5	100,835,994.97	7.82943 %	127.43705384	0.83146628	0.00000000	0.00000000	0.00000000	0.00000000	0.83146628	0.00000000	116.30169657
1E-F1	101,577,558.52	6.02943 %	630.15693705	3.16623932	0.00000000	0.00000000	0.00000000	0.00000000	3.16623932	0.00000000	619.10287308
1E-F2	101,577,558.52	6.42943 %	630.15693705	3.37629162	0.00000000	0.00000000	0.00000000	0.00000000	3.37629162	0.00000000	619.10287308
1E-F3	101,577,558.52	6.82943 %	630.15693705	3.58634393	0.00000000	0.00000000	0.00000000	0.00000000	3.58634393	0.00000000	619.10287308
1E-F4	101,577,558.52	7.22943 %	630.15693705	3.79639623	0.00000000	0.00000000	0.00000000	0.00000000	3.79639623	0.00000000	619.10287308
1E-F5	101,577,558.52	7.82943 %	630.15693705	4.11147468	0.00000000	0.00000000	0.00000000	0.00000000	4.11147468	0.00000000	619.10287308
1X-1	0.00	1.80000 %	127.43705384	0.19115555	0.00000000	0.00000000	0.00000000	0.00000000	0.19115555	0.00000000	116.30169657
1X-2	0.00	1.40000 %	127.43705384	0.14867657	0.00000000	0.00000000	0.00000000	0.00000000	0.14867657	0.00000000	116.30169657
1X-3	0.00	1.00000 %	127.43705384	0.10619759	0.00000000	0.00000000	0.00000000	0.00000000	0.10619759	0.00000000	116.30169657
1X-4	0.00	0.60000 %	127.43705384	0.06371852	0.00000000	0.00000000	0.00000000	0.00000000	0.06371852	0.00000000	116.30169657
1Y-1	0.00	1.80000 %	630.15693715	0.94523536	0.00000000	0.00000000	0.00000000	0.00000000	0.94523536	0.00000000	619.10287318
1Y-2	0.00	1.40000 %	630.15693715	0.73518306	0.00000000	0.00000000	0.00000000	0.00000000	0.73518306	0.00000000	619.10287318
1Y-3	0.00	1.00000 %	630.15693715	0.52513076	0.00000000	0.00000000	0.00000000	0.00000000	0.52513076	0.00000000	619.10287318
1Y-4	0.00	0.60000 %	630.15693715	0.31507845	0.00000000	0.00000000	0.00000000	0.00000000	0.31507845	0.00000000	619.10287318
2A-H	12,766,622,601.00	0.00000 %	144.53995719	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	143.17362648
2M-1	107,666,000.00	6.07943 %	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	7.92943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.92943 %	223.57127297	1.47732676	0.00000000	0.00000000	0.00000000	0.00000000	1.47732676	0.00000000	200.83572215
2M-BH	102,170,887.67	0.00000 %	223.57127290	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	200.83572168
2M-2C	4,495,410.33	7.92943 %	1000.00000000	6.60785731	0.00000000	0.00000000	0.00000000	0.00000000	6.60785731	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.92943 %	407.85709069	2.69506210	0.00000000	0.00000000	0.00000000	0.00000000	2.69506210	0.00000000	400.27857375
2M-2H	306,512,663.00	0.00000 %	407.85709098	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	400.27857391
2B-1	2,000,000.00	9.87943 %	31666.50000000	8.23286000	0.00000000	0.00000000	0.00000000	0.00000000	8.23286000	0.00000000	1000.00000000
2B-1H	64,666,436.00	0.00000 %	51.54816325	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	969.65070070	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	969.16429957
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 %	223.57127297	0.33535760	0.00000000	0.00000000	0.00000000	0.00000000	0.33535760	0.00000000	200.83572215
2B-I2	0.00	1.40000 %	223.57127297	0.26083270	0.00000000	0.00000000	0.00000000	0.00000000	0.26083270	0.00000000	200.83572215
2B-I3	0.00	1.00000 %	223.57127297	0.18631002	0.00000000	0.00000000	0.00000000	0.00000000	0.18631002	0.00000000	200.83572215
2B-I4	0.00	0.60000 %	223.57127297	0.11178512	0.00000000	0.00000000	0.00000000	0.00000000	0.11178512	0.00000000	200.83572215
2C-I1	0.00	1.80000 %	1000.00000000	1.50000100	0.00000000	0.00000000	0.00000000	0.00000000	1.50000100	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666769	0.00000000	0.00000000	0.00000000	0.00000000	1.16666769	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333438	0.00000000	0.00000000	0.00000000	0.00000000	0.83333438	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000108	0.00000000	0.00000000	0.00000000	0.00000000	0.50000108	0.00000000	1000.00000000
2E-A1	4,495,410.33	6.12943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.52943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.92943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.32943 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	6.12943 %	223.57127297	1.14197139	0.00000000	0.00000000	0.00000000	0.00000000	1.14197139	0.00000000	200.83572215

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-B2	4,495,410.33	6.52943 %	223.57127297	1.21649407	0.00000000	0.00000000	0.00000000	0.00000000	1.21649407	0.00000000	200.83572215
2E-B3	4,495,410.33	6.92943 %	223.57127297	1.29101897	0.00000000	0.00000000	0.00000000	0.00000000	1.29101897	0.00000000	200.83572215
2E-B4	4,495,410.33	7.32943 %	223.57127297	1.36554164	0.00000000	0.00000000	0.00000000	0.00000000	1.36554164	0.00000000	200.83572215
2E-C1	4,495,410.33	6.12943 %	1000.00000000	5.10785853	0.00000000	0.00000000	0.00000000	0.00000000	5.10785853	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.52943 %	1000.00000000	5.44119184	0.00000000	0.00000000	0.00000000	0.00000000	5.44119184	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.92943 %	1000.00000000	5.77452515	0.00000000	0.00000000	0.00000000	0.00000000	5.77452515	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.32943 %	1000.00000000	6.10785846	0.00000000	0.00000000	0.00000000	0.00000000	6.10785846	0.00000000	1000.00000000
2E-D1	8,990,820.67	6.12943 %	111.78563636	0.57098570	0.00000000	0.00000000	0.00000000	0.00000000	0.57098570	0.00000000	100.41786096
2E-D2	8,990,820.67	6.52943 %	111.78563636	0.60824703	0.00000000	0.00000000	0.00000000	0.00000000	0.60824703	0.00000000	100.41786096
2E-D3	8,990,820.67	6.92943 %	111.78563636	0.64550948	0.00000000	0.00000000	0.00000000	0.00000000	0.64550948	0.00000000	100.41786096
2E-D4	8,990,820.67	7.32943 %	111.78563636	0.68277082	0.00000000	0.00000000	0.00000000	0.00000000	0.68277082	0.00000000	100.41786096
2E-D5	8,990,820.67	7.92943 %	111.78563636	0.73866338	0.00000000	0.00000000	0.00000000	0.00000000	0.73866338	0.00000000	100.41786096
2E-F1	8,990,820.67	6.12943 %	611.78563580	3.12491385	0.00000000	0.00000000	0.00000000	0.00000000	3.12491385	0.00000000	600.41786041
2E-F2	8,990,820.67	6.52943 %	611.78563580	3.32884295	0.00000000	0.00000000	0.00000000	0.00000000	3.32884295	0.00000000	600.41786041
2E-F3	8,990,820.67	6.92943 %	611.78563580	3.53277094	0.00000000	0.00000000	0.00000000	0.00000000	3.53277094	0.00000000	600.41786041
2E-F4	8,990,820.67	7.32943 %	611.78563580	3.73670004	0.00000000	0.00000000	0.00000000	0.00000000	3.73670004	0.00000000	600.41786041
2E-F5	8,990,820.67	7.92943 %	611.78563580	4.04259314	0.00000000	0.00000000	0.00000000	0.00000000	4.04259314	0.00000000	600.41786041
2X-1	0.00	1.80000 %	111.78563636	0.16767880	0.00000000	0.00000000	0.00000000	0.00000000	0.16767880	0.00000000	100.41786096
2X-2	0.00	1.40000 %	111.78563636	0.13041635	0.00000000	0.00000000	0.00000000	0.00000000	0.13041635	0.00000000	100.41786096
2X-3	0.00	1.00000 %	111.78563636	0.09315501	0.00000000	0.00000000	0.00000000	0.00000000	0.09315501	0.00000000	100.41786096
2X-4	0.00	0.60000 %	111.78563636	0.05589256	0.00000000	0.00000000	0.00000000	0.00000000	0.05589256	0.00000000	100.41786096
2Y-1	0.00	1.80000 %	611.78563692	0.91767819	0.00000000	0.00000000	0.00000000	0.00000000	0.91767819	0.00000000	600.41786041
2Y-2	0.00	1.40000 %	611.78563692	0.71375019	0.00000000	0.00000000	0.00000000	0.00000000	0.71375019	0.00000000	600.41786041
2Y-3	0.00	1.00000 %	611.78563692	0.50982109	0.00000000	0.00000000	0.00000000	0.00000000	0.50982109	0.00000000	600.41786041
2Y-4	0.00	0.60000 %	611.78563692	0.30589310	0.00000000	0.00000000	0.00000000	0.00000000	0.30589310	0.00000000	600.41786041

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,965,022.39
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(36,618.16)
Total Deposits	1,928,404.23
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,909,237.57
Total Withdrawals (Pool Distribution Amount)	1,928,404.23
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.429430%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	32,851,658.95
Total Principal Reduction Cumulative	16,658,796,801.10
Scheduled Principal Current	8,742,264.80
Scheduled Principal Cumulative	1,300,788,082.40
Unscheduled Principal Current	24,105,202.62
Unscheduled Principal Cumulative	15,356,079,888.51
Senior Reduction Amount	29,723,497.10
Subordinate Reduction Amount	3,123,970.32
Calculated Tranche Write-Down Amount	4,191.53
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	70,394.03
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	45,881.14
Group 2	
Total Principal Reduction Current	19,900,972.24
Total Principal Reduction Cumulative	11,246,077,788.29
Scheduled Principal Current	4,258,903.57
Scheduled Principal Cumulative	781,556,168.81
Unscheduled Principal Current	15,609,642.04
Unscheduled Principal Cumulative	10,462,466,411.48
Senior Reduction Amount	17,443,428.53
Subordinate Reduction Amount	2,425,117.08
Calculated Tranche Write-Down Amount	32,426.63
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	73,279.44
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	34,950.49

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	23428
Period Reference Pool Removal Loan Count	147
Period Ending Loan Count	23281
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	3,969,522,032.55
Period PIF Loan Count Current	146
PIF Loan Count Cumulative	65022
Period PIF Loan UPB Current	21,244,086.84
PIF Loan UPB Cumulative	14,870,099,463.78
Period Partial Prepayment Amount	2,781,559.72
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	106
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,209,695.01
Credit Event Amount Current	158,668.82
Credit Event Amount Cumulative	11,605,423.94
Total Active Modified Loan Count	458
Total Active Modified Loan UPB	119,677,370.07
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	12615
Period Reference Pool Removal Loan Count	99
Period Ending Loan Count	12516
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,087,209,523.39
Period PIF Loan Count Current	96
PIF Loan Count Cumulative	43575
Period PIF Loan UPB Current	14,407,613.02
PIF Loan UPB Cumulative	10,264,328,487.85
Period Partial Prepayment Amount	894,226.14
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	384,040.47
Credit Event Amount Cumulative	23,007,805.30
Total Active Modified Loan Count	452
Total Active Modified Loan UPB	111,020,868.46
Structural Reporting	
Group 1	
Senior Percentage	90.444526%
Subordinate Percentage	9.555474%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.574291%
Subordinate Percentage	12.425709%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.560000 %	9.560000 %
1M-1	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-1H	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-2A	0.00	0.00	2.370000 %	9.560000 %	9.560000 %
1M-2B	0.00	0.00	1.690000 %	8.660000 %	8.730000 %
1M-2C	0.00	0.00	1.000000 %	5.110000 %	5.150000 %
1M-2	0.00	0.00	1.000000 %	5.110000 %	5.150000 %
1M-2H	0.00	0.00	1.000000 %	5.110000 %	5.150000 %
1B-1	0.00	0.00	0.500000 %	2.530000 %	2.550000 %
1B-1H	0.00	0.00	0.500000 %	2.530000 %	2.550000 %
1B-2H	4,191.53	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.430000 %	12.430000 %
2M-1	0.00	0.00	3.400000 %	12.430000 %	12.430000 %
2M-1H	0.00	0.00	3.400000 %	12.430000 %	12.430000 %
2M-2A	0.00	0.00	2.600000 %	12.430000 %	12.430000 %
2M-2B	0.00	0.00	1.800000 %	11.290000 %	11.400000 %
2M-2C	0.00	0.00	1.000000 %	6.230000 %	6.290000 %
2B-1	0.00	0.00	0.500000 %	3.070000 %	3.100000 %
2B-1H	0.00	0.00	0.500000 %	3.070000 %	3.100000 %
2B-2H	32,426.63	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	512	98,925,499.53	1.430287 %	1.633315 %
60 Days	152	30,584,574.48	0.424617 %	0.504968 %
90 Days	78	15,202,081.30	0.217895 %	0.250995 %
120 Days	33	6,514,705.54	0.092186 %	0.107561 %
150 Days	39	7,863,842.58	0.108948 %	0.129836 %
180+ Days	211	46,337,493.43	0.589435 %	0.765058 %
Totals	1025	205,428,196.86	2.863368 %	3.391734 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	252	51,240,370.76	1.082428 %	1.290845 %
60 Days	68	14,296,320.46	0.292084 %	0.360152 %
90 Days	38	7,432,714.11	0.163223 %	0.187245 %
120 Days	21	3,888,611.54	0.090202 %	0.097962 %
150 Days	14	2,114,591.01	0.060135 %	0.053271 %
180+ Days	127	26,855,518.28	0.545509 %	0.676543 %
Totals	520	105,828,126.16	2.233581 %	2.666017 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	260	47,685,128.77	2.077341 %	2.284635 %
60 Days	84	16,288,254.02	0.671141 %	0.780384 %
90 Days	40	7,769,367.19	0.319591 %	0.372237 %
120 Days	12	2,626,094.00	0.095877 %	0.125818 %
150 Days	25	5,749,251.57	0.199744 %	0.275452 %
180+ Days	84	19,481,975.15	0.671141 %	0.933398 %
Totals	505	99,600,070.70	4.034835 %	4.771925 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	215	60,532,704.53	70,394.03	0.116291
Group 2	257	68,280,826.86	73,279.44	0.107321

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	451,369.19	705.26	0.156249
Group 1	0044806054	151,011.93	220.23	0.145836
Group 1	0044806072	157,109.34	196.39	0.125002
Group 1	0044806448	290,474.87	423.61	0.145834
Group 1	0044806745	188,597.42	117.87	0.062498
Group 1	0044806911	285,521.13	59.48	0.020832
Group 1	0044806948	407,299.87	296.99	0.072917
Group 1	0044806960	169,100.01	88.07	0.052082
Group 1	0044807099	80,436.89	8.38	0.010418
Group 1	0044807295	226,543.05	283.18	0.125001
Group 1	0044807364	202,483.64	253.10	0.124998
Group 1	0044807768	280,237.59	350.30	0.125001
Group 1	0044808210	393,934.84	533.45	0.135416
Group 1	0044808465	362,897.60	75.60	0.020832
Group 1	0044808483	984,615.13	1,128.20	0.114583
Group 1	0044808487	225,916.33	258.86	0.114582
Group 1	0044809764	151,666.32	78.99	0.052081
Group 1	0044809973	141,766.69	147.67	0.104164
Group 1	0044811411	493,702.76	375.67	0.076092
Group 1	0044812046	413,574.28	258.48	0.062499
Group 1	0044812987	203,475.78	0.24	0.000118
Group 1	0044813124	397,679.80	704.22	0.177082
Group 1	0044813191	555,958.19	868.68	0.156249
Group 1	0044813223	625,364.00	977.13	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813232	116,027.12	39.07	0.033673
Group 1	0044813559	68,675.81	100.15	0.145830
Group 1	0044813561	181,141.69	50.31	0.027774
Group 1	0044814163	329,502.14	352.33	0.106928
Group 1	0044814207	230,617.40	240.23	0.104168
Group 1	0044814635	161,876.34	7.58	0.004683
Group 1	0044814850	218,555.17	159.36	0.072915
Group 1	0044815627	182,812.56	152.34	0.083331
Group 1	0044815760	354,438.86	332.29	0.093751
Group 1	0044816052	290,451.19	302.55	0.104166
Group 1	0044816392	233,796.04	316.60	0.135417
Group 1	0044816534	386,504.53	161.04	0.041666
Group 1	0044817798	368,615.00	7.72	0.002094
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	182,308.18	322.84	0.177085
Group 1	0044818277	236,508.92	394.18	0.166666
Group 1	0044818389	392,899.56	286.49	0.072917
Group 1	0044818457	247,090.82	308.86	0.124999
Group 1	0044818923	190,869.03	238.59	0.125002
Group 1	0044818961	411,192.73	385.49	0.093749
Group 1	0044819021	243,334.64	278.82	0.114583
Group 1	0044819057	334,248.87	452.63	0.135417
Group 1	0044819609	331,581.43	449.02	0.135418
Group 1	0044819660	516,724.61	430.60	0.083333
Group 1	0044819897	364,289.05	265.63	0.072917
Group 1	0044820223	71,386.64	156.16	0.218752
Group 1	0044820644	160,672.74	200.84	0.124999
Group 1	0044821330	134,057.09	111.71	0.083330
Group 1	0044821335	129,296.07	215.49	0.166664
Group 1	0044821589	191,668.72	319.45	0.166668
Group 1	0044822713	448,220.01	233.45	0.052084
Group 1	0044822792	461,098.81	768.50	0.166667
Group 1	0044822833	354,988.82	591.65	0.166667
Group 1	0044824330	286,633.69	507.58	0.177083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	239,865.01	174.90	0.072916
Group 1	0044824753	311,708.24	227.29	0.072918
Group 1	0044825421	304,963.83	317.67	0.104166
Group 1	0044826299	644,633.42	1,007.24	0.156250
Group 1	0044826309	395,738.49	412.23	0.104167
Group 1	0044826428	276,326.53	201.49	0.072917
Group 1	0044826791	147,520.53	276.60	0.187499
Group 1	0044827108	335,977.11	454.97	0.135417
Group 1	0044827115	275,684.67	330.06	0.119724
Group 1	0044827171	204,260.35	170.22	0.083335
Group 1	0044827297	417,682.00	130.53	0.031251
Group 1	0044827499	648,003.85	877.51	0.135417
Group 1	0044827509	62,466.92	104.11	0.166664
Group 1	0044827806	157,794.46	115.06	0.072918
Group 1	0044828502	169,682.21	265.13	0.156251
Group 1	0044828810	242,359.48	328.20	0.135419
Group 1	0044828911	316,113.55	493.93	0.156251
Group 1	0044828949	240,061.70	350.09	0.145833
Group 1	0044829078	351,353.91	548.99	0.156250
Group 1	0044829512	199,085.44	228.12	0.114584
Group 1	0044829576	61,815.36	96.59	0.156256
Group 1	0044830027	333,852.70	118.71	0.035558
Group 1	0044830603	310,845.12	453.32	0.145835
Group 1	0044830936	322,005.84	234.80	0.072918
Group 1	0044831214	130,060.94	54.19	0.041665
Group 1	0044831220	96,894.53	25.57	0.026390
Group 1	0044831561	299,815.50	374.77	0.125000
Group 1	0044832141	315,608.01	197.26	0.062502
Group 1	0044832707	284,411.26	503.64	0.177082
Group 1	0044832889	156,217.75	244.09	0.156250
Group 1	0044834537	406,890.68	593.38	0.145833
Group 1	0044835751	114,133.41	154.56	0.135420
Group 1	0044836102	193,101.90	341.95	0.177083
Group 1	0044836184	64,693.91	121.30	0.187498

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044837128	224,213.86	303.62	0.135415
Group 1	0044837217	156,938.56	212.52	0.135416
Group 1	0044837378	214,226.96	377.58	0.176252
Group 1	0044838036	309,051.90	450.70	0.145833
Group 1	0044838535	298,237.61	62.13	0.020832
Group 1	0044838642	350,762.70	548.07	0.156251
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	152,476.42	115.88	0.075999
Group 1	0044839660	236,930.01	468.92	0.197915
Group 1	0044839829	72,350.86	121.25	0.167586
Group 1	0044839996	399,511.51	582.62	0.145833
Group 1	0044840174	408,500.06	680.83	0.166666
Group 1	0044840298	164,517.31	171.37	0.104165
Group 1	0044840478	119,519.80	199.20	0.166667
Group 1	0044841406	267,362.06	306.35	0.114582
Group 1	0044841572	500,645.12	1,095.16	0.218750
Group 1	0044841818	124,643.75	168.79	0.135418
Group 1	0044842578	391,884.88	122.46	0.031249
Group 1	0044842579	298,917.07	302.17	0.101088
Group 1	0044842682	449,574.40	561.97	0.125000
Group 1	0044842745	687,669.87	715.42	0.104035
Group 1	0044843227	113,319.55	177.06	0.156248
Group 1	0044843375	115,209.46	156.01	0.135414
Group 1	0044844111	406,328.84	634.89	0.156250
Group 1	0044844923	103,438.73	140.07	0.135413
Group 1	0044845082	77,506.53	96.88	0.124996
Group 1	0044845523	117,431.14	207.95	0.177083
Group 1	0044845586	312,005.22	650.01	0.208333
Group 1	0044845615	274,435.74	400.22	0.145834
Group 1	0044845787	393,035.55	818.96	0.208368
Group 1	0044847282	467,137.23	632.58	0.135416
Group 1	0044847386	580,029.07	438.34	0.075572
Group 1	0044848246	380,888.07	476.11	0.125000
Group 1	0044848866	178,275.17	202.45	0.113560

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044849263	301,449.17	301.24	0.099931
Group 1	0044849348	97,170.69	101.22	0.104167
Group 1	0044849480	399,111.22	415.74	0.104166
Group 1	0044849965	384,666.13	120.21	0.031250
Group 1	0044850019	481,424.88	274.81	0.057083
Group 1	0044850587	247,468.83	77.33	0.031248
Group 1	0044850962	229,011.41	190.84	0.083332
Group 1	0044851303	114,361.79	178.69	0.156250
Group 1	0044851394	92,586.58	143.89	0.155411
Group 1	0044851511	235,529.90	172.45	0.073218
Group 1	0044851529	381,432.88	715.19	0.187501
Group 1	0044851626	107,367.77	189.24	0.176254
Group 1	0044851808	151,737.55	226.53	0.149291
Group 1	0044852769	273,160.02	341.45	0.125000
Group 1	0044852811	172,919.66	360.25	0.208334
Group 1	0044853799	203,806.83	297.22	0.145834
Group 1	0044853950	267,823.06	390.58	0.145835
Group 1	0044853969	300,944.56	530.41	0.176248
Group 1	0044854061	380,962.17	634.94	0.166667
Group 1	0044855303	136,368.59	42.62	0.031254
Group 1	0044855371	222,939.76	92.89	0.041666
Group 1	0044855740	252,433.06	394.43	0.156251
Group 1	0044856091	216,932.63	316.36	0.145833
Group 1	0044856316	284,080.56	218.98	0.077084
Group 1	0044856837	113,056.03	11.78	0.010420
Group 1	0044857022	168,270.51	261.52	0.155416
Group 1	0044857956	254,964.95	292.15	0.114584
Group 1	0044858421	218,854.70	250.77	0.114583
Group 1	0044858907	165,866.22	224.61	0.135416
Group 1	0044860921	379,570.73	316.31	0.083334
Group 1	0044861358	282,532.20	500.32	0.177084
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	235,740.35	221.01	0.093751
Group 1	0044862118	624,590.95	845.80	0.135417

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044864798	172,891.62	108.06	0.062502
Group 1	0044866952	387,589.13	161.50	0.041668
Group 1	0044867497	270,583.58	281.86	0.104167
Group 1	0044867842	134,562.82	30.84	0.022919
Group 1	0044869452	101,228.72	168.71	0.166662
Group 1	0044869954	423,952.82	107.45	0.025345
Group 1	0044870081	398,859.18	83.10	0.020834
Group 1	0044871012	92,581.90	163.95	0.177086
Group 1	0044872567	438,079.43	501.97	0.114584
Group 1	0044872600	439,524.73	595.19	0.135417
Group 1	0044874465	480,201.60	746.31	0.155416
Group 1	0044874522	179,994.81	187.49	0.104164
Group 1	0044874812	416,946.70	518.03	0.124244
Group 1	0044874903	152,284.00	285.53	0.187498
Group 1	0044875036	80,956.45	109.63	0.135418
Group 1	0044875467	518,918.69	702.70	0.135416
Group 1	0044875996	617,650.81	643.39	0.104167
Group 1	0044877109	256,524.14	454.26	0.177083
Group 1	0044877322	536,177.37	781.93	0.145834
Group 1	0044877340	171,127.55	148.63	0.086853
Group 1	0044878110	373,510.27	466.89	0.125001
Group 1	0044878458	191,088.76	321.08	0.168027
Group 1	0044879698	99,307.86	10.34	0.010412
Group 1	0044881228	332,034.68	585.21	0.176250
Group 1	0044881278	199,698.48	312.03	0.156251
Group 1	0044882773	891,292.81	1,485.49	0.166667
Group 1	0044883436	281,244.18	351.56	0.125002
Group 1	0044883504	134,387.25	97.99	0.072916
Group 1	0044884377	260,668.50	108.61	0.041666
Group 1	0044884394	340,193.08	531.55	0.156250
Group 1	0044884723	69,237.49	36.06	0.052082
Group 1	0044885516	135,236.46	247.46	0.182983
Group 1	0044886172	192,191.10	320.32	0.166667
Group 1	0044886499	551,196.59	861.24	0.156249

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044887098	392,983.81	654.97	0.166666
Group 1	0044887309	410,010.24	640.64	0.156250
Group 1	0044887552	319,648.02	80.23	0.025099
Group 1	0044887752	177,277.26	36.93	0.020832
Group 1	0044888343	160,397.11	33.42	0.020836
Group 1	0044888520	119,680.04	62.33	0.052081
Group 1	0044888626	437,184.86	409.86	0.093750
Group 1	0044889608	329,349.61	357.72	0.108614
Group 1	0044890342	148,504.43	139.22	0.093748
Group 1	0044890890	275,832.07	258.59	0.093749
Group 1	0044890987	174,702.69	272.97	0.156248
Group 1	0044891025	96,705.84	112.47	0.116301
Group 1	0044891053	233,832.00	194.86	0.083333
Group 1	0044891490	389,298.75	648.83	0.166666
Group 1	0044891943	91,946.92	143.67	0.156253
Group 1	0044893376	292,534.13	335.20	0.114585
Group 1	0044893553	269,723.75	252.87	0.093751
Group 1	0044893739	64,754.59	101.18	0.156251
Group 1	0044896338	616,317.29	770.40	0.125001
Group 1	0044896416	311,221.90	389.03	0.125001
Group 1	0044896786	595,926.59	869.06	0.145833
Group 2	0044747494	187,605.19	39.08	0.020831
Group 2	0044747820	286,822.30	178.22	0.062136
Group 2	0044748498	458,381.99	185.64	0.040499
Group 2	0044748506	264,767.92	110.32	0.041667
Group 2	0044748576	246,864.25	334.30	0.135419
Group 2	0044748760	124,249.96	194.14	0.156250
Group 2	0044748804	267,606.01	334.51	0.125001
Group 2	0044748806	300,140.78	312.65	0.104168
Group 2	0044749167	383,139.61	518.83	0.135415
Group 2	0044749531	258,334.95	134.55	0.052084
Group 2	0044749583	269,178.03	280.39	0.104165
Group 2	0044749674	442,961.82	507.56	0.114583
Group 2	0044749678	305,455.30	190.91	0.062500

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749735	292,622.18	335.30	0.114585
Group 2	0044749811	386,320.21	523.14	0.135416
Group 2	0044749868	362,448.44	415.31	0.114585
Group 2	0044749952	378,209.32	776.29	0.205254
Group 2	0044750426	192,579.69	61.80	0.032091
Group 2	0044750687	353,692.49	589.49	0.166667
Group 2	0044750693	257,079.48	267.79	0.104166
Group 2	0044750776	306,420.35	442.51	0.144413
Group 2	0044750799	192,867.83	361.63	0.187501
Group 2	0044750827	193,203.64	321.47	0.166389
Group 2	0044750829	189,837.43	336.17	0.177083
Group 2	0044751285	181,777.89	208.29	0.114585
Group 2	0044751437	356,245.39	519.52	0.145832
Group 2	0044751696	151,790.23	252.98	0.166664
Group 2	0044751748	148,579.57	292.73	0.197019
Group 2	0044751958	402,897.10	251.81	0.062500
Group 2	0044752524	186,728.92	97.25	0.052081
Group 2	0044752585	164,588.41	288.64	0.175371
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752735	173,779.18	183.33	0.105496
Group 2	0044752982	67,686.92	169.22	0.250004
Group 2	0044753054	141,334.23	161.37	0.114176
Group 2	0044753109	68,936.88	92.53	0.134224
Group 2	0044753161	88,316.85	92.00	0.104170
Group 2	0044753298	131,260.09	232.44	0.177084
Group 2	0044753433	328,398.94	444.71	0.135418
Group 2	0044753485	150,637.82	188.30	0.125002
Group 2	0044753494	187,108.26	194.90	0.104164
Group 2	0044754347	304,446.62	221.99	0.072916
Group 2	0044754446	335,401.62	562.78	0.167793
Group 2	0044755122	104,703.08	108.81	0.103922
Group 2	0044755313	237,945.37	272.65	0.114585
Group 2	0044755505	636,677.78	795.85	0.125000
Group 2	0044756174	185,957.09	16.66	0.008959

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756304	69,819.29	21.82	0.031252
Group 2	0044756498	257,583.98	536.63	0.208332
Group 2	0044756744	295,649.30	400.36	0.135417
Group 2	0044757058	304,551.24	634.94	0.208484
Group 2	0044757099	227,092.16	283.87	0.125002
Group 2	0044757100	371,937.45	387.43	0.104165
Group 2	0044757616	270,808.99	223.95	0.082697
Group 2	0044757684	244,707.74	356.87	0.145835
Group 2	0044758110	218,780.39	91.16	0.041667
Group 2	0044758112	166,333.06	77.91	0.046840
Group 2	0044758371	105,005.66	155.53	0.148116
Group 2	0044758489	137,623.33	243.71	0.177085
Group 2	0044758496	131,995.15	109.61	0.083041
Group 2	0044758625	197,757.15	370.79	0.187498
Group 2	0044758640	123,302.29	192.66	0.156250
Group 2	0044758660	177,942.70	74.14	0.041665
Group 2	0044758666	240,359.60	325.49	0.135418
Group 2	0044758724	194,129.88	107.05	0.055143
Group 2	0044758823	168,640.30	215.48	0.127775
Group 2	0044758955	579,923.68	785.31	0.135416
Group 2	0044759268	248,052.92	335.91	0.135419
Group 2	0044759277	359,034.71	560.99	0.156250
Group 2	0044759604	155,824.01	55.04	0.035322
Group 2	0044759749	318,282.89	497.32	0.156251
Group 2	0044759896	259,822.80	37.12	0.014287
Group 2	0044760451	119,111.91	99.26	0.083333
Group 2	0044760644	236,516.40	246.37	0.104166
Group 2	0044760650	95,126.77	89.18	0.093749
Group 2	0044760704	482,287.00	502.38	0.104166
Group 2	0044760774	267,491.00	278.64	0.104168
Group 2	0044761328	143,551.87	134.58	0.093750
Group 2	0044761353	395,110.72	452.73	0.114583
Group 2	0044761419	382,971.41	638.29	0.166668
Group 2	0044761489	172,470.67	116.17	0.067356

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761818	84,283.73	43.49	0.051600
Group 2	0044762100	135,507.97	61.12	0.045104
Group 2	0044762129	402,590.31	641.61	0.159370
Group 2	0044762306	308,711.82	96.47	0.031249
Group 2	0044762564	388,424.79	525.99	0.135416
Group 2	0044762765	112,597.04	94.80	0.084194
Group 2	0044762776	200,593.65	229.85	0.114585
Group 2	0044762870	379,349.40	365.92	0.096460
Group 2	0044762915	175,427.48	73.09	0.041664
Group 2	0044763001	166,805.24	295.38	0.177081
Group 2	0044763194	86,465.06	189.14	0.218747
Group 2	0044763976	388,730.56	295.02	0.075893
Group 2	0044763998	368,675.18	345.63	0.093749
Group 2	0044764439	244,865.04	280.57	0.114581
Group 2	0044764724	469,033.20	294.84	0.062861
Group 2	0044764890	428,453.02	116.58	0.027210
Group 2	0044765019	344,353.00	358.70	0.104166
Group 2	0044765071	345,528.26	492.10	0.142420
Group 2	0044765475	107,644.36	201.83	0.187497
Group 2	0044765513	396,873.51	493.24	0.124281
Group 2	0044766070	114,962.66	227.53	0.197916
Group 2	0044766135	301,543.26	251.29	0.083335
Group 2	0044766541	146,720.81	142.46	0.097096
Group 2	0044766618	383,106.63	170.41	0.044481
Group 2	0044767025	341,078.44	746.11	0.218750
Group 2	0044767243	447,155.42	698.68	0.156250
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	344,002.66	358.34	0.104168
Group 2	0044768165	468,302.21	634.16	0.135417
Group 2	0044768220	247,746.66	206.46	0.083335
Group 2	0044768223	203,988.51	254.99	0.125002
Group 2	0044768338	132,100.06	246.59	0.186669
Group 2	0044768569	304,539.35	317.23	0.104167
Group 2	0044768571	351,993.40	476.66	0.135417

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Modification Loss Detail

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Group 2	0044768786	150,521.71	47.29	0.031417
Group 2	0044769181	88,876.96	47.86	0.053850
Group 2	0044769400	298,728.15	248.94	0.083333
Group 2	0044769588	252,718.53	368.55	0.145834
Group 2	0044769843	248,400.63	388.13	0.156252
Group 2	0044770245	286,061.64	148.99	0.052083
Group 2	0044770421	253,803.26	79.31	0.031249
Group 2	0044770455	283,394.65	442.80	0.156249
Group 2	0044771203	331,903.59	622.32	0.187500
Group 2	0044771262	86,637.25	58.84	0.067915
Group 2	0044771856	306,420.45	503.96	0.164467
Group 2	0044772207	438,869.00	320.01	0.072917
Group 2	0044772687	250,560.92	313.20	0.125000
Group 2	0044772744	161,830.48	193.06	0.119298
Group 2	0044772895	331,063.94	163.84	0.049489
Group 2	0044773059	335,585.44	607.92	0.181152
Group 2	0044773158	262,355.88	145.50	0.055459
Group 2	0044773738	121,179.03	201.97	0.166671
Group 2	0044773900	147,915.87	16.20	0.010952
Group 2	0044774367	623,731.36	752.59	0.120659
Group 2	0044774428	56,684.26	82.66	0.145825
Group 2	0044774693	200,778.27	209.14	0.104165
Group 2	0044775457	178,616.57	151.10	0.084595
Group 2	0044775468	147,552.87	122.96	0.083333
Group 2	0044775546	411,998.02	536.69	0.130265
Group 2	0044775587	473,247.87	640.86	0.135417
Group 2	0044775838	466,545.21	561.99	0.120458
Group 2	0044776233	213,096.67	107.45	0.050423
Group 2	0044776861	193,811.36	121.13	0.062499
Group 2	0044777714	151,897.81	110.76	0.072917
Group 2	0044779309	103,183.92	85.99	0.083337
Group 2	0044779312	98,437.45	153.81	0.156252
Group 2	0044779373	140,508.64	146.36	0.104164
Group 2	0044779844	198,972.14	42.99	0.021606

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044780048	130,783.99	81.74	0.062500
Group 2	0044780062	85,888.87	63.01	0.073362
Group 2	0044780466	145,384.96	181.73	0.124999
Group 2	0044780495	213,754.84	267.19	0.124998
Group 2	0044780530	107,305.76	89.42	0.083332
Group 2	0044781122	390,971.03	570.17	0.145834
Group 2	0044781165	219,178.55	146.46	0.066822
Group 2	0044781185	263,741.01	274.73	0.104167
Group 2	0044781195	316,330.01	313.58	0.099131
Group 2	0044781334	213,419.33	177.85	0.083334
Group 2	0044781674	345,496.43	357.01	0.103332
Group 2	0044781752	225,352.19	12.12	0.005378
Group 2	0044781936	82,285.36	85.71	0.104162
Group 2	0044782011	349,534.79	242.39	0.069346
Group 2	0044782242	264,139.40	412.72	0.156251
Group 2	0044782356	132,163.02	41.30	0.031249
Group 2	0044782425	120,627.86	138.22	0.114584
Group 2	0044782683	295,845.03	86.45	0.029221
Group 2	0044782878	148,049.19	91.77	0.061986
Group 2	0044783715	216,921.55	248.56	0.114585
Group 2	0044783732	88,991.29	34.28	0.038521
Group 2	0044784764	419,753.05	274.18	0.065319
Group 2	0044785549	432,917.95	315.67	0.072917
Group 2	0044785566	209,146.92	108.93	0.052083
Group 2	0044785725	339,851.06	389.41	0.114583
Group 2	0044785902	65,919.39	96.13	0.145830
Group 2	0044786096	195,193.66	182.99	0.093748
Group 2	0044786483	257,394.57	453.66	0.176251
Group 2	0044786559	404,042.45	154.46	0.038229
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	327,166.96	647.52	0.197917
Group 2	0044787378	227,032.53	78.57	0.034607
Group 2	0044787721	246,899.00	411.50	0.166667
Group 2	0044788172	370,193.90	347.06	0.093751

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788401	431,962.87	584.59	0.135333
Group 2	0044788553	303,934.31	221.62	0.072917
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	193,779.92	181.67	0.093751
Group 2	0044789396	174,520.50	188.44	0.107976
Group 2	0044789903	443,739.26	878.23	0.197916
Group 2	0044790339	277,190.04	455.29	0.164252
Group 2	0044790382	354,849.98	362.28	0.102094
Group 2	0044790879	281,090.02	322.08	0.114583
Group 2	0044790949	175,319.81	246.18	0.140418
Group 2	0044791507	246,040.82	153.78	0.062502
Group 2	0044791639	344,119.68	358.46	0.104167
Group 2	0044791685	407,886.17	254.93	0.062500
Group 2	0044791967	143,233.11	44.76	0.031250
Group 2	0044792074	361,671.00	320.42	0.088594
Group 2	0044792593	279,243.18	290.88	0.104167
Group 2	0044792673	239,985.78	27.93	0.011638
Group 2	0044792982	673,622.88	1,052.54	0.156251
Group 2	0044793087	291,555.63	212.59	0.072916
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	185,584.11	211.88	0.114169
Group 2	0044794339	342,546.05	667.73	0.194931
Group 2	0044795027	222,004.22	416.26	0.187501
Group 2	0044795045	189,200.07	157.67	0.083335
Group 2	0044795082	441,581.19	689.97	0.156250
Group 2	0044795288	432,043.15	405.04	0.093750
Group 2	0044795432	256,104.75	320.13	0.125000
Group 2	0044795509	408,046.95	552.56	0.135416
Group 2	0044795768	204,751.51	255.94	0.125000
Group 2	0044796062	95,854.08	9.98	0.010412
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	352,221.95	403.59	0.114584
Group 2	0044796618	241,363.05	150.85	0.062499
Group 2	0044796878	144,023.12	165.03	0.114586

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	468,519.36	536.85	0.114584
Group 2	0044797940	371,538.89	464.42	0.124999
Group 2	0044797958	397,817.09	261.90	0.065834
Group 2	0044798616	352,351.79	403.74	0.114584
Group 2	0044798781	246,689.98	25.70	0.010418
Group 2	0044798857	141,222.89	269.80	0.191046
Group 2	0044798892	263,588.02	47.11	0.017873
Group 2	0044799003	176,512.42	129.73	0.073496
Group 2	0044799092	376,353.64	470.44	0.124999
Group 2	0044799362	433,427.57	420.85	0.097098
Group 2	0044799725	236,172.60	51.32	0.021730
Group 2	0044799812	352,715.43	440.89	0.124999
Group 2	0044799964	219,330.48	70.50	0.032143
Group 2	0044800532	259,856.06	324.82	0.125000
Group 2	0044800592	265,854.59	153.47	0.057727
Group 2	0044801121	375,262.36	195.45	0.052084
Group 2	0044801175	182,434.37	190.04	0.104169
Group 2	0044801377	258,094.28	295.73	0.114582
Group 2	0044801461	122,506.69	44.59	0.036398
Group 2	0044801511	325,852.41	207.74	0.063753
Group 2	0044801593	259,594.12	297.45	0.114583
Group 2	0044802184	424,921.57	575.41	0.135416
Group 2	0044802342	217,533.27	203.94	0.093751
Group 2	0044802638	288,745.12	240.62	0.083333
Group 2	0044802731	235,360.19	220.65	0.093750
Group 2	0044802909	343,940.35	322.44	0.093749
Group 2	0044803047	316,665.93	99.92	0.031554
Group 2	0044803082	276,462.82	230.39	0.083335
Group 2	0044803218	695,390.63	1,086.55	0.156250
Group 2	0044803223	589,821.69	921.60	0.156251
Group 2	0044803260	337,289.92	527.02	0.156251
Group 2	0044803492	338,723.76	388.12	0.114583
Group 2	0044803568	177,874.07	56.66	0.031854

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803642	431,265.43	628.93	0.145834
Group 2	0044804224	225,404.27	234.80	0.104168
Group 2	0044804262	310,552.40	291.14	0.093749
Group 2	0044804420	101,587.09	9.39	0.009243
Group 2	0044805162	334,107.31	139.21	0.041666
Group 2	0044805165	328,039.12	375.88	0.114584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	542,709.29	10,134.21	1.867

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755657	86,052.76	242.70	0.282
0044768913	116,742.26	1,273.27	1.091
0044781418	181,245.45	4,751.71	2.622
0044811285	158,668.82	3,866.53	2.437

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	403,359.21	26,483.95	(13,066.00)	(3.239)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044777791	291,650.94	26,158.95	(13,924.65)	(4.774)
0044893485	111,708.27	325.00	858.65	0.769

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Oct-2023
 18-Oct-2023 9:12:14 AM

Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
196	34,613,229.24	3,984,538.19	11.512

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	22,675.76	15.402
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755657	86,052.76	242.70	0.282
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

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 Computershare Trust Company, N.A.
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044759320	261,251.60	24,633.50	9.429
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	122,211.22	38.542
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	62,995.57	18.224
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044768913	116,742.26	1,273.27	1.091
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	21,438.34	8.287
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	130,374.65	22.113
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(13,924.65)	(4.774)
0044778846	115,905.27	121,809.11	105.094
0044780223	77,666.67	(777.74)	(1.001)
0044781418	181,245.45	4,751.71	2.622
0044781952	81,828.87	24,977.92	30.525

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	(2,582.29)	(1.820)
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	58,551.83	14.328
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	67,398.62	21.521
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044794431	287,841.28	298,857.10	103.827
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044798155	211,200.15	(1,627.38)	(0.771)
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	18,818.95	22.134
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	31,672.82	43.737

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044823539	187,852.73	42,484.95	22.616
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044840858	306,160.23	121,830.64	39.793
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	6,148.03	9.850
0044846963	605,526.64	34,806.51	5.748
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	145,530.17	35.569
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	4,933.45	7.385
0044875065	319,977.86	44,625.95	13.947
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	2	270,377.09	4,191.53	0.000 %	0	0.00	0.00	0.000 %	2	270,377.09	4,191.53	0.000 %
Group 2	4	675,691.41	32,426.63	0.002 %	0	0.00	0.00	0.000 %	4	675,691.41	32,426.63	0.002 %
Total	6	946,068.50	36,618.16	0.001 %	0	0.00	0.00	0.000 %	6	946,068.50	36,618.16	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	0044811285	183,000.00	4.500 %	MS	80.00	360	158,668.82	09/30/2023	3,866.53	3,866.53
Group 1	0044893485	120,000.00	5.000 %	SC	80.00	360	111,708.27	08/31/2023	325.00	858.65
Group 2	0044755657	92,000.00	4.250 %	GA	84.00	360	86,052.76	09/30/2023	242.70	242.70
Group 2	0044768913	121,000.00	4.750 %	MN	97.00	360	116,742.26	09/30/2023	1,273.27	1,273.27
Group 2	0044777791	308,000.00	3.250 %	MD	87.00	360	291,650.94	06/30/2023	26,158.95	(13,924.65)
Group 2	0044781418	199,000.00	4.250 %	MT	95.00	360	181,245.45	09/30/2023	4,751.71	4,751.71

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

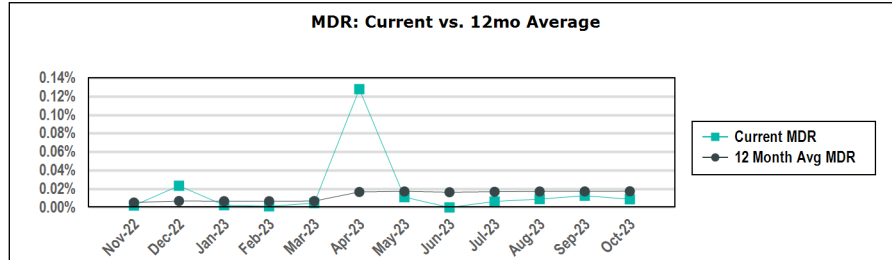
Distribution Date: 25-Oct-2023
 18-Oct-2023 9:12:15 AM

Realized Loss Report - Collateral

Summary

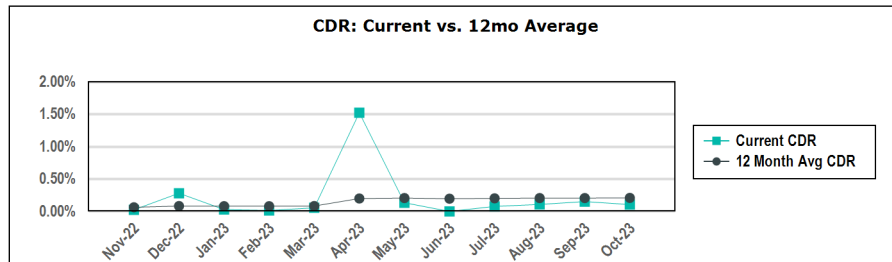
MDR

Current Month 0.009 %
 3 Month Average 0.010 %
 12 Month Average 0.018 %



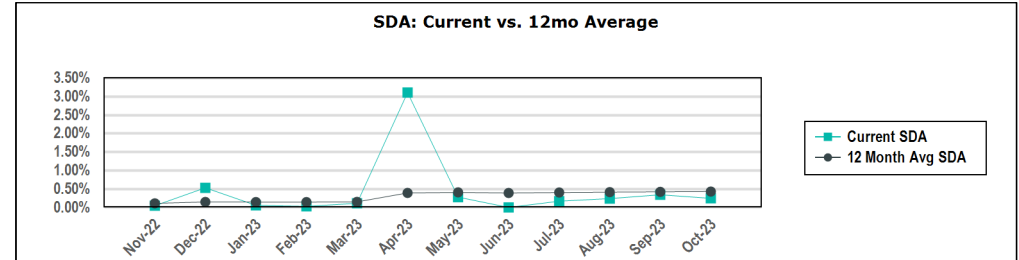
CDR

Current Month 0.107 %
 3 Month Average 0.122 %
 12 Month Average 0.209 %



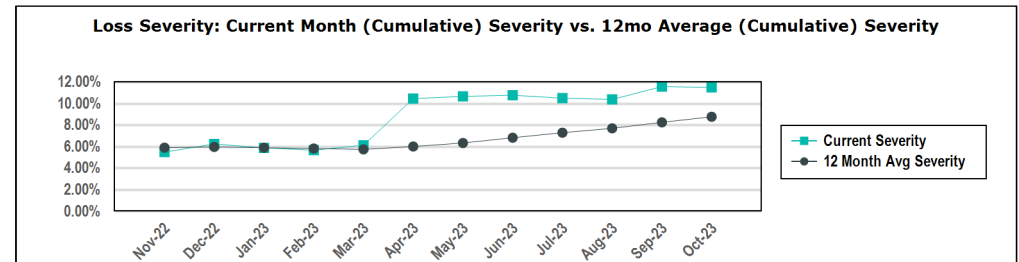
SDA

Current Month 0.245 %
 3 Month Average 0.276 %
 12 Month Average 0.430 %



Loss Severity

Current Month (Cumulative) 11.512 %
 3 Month Average (Cumulative) 11.165 %
 12 Month Average (Cumulative) 8.786 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

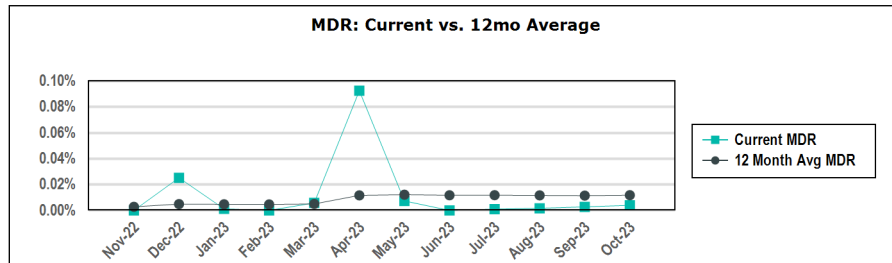
Distribution Date: 25-Oct-2023
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Realized Loss Report - Collateral

Group 1

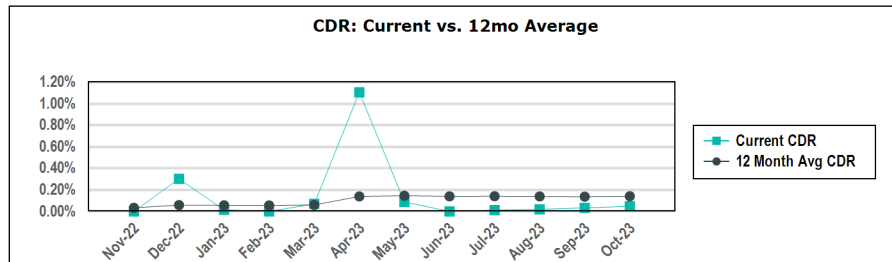
MDR

Current Month 0.004 %
 3 Month Average 0.003 %
 12 Month Average 0.012 %



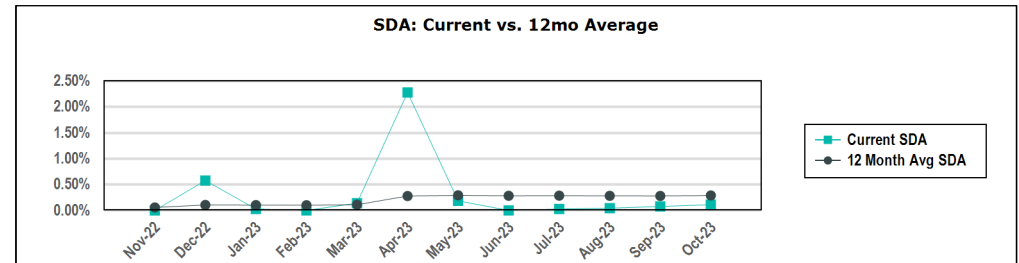
CDR

Current Month 0.048 %
 3 Month Average 0.033 %
 12 Month Average 0.141 %



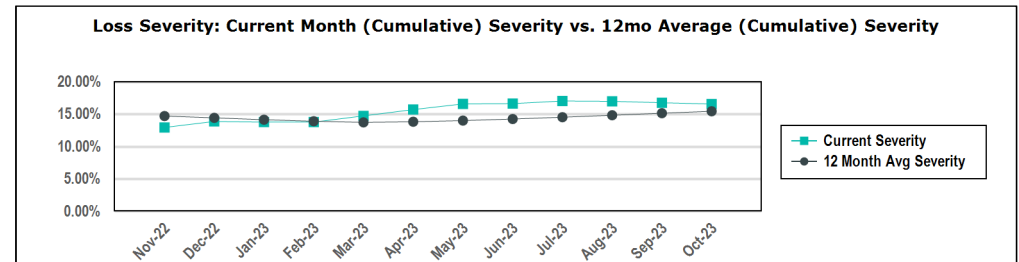
SDA

Current Month 0.111 %
 3 Month Average 0.077 %
 12 Month Average 0.289 %



Loss Severity

Current Month (Cumulative) 16.620 %
 3 Month Average (Cumulative) 16.822 %
 12 Month Average (Cumulative) 15.495 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

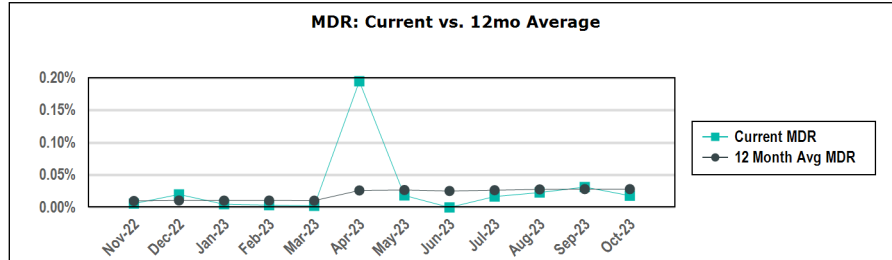
Distribution Date: 25-Oct-2023
18-Oct-2023 9:12:15 AM

Realized Loss Report - Collateral

Group 2

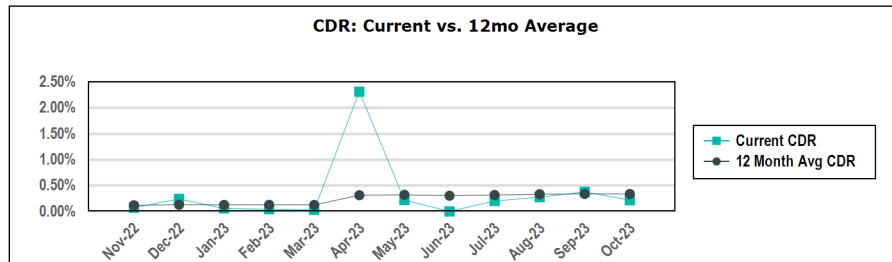
MDR

Current Month 0.018 %
3 Month Average 0.024 %
12 Month Average 0.028 %



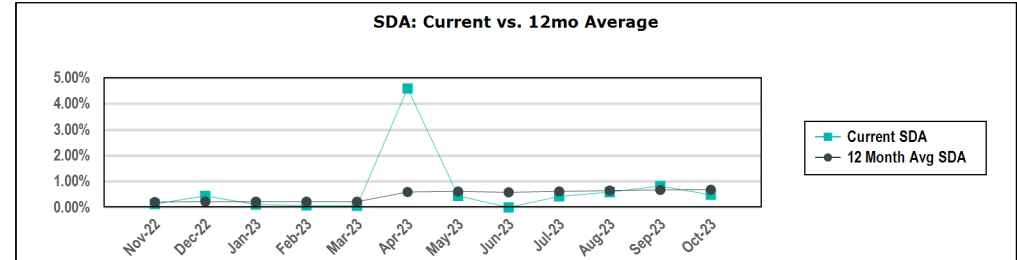
CDR

Current Month 0.218 %
3 Month Average 0.290 %
12 Month Average 0.338 %



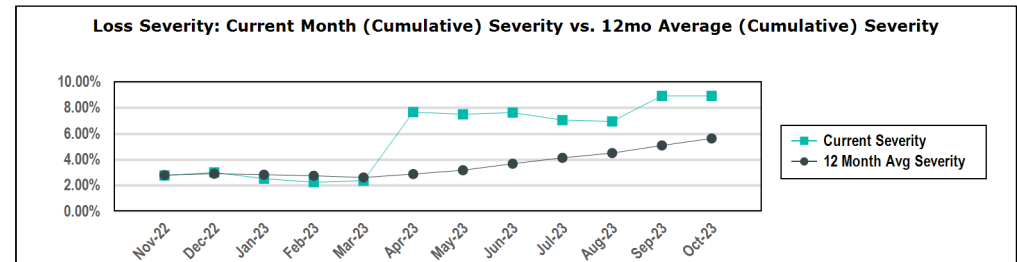
SDA

Current Month 0.489 %
3 Month Average 0.636 %
12 Month Average 0.684 %



Loss Severity

Current Month (Cumulative) 8.935 %
3 Month Average (Cumulative) 8.282 %
12 Month Average (Cumulative) 5.643 %



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-Oct-2023
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Prepayment Rates

Summary

SMM

Current Month	0.652 %
3 Month Average	0.679 %
12 Month Average	0.688 %

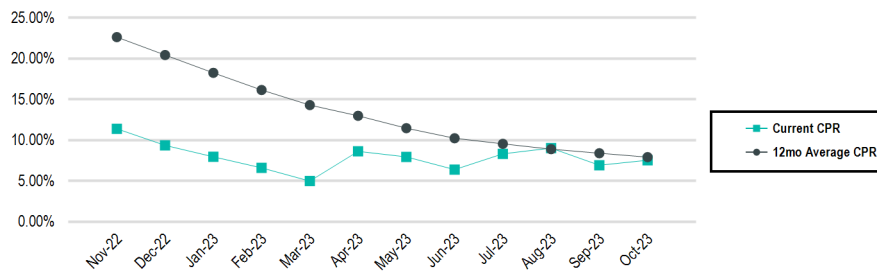
CPR

Current Month	7.550 %
3 Month Average	7.841 %
12 Month Average	7.936 %

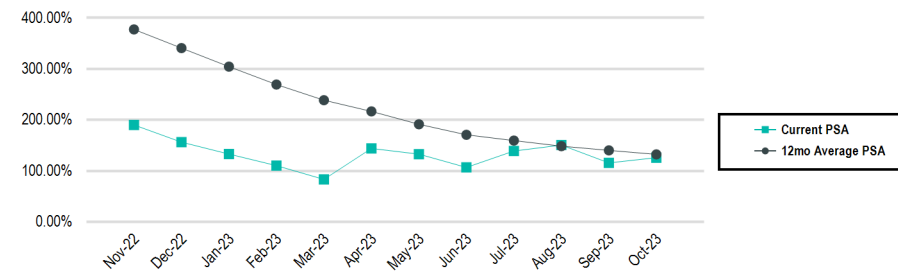
PSA

Current Month	125.831 %
3 Month Average	130.688 %
12 Month Average	132.266 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.604 %
3 Month Average	0.633 %
12 Month Average	0.646 %

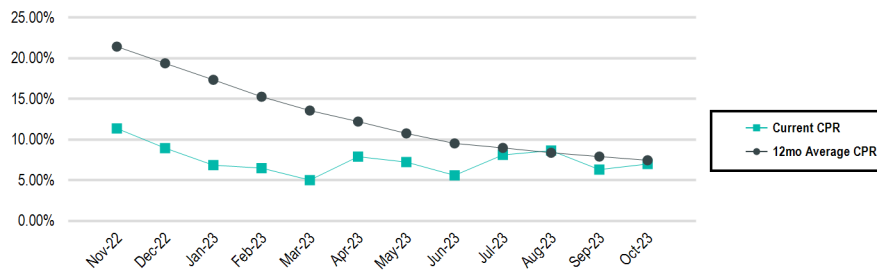
CPR

Current Month	7.009 %
3 Month Average	7.331 %
12 Month Average	7.470 %

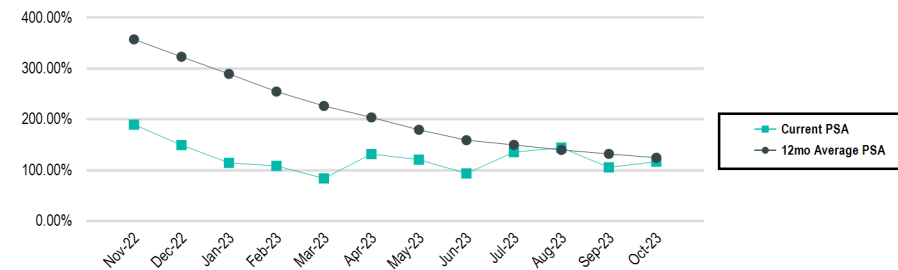
PSA

Current Month	116.810 %
3 Month Average	122.177 %
12 Month Average	124.492 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Prepayment Rates

Group 2

SMM

Current Month	0.744 %
3 Month Average	0.765 %
12 Month Average	0.767 %

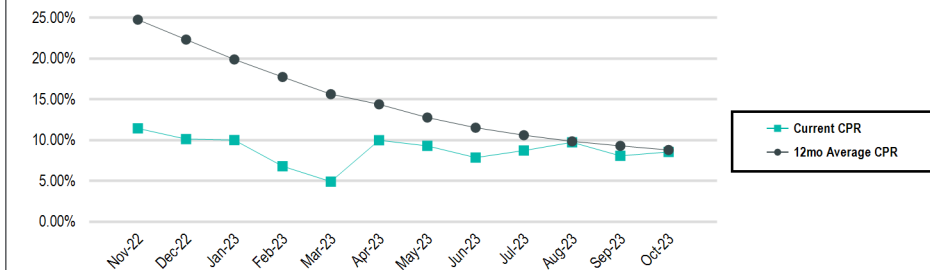
CPR

Current Month	8.570 %
3 Month Average	8.803 %
12 Month Average	8.808 %

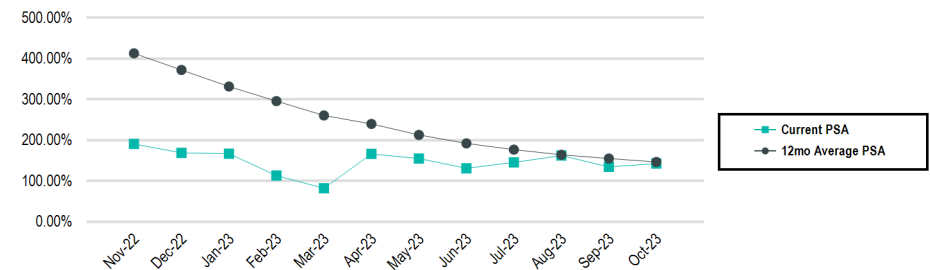
PSA

Current Month	142.832 %
3 Month Average	146.712 %
12 Month Average	146.794 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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 18-Oct-2023 9:12:16 AM

Supplemental Reporting

Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XUW2	97,984,000	70,783,000	27,201,000
1B-1H	N/A	5,157,594	(70,783,000)	75,940,594
2B-1	30711XVW0	63,333,000	61,333,000	2,000,000
2B-1H	N/A	3,333,436	(61,333,000)	64,666,436

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