

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-May-2022
06-May-2022 1:46:19 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		04/29/2022	0.00000 %	4,414,292,505.37	0.00	111,781,187.21	0.00	4,302,511,318.17	111,781,187.21	0.00
1M-1	30711XUS1	05/24/2022	1.31786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	05/24/2022	3.06786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	05/24/2022	3.06786 %	113,261,877.76	289,559.65	11,232,507.00	0.00	102,029,370.76	11,522,066.65	0.00
1M-BH		04/29/2022	0.00000 %	5,961,992.10	0.00	591,267.95	0.00	5,370,724.15	591,267.95	0.00
1M-2C	30711XUV4	05/24/2022	3.06786 %	135,218,000.00	345,691.58	0.00	0.00	135,218,000.00	345,691.58	0.00
1M-CH		04/29/2022	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	05/24/2022	3.06786 %	248,479,877.76	635,251.23	11,232,507.00	0.00	237,247,370.76	11,867,758.23	0.00
1M-2H		04/29/2022	0.00000 %	13,079,392.10	0.00	591,267.95	0.00	12,488,124.15	591,267.95	0.00
1B-1	30711XUW2	05/24/2022	4.66786 %	97,984,000.00	381,146.33	0.00	0.00	97,984,000.00	381,146.33	0.00
1B-1H		04/29/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		04/29/2022	0.00000 %	102,409,215.87	0.00	0.00	1,967.47	102,407,248.40	0.00	734,345.60
1A-I1	30711XUY8	05/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	05/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	05/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	05/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	05/24/2022	1.80000 %	0.00	169,892.82	0.00	0.00	0.00	169,892.82	0.00
1B-I2	30711XVJ0	05/24/2022	1.40000 %	0.00	132,138.86	0.00	0.00	0.00	132,138.86	0.00
1B-I3	30711XVL5	05/24/2022	1.00000 %	0.00	94,384.90	0.00	0.00	0.00	94,384.90	0.00
1B-I4	30711XVN1	05/24/2022	0.60000 %	0.00	56,630.94	0.00	0.00	0.00	56,630.94	0.00
1C-I1	30711XVQ4	05/24/2022	1.80000 %	0.00	202,827.00	0.00	0.00	0.00	202,827.00	0.00
1C-I2	30711XVS0	05/24/2022	1.40000 %	0.00	157,754.33	0.00	0.00	0.00	157,754.33	0.00
1C-I3	30711XVU5	05/24/2022	1.00000 %	0.00	112,681.67	0.00	0.00	0.00	112,681.67	0.00
1C-I4	30711XVW1	05/24/2022	0.60000 %	0.00	67,609.00	0.00	0.00	0.00	67,609.00	0.00
1E-A1	30711XUZ5	05/24/2022	1.26786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	05/24/2022	1.66786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	05/24/2022	2.06786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	05/24/2022	2.46786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	05/24/2022	1.26786 %	113,261,877.76	119,666.84	11,232,507.00	0.00	102,029,370.76	11,352,173.84	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	05/24/2022	1.66786 %	113,261,877.76	157,420.80	11,232,507.00	0.00	102,029,370.76	11,389,927.80	0.00
1E-B3	30711XVM3	05/24/2022	2.06786 %	113,261,877.76	195,174.76	11,232,507.00	0.00	102,029,370.76	11,427,681.76	0.00
1E-B4	30711XVP6	05/24/2022	2.46786 %	113,261,877.76	232,928.71	11,232,507.00	0.00	102,029,370.76	11,465,435.71	0.00
1E-C1	30711XVR2	05/24/2022	1.26786 %	135,218,000.00	142,864.58	0.00	0.00	135,218,000.00	142,864.58	0.00
1E-C2	30711XVT8	05/24/2022	1.66786 %	135,218,000.00	187,937.24	0.00	0.00	135,218,000.00	187,937.24	0.00
1E-C3	30711XVV3	05/24/2022	2.06786 %	135,218,000.00	233,009.91	0.00	0.00	135,218,000.00	233,009.91	0.00
1E-C4	30711XVX9	05/24/2022	2.46786 %	135,218,000.00	278,082.58	0.00	0.00	135,218,000.00	278,082.58	0.00
1E-D1	30711XVY7	05/24/2022	1.26786 %	113,261,877.76	119,666.84	11,232,507.00	0.00	102,029,370.76	11,352,173.84	0.00
1E-D2	30711XVZ4	05/24/2022	1.66786 %	113,261,877.76	157,420.80	11,232,507.00	0.00	102,029,370.76	11,389,927.80	0.00
1E-D3	30711XWA8	05/24/2022	2.06786 %	113,261,877.76	195,174.76	11,232,507.00	0.00	102,029,370.76	11,427,681.76	0.00
1E-D4	30711XWB6	05/24/2022	2.46786 %	113,261,877.76	232,928.71	11,232,507.00	0.00	102,029,370.76	11,465,435.71	0.00
1E-D5	30711XWC4	05/24/2022	3.06786 %	113,261,877.76	289,559.65	11,232,507.00	0.00	102,029,370.76	11,522,066.65	0.00
1E-F1	30711XWD2	05/24/2022	1.26786 %	248,479,877.76	262,531.41	11,232,507.00	0.00	237,247,370.76	11,495,038.41	0.00
1E-F2	30711XWE0	05/24/2022	1.66786 %	248,479,877.76	345,358.04	11,232,507.00	0.00	237,247,370.76	11,577,865.04	0.00
1E-F3	30711XWF7	05/24/2022	2.06786 %	248,479,877.76	428,184.67	11,232,507.00	0.00	237,247,370.76	11,660,691.67	0.00
1E-F4	30711XWG5	05/24/2022	2.46786 %	248,479,877.76	511,011.29	11,232,507.00	0.00	237,247,370.76	11,743,518.29	0.00
1E-F5	30711XWH3	05/24/2022	3.06786 %	248,479,877.76	635,251.23	11,232,507.00	0.00	237,247,370.76	11,867,758.23	0.00
1X-1	30711XWJ9	05/24/2022	1.80000 %	0.00	169,892.82	0.00	0.00	0.00	169,892.82	0.00
1X-2	30711XWK6	05/24/2022	1.40000 %	0.00	132,138.86	0.00	0.00	0.00	132,138.86	0.00
1X-3	30711XWL4	05/24/2022	1.00000 %	0.00	94,384.90	0.00	0.00	0.00	94,384.90	0.00
1X-4	30711XWM2	05/24/2022	0.60000 %	0.00	56,630.94	0.00	0.00	0.00	56,630.94	0.00
1Y-1	30711XWN0	05/24/2022	1.80000 %	0.00	372,719.82	0.00	0.00	0.00	372,719.82	0.00
1Y-2	30711XWP5	05/24/2022	1.40000 %	0.00	289,893.19	0.00	0.00	0.00	289,893.19	0.00
1Y-3	30711XWQ3	05/24/2022	1.00000 %	0.00	207,066.56	0.00	0.00	0.00	207,066.56	0.00
1Y-4	30711XWR1	05/24/2022	0.60000 %	0.00	124,239.94	0.00	0.00	0.00	124,239.94	0.00
2A-H		04/29/2022	0.00000 %	2,328,733,664.30	0.00	77,741,711.34	0.00	2,250,991,952.96	77,741,711.34	0.00
2M-1	30711XWS9	05/24/2022	1.31786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	05/24/2022	3.16786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/29/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	05/24/2022	3.16786 %	77,013,954.59	203,307.86	539,770.64	0.00	76,474,183.95	743,078.50	0.00

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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
2M-BH		04/29/2022	0.00000 %	4,054,152.53	0.00	28,414.49	0.00	4,025,738.03	28,414.49	0.00
2M-2C	30711XWV2	05/24/2022	3.16786 %	101,332,000.00	267,504.66	0.00	0.00	101,332,000.00	267,504.66	0.00
2M-CH		04/29/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	05/24/2022	3.16786 %	178,345,954.59	470,812.51	539,770.64	0.00	177,806,183.95	1,010,583.15	0.00
2M-2H		04/29/2022	0.00000 %	9,388,450.53	0.00	28,414.49	0.00	9,360,036.03	28,414.49	0.00
2B-1	30711XWW0	05/24/2022	5.11786 %	63,333,000.00	270,107.86	0.00	0.00	63,333,000.00	270,107.86	0.00
2B-1H		04/29/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		04/29/2022	0.00000 %	66,053,385.81	0.00	0.00	(75,774.25)	66,129,160.07	0.00	537,276.93
2A-I1	30711XWY6	05/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	05/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	05/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	05/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	05/24/2022	1.80000 %	0.00	115,520.93	0.00	0.00	0.00	115,520.93	0.00
2B-I2	30711XXH2	05/24/2022	1.40000 %	0.00	89,849.61	0.00	0.00	0.00	89,849.61	0.00
2B-I3	30711XXK5	05/24/2022	1.00000 %	0.00	64,178.30	0.00	0.00	0.00	64,178.30	0.00
2B-I4	30711XXM1	05/24/2022	0.60000 %	0.00	38,506.98	0.00	0.00	0.00	38,506.98	0.00
2C-I1	30711XXP4	05/24/2022	1.80000 %	0.00	151,998.00	0.00	0.00	0.00	151,998.00	0.00
2C-I2	30711XXR0	05/24/2022	1.40000 %	0.00	118,220.67	0.00	0.00	0.00	118,220.67	0.00
2C-I3	30711XXT6	05/24/2022	1.00000 %	0.00	84,443.33	0.00	0.00	0.00	84,443.33	0.00
2C-I4	30711XXV1	05/24/2022	0.60000 %	0.00	50,666.00	0.00	0.00	0.00	50,666.00	0.00
2E-A1	30711XWZ3	05/24/2022	1.36786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	05/24/2022	1.76786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	05/24/2022	2.16786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	05/24/2022	2.56786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	05/24/2022	1.36786 %	77,013,954.59	87,786.92	539,770.64	0.00	76,474,183.95	627,557.56	0.00
2E-B2	30711XXJ8	05/24/2022	1.76786 %	77,013,954.59	113,458.24	539,770.64	0.00	76,474,183.95	653,228.88	0.00
2E-B3	30711XXL3	05/24/2022	2.16786 %	77,013,954.59	139,129.56	539,770.64	0.00	76,474,183.95	678,900.20	0.00
2E-B4	30711XXN9	05/24/2022	2.56786 %	77,013,954.59	164,800.88	539,770.64	0.00	76,474,183.95	704,571.52	0.00
2E-C1	30711XXQ2	05/24/2022	1.36786 %	101,332,000.00	115,506.66	0.00	0.00	101,332,000.00	115,506.66	0.00
2E-C2	30711XXS8	05/24/2022	1.76786 %	101,332,000.00	149,283.99	0.00	0.00	101,332,000.00	149,283.99	0.00
2E-C3	30711XXU3	05/24/2022	2.16786 %	101,332,000.00	183,061.32	0.00	0.00	101,332,000.00	183,061.32	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	05/24/2022	2.56786 %	101,332,000.00	216,838.66	0.00	0.00	101,332,000.00	216,838.66	0.00
2E-D1	30711XXX7	05/24/2022	1.36786 %	77,013,954.59	87,786.92	539,770.64	0.00	76,474,183.95	627,557.56	0.00
2E-D2	30711XXY5	05/24/2022	1.76786 %	77,013,954.59	113,458.24	539,770.64	0.00	76,474,183.95	653,228.88	0.00
2E-D3	30711XXZ2	05/24/2022	2.16786 %	77,013,954.59	139,129.56	539,770.64	0.00	76,474,183.95	678,900.20	0.00
2E-D4	30711XYA6	05/24/2022	2.56786 %	77,013,954.59	164,800.88	539,770.64	0.00	76,474,183.95	704,571.52	0.00
2E-D5	30711XYB4	05/24/2022	3.16786 %	77,013,954.59	203,307.86	539,770.64	0.00	76,474,183.95	743,078.50	0.00
2E-F1	30711XYC2	05/24/2022	1.36786 %	178,345,954.59	203,293.58	539,770.64	0.00	177,806,183.95	743,064.22	0.00
2E-F2	30711XYD0	05/24/2022	1.76786 %	178,345,954.59	262,742.23	539,770.64	0.00	177,806,183.95	802,512.87	0.00
2E-F3	30711XYE8	05/24/2022	2.16786 %	178,345,954.59	322,190.88	539,770.64	0.00	177,806,183.95	861,961.52	0.00
2E-F4	30711XYF5	05/24/2022	2.56786 %	178,345,954.59	381,639.54	539,770.64	0.00	177,806,183.95	921,410.18	0.00
2E-F5	30711XYG3	05/24/2022	3.16786 %	178,345,954.59	470,812.51	539,770.64	0.00	177,806,183.95	1,010,583.15	0.00
2X-1	30711XYH1	05/24/2022	1.80000 %	0.00	115,520.93	0.00	0.00	0.00	115,520.93	0.00
2X-2	30711XYJ7	05/24/2022	1.40000 %	0.00	89,849.61	0.00	0.00	0.00	89,849.61	0.00
2X-3	30711XYK4	05/24/2022	1.00000 %	0.00	64,178.30	0.00	0.00	0.00	64,178.30	0.00
2X-4	30711XYL2	05/24/2022	0.60000 %	0.00	38,506.98	0.00	0.00	0.00	38,506.98	0.00
2Y-1	30711XYM0	05/24/2022	1.80000 %	0.00	267,518.93	0.00	0.00	0.00	267,518.93	0.00
2Y-2	30711XYN8	05/24/2022	1.40000 %	0.00	208,070.28	0.00	0.00	0.00	208,070.28	0.00
2Y-3	30711XYP3	05/24/2022	1.00000 %	0.00	148,621.63	0.00	0.00	0.00	148,621.63	0.00
2Y-4	30711XYQ1	05/24/2022	0.60000 %	0.00	89,172.98	0.00	0.00	0.00	89,172.98	0.00
Totals				12,772,695,804.21	15,282,292.94	379,118,705.67	(73,806.78)	12,393,650,905.32	394,400,998.61	1,271,622.53

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	4,414,292,505.37	8,702,363.59	103,078,823.62	0.00	0.00	111,781,187.21	4,302,511,318.17	0.21726359	111,781,187.21
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	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	133,258,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.76565287	11,232,507.00
1M-BH	7,014,568.00	5,961,992.10	46,049.35	545,218.59	0.00	0.00	591,267.95	5,370,724.15	0.76565287	591,267.95
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	248,479,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	237,247,370.76	0.59055836	11,232,507.00
1M-2H	21,146,536.00	13,079,392.10	46,049.35	545,218.59	0.00	0.00	591,267.95	12,488,124.15	0.59055176	591,267.95
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,409,215.87	0.00	0.00	0.00	1,967.47	1,967.47	102,407,248.40	0.99288022	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	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	133,258,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.76565287	11,232,507.00
1E-B2	133,258,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.76565287	11,232,507.00
1E-B3	133,258,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.76565287	11,232,507.00

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2022
 06-May-2022 1:46:20 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.76565287	11,232,507.00
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.38282644	11,232,507.00
1E-D2	266,516,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.38282644	11,232,507.00
1E-D3	266,516,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.38282644	11,232,507.00
1E-D4	266,516,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.38282644	11,232,507.00
1E-D5	266,516,000.00	113,261,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	102,029,370.76	0.38282644	11,232,507.00
1E-F1	268,476,000.00	248,479,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	237,247,370.76	0.88368186	11,232,507.00
1E-F2	268,476,000.00	248,479,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	237,247,370.76	0.88368186	11,232,507.00
1E-F3	268,476,000.00	248,479,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	237,247,370.76	0.88368186	11,232,507.00
1E-F4	268,476,000.00	248,479,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	237,247,370.76	0.88368186	11,232,507.00
1E-F5	268,476,000.00	248,479,877.76	874,814.35	10,357,692.65	0.00	0.00	11,232,507.00	237,247,370.76	0.88368186	11,232,507.00
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	2,328,733,664.30	4,128,988.60	73,612,722.74	0.00	0.00	77,741,711.34	2,250,991,952.96	0.17631852	77,741,711.34
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.75468938	539,770.64
2M-BH	5,334,298.00	4,054,152.53	28,414.49	0.00	0.00	0.00	28,414.49	4,025,738.03	0.75468938	28,414.49
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	178,345,954.59	539,770.64	0.00	0.00	0.00	539,770.64	177,806,183.95	0.58489646	539,770.64

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Series 2017-C07



Distribution Date: 25-May-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	9,388,450.53	28,414.49	0.00	0.00	0.00	28,414.49	9,360,036.03	0.58489646	28,414.49
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,053,385.81	0.00	0.00	0.00	(75,774.25)	(75,774.25)	66,129,160.07	0.99194082	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.75468938	539,770.64
2E-B2	101,332,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.75468938	539,770.64
2E-B3	101,332,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.75468938	539,770.64
2E-B4	101,332,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.75468938	539,770.64
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.37734469	539,770.64
2E-D2	202,664,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.37734469	539,770.64
2E-D3	202,664,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.37734469	539,770.64
2E-D4	202,664,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.37734469	539,770.64
2E-D5	202,664,000.00	77,013,954.59	539,770.64	0.00	0.00	0.00	539,770.64	76,474,183.95	0.37734469	539,770.64

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Series 2017-C07



Distribution Date: 25-May-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	178,345,954.59	539,770.64	0.00	0.00	0.00	539,770.64	177,806,183.95	0.87734469	539,770.64
2E-F2	202,664,000.00	178,345,954.59	539,770.64	0.00	0.00	0.00	539,770.64	177,806,183.95	0.87734469	539,770.64
2E-F3	202,664,000.00	178,345,954.59	539,770.64	0.00	0.00	0.00	539,770.64	177,806,183.95	0.87734469	539,770.64
2E-F4	202,664,000.00	178,345,954.59	539,770.64	0.00	0.00	0.00	539,770.64	177,806,183.95	0.87734469	539,770.64
2E-F5	202,664,000.00	178,345,954.59	539,770.64	0.00	0.00	0.00	539,770.64	177,806,183.95	0.87734469	539,770.64
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	42,229,005,573.00	12,772,695,804.21	35,613,639.71	343,505,065.94	0.00	(73,806.78)	379,044,898.89	12,393,650,905.32	0.29348669	379,118,705.67

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Series 2017-C07



Distribution Date: 25-May-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	222.90819707	0.43944260	5.20516361	0.00000000	0.00000000	5.64460621	217.26359086	0.21726359	5.64460621
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	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	7,014,568.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	133,258,000.00	849.94430173	6.56481675	77.72661041	0.00000000	0.00000000	84.29142716	765.65287457	0.76565287	84.29142716
1M-BH	7,014,568.00	849.94430163	6.56481625	77.72660982	0.00000000	0.00000000	84.29142750	765.65287413	0.76565287	84.29142750
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	618.51841706	2.17759600	25.78246464	0.00000000	0.00000000	27.96006064	590.55835642	0.59055836	27.96006064
1M-2H	21,146,536.00	618.51227549	2.17763089	25.78287952	0.00000000	0.00000000	27.96051088	590.55176460	0.59055176	27.96051088
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	992.89929405	0.00000000	0.00000000	0.00000000	0.01907543	0.01907543	992.88021862	0.99288022	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	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	133,258,000.00	849.94430173	6.56481675	77.72661041	0.00000000	0.00000000	84.29142716	765.65287457	0.76565287	84.29142716
1E-B2	133,258,000.00	849.94430173	6.56481675	77.72661041	0.00000000	0.00000000	84.29142716	765.65287457	0.76565287	84.29142716
1E-B3	133,258,000.00	849.94430173	6.56481675	77.72661041	0.00000000	0.00000000	84.29142716	765.65287457	0.76565287	84.29142716

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	849.94430173	6.56481675	77.72661041	0.00000000	0.00000000	84.29142716	765.65287457	0.76565287	84.29142716
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	424.97215087	3.28240837	38.86330520	0.00000000	0.00000000	42.14571358	382.82643729	0.38282644	42.14571358
1E-D2	266,516,000.00	424.97215087	3.28240837	38.86330520	0.00000000	0.00000000	42.14571358	382.82643729	0.38282644	42.14571358
1E-D3	266,516,000.00	424.97215087	3.28240837	38.86330520	0.00000000	0.00000000	42.14571358	382.82643729	0.38282644	42.14571358
1E-D4	266,516,000.00	424.97215087	3.28240837	38.86330520	0.00000000	0.00000000	42.14571358	382.82643729	0.38282644	42.14571358
1E-D5	266,516,000.00	424.97215087	3.28240837	38.86330520	0.00000000	0.00000000	42.14571358	382.82643729	0.38282644	42.14571358
1E-F1	268,476,000.00	925.51988915	3.25844526	38.57958495	0.00000000	0.00000000	41.83803021	883.68185894	0.88368186	41.83803021
1E-F2	268,476,000.00	925.51988915	3.25844526	38.57958495	0.00000000	0.00000000	41.83803021	883.68185894	0.88368186	41.83803021
1E-F3	268,476,000.00	925.51988915	3.25844526	38.57958495	0.00000000	0.00000000	41.83803021	883.68185894	0.88368186	41.83803021
1E-F4	268,476,000.00	925.51988915	3.25844526	38.57958495	0.00000000	0.00000000	41.83803021	883.68185894	0.88368186	41.83803021
1E-F5	268,476,000.00	925.51988915	3.25844526	38.57958495	0.00000000	0.00000000	41.83803021	883.68185894	0.88368186	41.83803021
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	182.40796623	0.32342059	5.76602952	0.00000000	0.00000000	6.08945011	176.31851613	0.17631852	6.08945011
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	760.01613103	5.32675404	0.00000000	0.00000000	0.00000000	5.32675404	754.68937700	0.75468938	5.32675404
2M-BH	5,334,298.00	760.01613146	5.32675340	0.00000000	0.00000000	0.00000000	5.32675340	754.68937618	0.75468938	5.32675340
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	586.67204368	1.77558468	0.00000000	0.00000000	0.00000000	1.77558468	584.89645900	0.58489646	1.77558468

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	586.67204382	1.77558447	0.00000000	0.00000000	0.00000000	1.77558447	584.89645873	0.58489646	1.77558447
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	990.80420047	0.00000000	0.00000000	0.00000000	(1.13661767)	(1.13661767)	991.94081829	0.99194082	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	760.01613103	5.32675404	0.00000000	0.00000000	0.00000000	5.32675404	754.68937700	0.75468938	5.32675404
2E-B2	101,332,000.00	760.01613103	5.32675404	0.00000000	0.00000000	0.00000000	5.32675404	754.68937700	0.75468938	5.32675404
2E-B3	101,332,000.00	760.01613103	5.32675404	0.00000000	0.00000000	0.00000000	5.32675404	754.68937700	0.75468938	5.32675404
2E-B4	101,332,000.00	760.01613103	5.32675404	0.00000000	0.00000000	0.00000000	5.32675404	754.68937700	0.75468938	5.32675404
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	380.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	377.34468850	0.37734469	2.66337702
2E-D2	202,664,000.00	380.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	377.34468850	0.37734469	2.66337702
2E-D3	202,664,000.00	380.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	377.34468850	0.37734469	2.66337702
2E-D4	202,664,000.00	380.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	377.34468850	0.37734469	2.66337702
2E-D5	202,664,000.00	380.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	377.34468850	0.37734469	2.66337702

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	880.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	877.34468850	0.87734469	2.66337702
2E-F2	202,664,000.00	880.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	877.34468850	0.87734469	2.66337702
2E-F3	202,664,000.00	880.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	877.34468850	0.87734469	2.66337702
2E-F4	202,664,000.00	880.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	877.34468850	0.87734469	2.66337702
2E-F5	202,664,000.00	880.00806552	2.66337702	0.00000000	0.00000000	0.00000000	2.66337702	877.34468850	0.87734469	2.66337702
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Series 2017-C07



Distribution Date: 25-May-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	4,414,292,505.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,302,511,318.17
1M-1	N/A	N/A	1.31786 %	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	3.06786 %	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	04/25/22 - 05/24/22	30	3.06786 %	113,261,877.76	289,559.65	0.00	0.00	0.00	0.00	289,559.65	0.00	102,029,370.76
1M-BH	N/A	N/A	0.00000 %	5,961,992.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,370,724.15
1M-2C	04/25/22 - 05/24/22	30	3.06786 %	135,218,000.00	345,691.58	0.00	0.00	0.00	0.00	345,691.58	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	04/25/22 - 05/24/22	30	3.06786 %	248,479,877.76	635,251.23	0.00	0.00	0.00	0.00	635,251.23	0.00	237,247,370.76
1M-2H	N/A	N/A	0.00000 %	13,079,392.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,488,124.15
1B-1	04/25/22 - 05/24/22	30	4.66786 %	97,984,000.00	381,146.33	0.00	0.00	0.00	0.00	381,146.33	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,409,215.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,407,248.40
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	04/25/22 - 05/24/22	30	1.80000 %	113,261,877.76	169,892.82	0.00	0.00	0.00	0.00	169,892.82	0.00	102,029,370.76
1B-I2	04/25/22 - 05/24/22	30	1.40000 %	113,261,877.76	132,138.86	0.00	0.00	0.00	0.00	132,138.86	0.00	102,029,370.76
1B-I3	04/25/22 - 05/24/22	30	1.00000 %	113,261,877.76	94,384.90	0.00	0.00	0.00	0.00	94,384.90	0.00	102,029,370.76
1B-I4	04/25/22 - 05/24/22	30	0.60000 %	113,261,877.76	56,630.94	0.00	0.00	0.00	0.00	56,630.94	0.00	102,029,370.76
1C-I1	04/25/22 - 05/24/22	30	1.80000 %	135,218,000.00	202,827.00	0.00	0.00	0.00	0.00	202,827.00	0.00	135,218,000.00
1C-I2	04/25/22 - 05/24/22	30	1.40000 %	135,218,000.00	157,754.33	0.00	0.00	0.00	0.00	157,754.33	0.00	135,218,000.00
1C-I3	04/25/22 - 05/24/22	30	1.00000 %	135,218,000.00	112,681.67	0.00	0.00	0.00	0.00	112,681.67	0.00	135,218,000.00
1C-I4	04/25/22 - 05/24/22	30	0.60000 %	135,218,000.00	67,609.00	0.00	0.00	0.00	0.00	67,609.00	0.00	135,218,000.00
1E-A1	N/A	N/A	1.26786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	1.66786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.06786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	2.46786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/22 - 05/24/22	30	1.26786 %	113,261,877.76	119,666.84	0.00	0.00	0.00	0.00	119,666.84	0.00	102,029,370.76
1E-B2	04/25/22 - 05/24/22	30	1.66786 %	113,261,877.76	157,420.80	0.00	0.00	0.00	0.00	157,420.80	0.00	102,029,370.76

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2022
 06-May-2022 1:46:21 PM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	04/25/22 - 05/24/22	30	2.06786 %	113,261,877.76	195,174.76	0.00	0.00	0.00	0.00	195,174.76	0.00	102,029,370.76
1E-B4	04/25/22 - 05/24/22	30	2.46786 %	113,261,877.76	232,928.71	0.00	0.00	0.00	0.00	232,928.71	0.00	102,029,370.76
1E-C1	04/25/22 - 05/24/22	30	1.26786 %	135,218,000.00	142,864.58	0.00	0.00	0.00	0.00	142,864.58	0.00	135,218,000.00
1E-C2	04/25/22 - 05/24/22	30	1.66786 %	135,218,000.00	187,937.24	0.00	0.00	0.00	0.00	187,937.24	0.00	135,218,000.00
1E-C3	04/25/22 - 05/24/22	30	2.06786 %	135,218,000.00	233,009.91	0.00	0.00	0.00	0.00	233,009.91	0.00	135,218,000.00
1E-C4	04/25/22 - 05/24/22	30	2.46786 %	135,218,000.00	278,082.58	0.00	0.00	0.00	0.00	278,082.58	0.00	135,218,000.00
1E-D1	04/25/22 - 05/24/22	30	1.26786 %	113,261,877.76	119,666.84	0.00	0.00	0.00	0.00	119,666.84	0.00	102,029,370.76
1E-D2	04/25/22 - 05/24/22	30	1.66786 %	113,261,877.76	157,420.80	0.00	0.00	0.00	0.00	157,420.80	0.00	102,029,370.76
1E-D3	04/25/22 - 05/24/22	30	2.06786 %	113,261,877.76	195,174.76	0.00	0.00	0.00	0.00	195,174.76	0.00	102,029,370.76
1E-D4	04/25/22 - 05/24/22	30	2.46786 %	113,261,877.76	232,928.71	0.00	0.00	0.00	0.00	232,928.71	0.00	102,029,370.76
1E-D5	04/25/22 - 05/24/22	30	3.06786 %	113,261,877.76	289,559.65	0.00	0.00	0.00	0.00	289,559.65	0.00	102,029,370.76
1E-F1	04/25/22 - 05/24/22	30	1.26786 %	248,479,877.76	262,531.41	0.00	0.00	0.00	0.00	262,531.41	0.00	237,247,370.76
1E-F2	04/25/22 - 05/24/22	30	1.66786 %	248,479,877.76	345,358.04	0.00	0.00	0.00	0.00	345,358.04	0.00	237,247,370.76
1E-F3	04/25/22 - 05/24/22	30	2.06786 %	248,479,877.76	428,184.67	0.00	0.00	0.00	0.00	428,184.67	0.00	237,247,370.76
1E-F4	04/25/22 - 05/24/22	30	2.46786 %	248,479,877.76	511,011.29	0.00	0.00	0.00	0.00	511,011.29	0.00	237,247,370.76
1E-F5	04/25/22 - 05/24/22	30	3.06786 %	248,479,877.76	635,251.23	0.00	0.00	0.00	0.00	635,251.23	0.00	237,247,370.76
1X-1	04/25/22 - 05/24/22	30	1.80000 %	113,261,877.76	169,892.82	0.00	0.00	0.00	0.00	169,892.82	0.00	102,029,370.76
1X-2	04/25/22 - 05/24/22	30	1.40000 %	113,261,877.76	132,138.86	0.00	0.00	0.00	0.00	132,138.86	0.00	102,029,370.76
1X-3	04/25/22 - 05/24/22	30	1.00000 %	113,261,877.76	94,384.90	0.00	0.00	0.00	0.00	94,384.90	0.00	102,029,370.76
1X-4	04/25/22 - 05/24/22	30	0.60000 %	113,261,877.76	56,630.94	0.00	0.00	0.00	0.00	56,630.94	0.00	102,029,370.76
1Y-1	04/25/22 - 05/24/22	30	1.80000 %	248,479,877.76	372,719.82	0.00	0.00	0.00	0.00	372,719.82	0.00	237,247,370.76
1Y-2	04/25/22 - 05/24/22	30	1.40000 %	248,479,877.76	289,893.19	0.00	0.00	0.00	0.00	289,893.19	0.00	237,247,370.76
1Y-3	04/25/22 - 05/24/22	30	1.00000 %	248,479,877.76	207,066.56	0.00	0.00	0.00	0.00	207,066.56	0.00	237,247,370.76
1Y-4	04/25/22 - 05/24/22	30	0.60000 %	248,479,877.76	124,239.94	0.00	0.00	0.00	0.00	124,239.94	0.00	237,247,370.76
2A-H	N/A	N/A	0.00000 %	2,328,733,664.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,250,991,952.96
2M-1	N/A	N/A	1.31786 %	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	3.16786 %	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	04/25/22 - 05/24/22	30	3.16786 %	77,013,954.59	203,307.86	0.00	0.00	0.00	0.00	203,307.86	0.00	76,474,183.95
2M-BH	N/A	N/A	0.00000 %	4,054,152.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,025,738.03
2M-2C	04/25/22 - 05/24/22	30	3.16786 %	101,332,000.00	267,504.66	0.00	0.00	0.00	0.00	267,504.66	0.00	101,332,000.00

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Series 2017-C07



Distribution Date: 25-May-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	04/25/22 - 05/24/22	30	3.16786 %	178,345,954.59	470,812.51	0.00	0.00	0.00	0.00	470,812.51	0.00	177,806,183.95
2M-2H	N/A	N/A	0.00000 %	9,388,450.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00	9,360,036.03
2B-1	04/25/22 - 05/24/22	30	5.11786 %	63,333,000.00	270,107.86	0.00	0.00	0.00	0.00	270,107.86	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,053,385.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,129,160.07
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	04/25/22 - 05/24/22	30	1.80000 %	77,013,954.59	115,520.93	0.00	0.00	0.00	0.00	115,520.93	0.00	76,474,183.95
2B-I2	04/25/22 - 05/24/22	30	1.40000 %	77,013,954.59	89,849.61	0.00	0.00	0.00	0.00	89,849.61	0.00	76,474,183.95
2B-I3	04/25/22 - 05/24/22	30	1.00000 %	77,013,954.59	64,178.30	0.00	0.00	0.00	0.00	64,178.30	0.00	76,474,183.95
2B-I4	04/25/22 - 05/24/22	30	0.60000 %	77,013,954.59	38,506.98	0.00	0.00	0.00	0.00	38,506.98	0.00	76,474,183.95
2C-I1	04/25/22 - 05/24/22	30	1.80000 %	101,332,000.00	151,998.00	0.00	0.00	0.00	0.00	151,998.00	0.00	101,332,000.00
2C-I2	04/25/22 - 05/24/22	30	1.40000 %	101,332,000.00	118,220.67	0.00	0.00	0.00	0.00	118,220.67	0.00	101,332,000.00
2C-I3	04/25/22 - 05/24/22	30	1.00000 %	101,332,000.00	84,443.33	0.00	0.00	0.00	0.00	84,443.33	0.00	101,332,000.00
2C-I4	04/25/22 - 05/24/22	30	0.60000 %	101,332,000.00	50,666.00	0.00	0.00	0.00	0.00	50,666.00	0.00	101,332,000.00
2E-A1	N/A	N/A	1.36786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	1.76786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	2.16786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.56786 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/22 - 05/24/22	30	1.36786 %	77,013,954.59	87,786.92	0.00	0.00	0.00	0.00	87,786.92	0.00	76,474,183.95
2E-B2	04/25/22 - 05/24/22	30	1.76786 %	77,013,954.59	113,458.24	0.00	0.00	0.00	0.00	113,458.24	0.00	76,474,183.95
2E-B3	04/25/22 - 05/24/22	30	2.16786 %	77,013,954.59	139,129.56	0.00	0.00	0.00	0.00	139,129.56	0.00	76,474,183.95
2E-B4	04/25/22 - 05/24/22	30	2.56786 %	77,013,954.59	164,800.88	0.00	0.00	0.00	0.00	164,800.88	0.00	76,474,183.95
2E-C1	04/25/22 - 05/24/22	30	1.36786 %	101,332,000.00	115,506.66	0.00	0.00	0.00	0.00	115,506.66	0.00	101,332,000.00
2E-C2	04/25/22 - 05/24/22	30	1.76786 %	101,332,000.00	149,283.99	0.00	0.00	0.00	0.00	149,283.99	0.00	101,332,000.00
2E-C3	04/25/22 - 05/24/22	30	2.16786 %	101,332,000.00	183,061.32	0.00	0.00	0.00	0.00	183,061.32	0.00	101,332,000.00
2E-C4	04/25/22 - 05/24/22	30	2.56786 %	101,332,000.00	216,838.66	0.00	0.00	0.00	0.00	216,838.66	0.00	101,332,000.00
2E-D1	04/25/22 - 05/24/22	30	1.36786 %	77,013,954.59	87,786.92	0.00	0.00	0.00	0.00	87,786.92	0.00	76,474,183.95
2E-D2	04/25/22 - 05/24/22	30	1.76786 %	77,013,954.59	113,458.24	0.00	0.00	0.00	0.00	113,458.24	0.00	76,474,183.95

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-May-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	04/25/22 - 05/24/22	30	2.16786 %	77,013,954.59	139,129.56	0.00	0.00	0.00	0.00	139,129.56	0.00	76,474,183.95
2E-D4	04/25/22 - 05/24/22	30	2.56786 %	77,013,954.59	164,800.88	0.00	0.00	0.00	0.00	164,800.88	0.00	76,474,183.95
2E-D5	04/25/22 - 05/24/22	30	3.16786 %	77,013,954.59	203,307.86	0.00	0.00	0.00	0.00	203,307.86	0.00	76,474,183.95
2E-F1	04/25/22 - 05/24/22	30	1.36786 %	178,345,954.59	203,293.58	0.00	0.00	0.00	0.00	203,293.58	0.00	177,806,183.95
2E-F2	04/25/22 - 05/24/22	30	1.76786 %	178,345,954.59	262,742.23	0.00	0.00	0.00	0.00	262,742.23	0.00	177,806,183.95
2E-F3	04/25/22 - 05/24/22	30	2.16786 %	178,345,954.59	322,190.88	0.00	0.00	0.00	0.00	322,190.88	0.00	177,806,183.95
2E-F4	04/25/22 - 05/24/22	30	2.56786 %	178,345,954.59	381,639.54	0.00	0.00	0.00	0.00	381,639.54	0.00	177,806,183.95
2E-F5	04/25/22 - 05/24/22	30	3.16786 %	178,345,954.59	470,812.51	0.00	0.00	0.00	0.00	470,812.51	0.00	177,806,183.95
2X-1	04/25/22 - 05/24/22	30	1.80000 %	77,013,954.59	115,520.93	0.00	0.00	0.00	0.00	115,520.93	0.00	76,474,183.95
2X-2	04/25/22 - 05/24/22	30	1.40000 %	77,013,954.59	89,849.61	0.00	0.00	0.00	0.00	89,849.61	0.00	76,474,183.95
2X-3	04/25/22 - 05/24/22	30	1.00000 %	77,013,954.59	64,178.30	0.00	0.00	0.00	0.00	64,178.30	0.00	76,474,183.95
2X-4	04/25/22 - 05/24/22	30	0.60000 %	77,013,954.59	38,506.98	0.00	0.00	0.00	0.00	38,506.98	0.00	76,474,183.95
2Y-1	04/25/22 - 05/24/22	30	1.80000 %	178,345,954.59	267,518.93	0.00	0.00	0.00	0.00	267,518.93	0.00	177,806,183.95
2Y-2	04/25/22 - 05/24/22	30	1.40000 %	178,345,954.59	208,070.28	0.00	0.00	0.00	0.00	208,070.28	0.00	177,806,183.95
2Y-3	04/25/22 - 05/24/22	30	1.00000 %	178,345,954.59	148,621.63	0.00	0.00	0.00	0.00	148,621.63	0.00	177,806,183.95
2Y-4	04/25/22 - 05/24/22	30	0.60000 %	178,345,954.59	89,172.98	0.00	0.00	0.00	0.00	89,172.98	0.00	177,806,183.95
Totals					15,282,292.94	0.00	0.00	0.00	0.00	15,282,292.94	0.00	

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

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Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	222.90819707	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	217.26359086
1M-1	186,170,000.00	1.31786 %	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	133,258,000.00	3.06786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	7,014,568.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	133,258,000.00	3.06786 %	849.94430173	2.17292508	0.00000000	0.00000000	0.00000000	0.00000000	2.17292508	0.00000000	765.65287457
1M-BH	7,014,568.00	0.00000 %	849.94430163	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	765.65287413
1M-2C	135,218,000.00	3.06786 %	1000.00000000	2.55655002	0.00000000	0.00000000	0.00000000	0.00000000	2.55655002	0.00000000	1000.00000000
1M-CH	7,117,400.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	401,734,000.00	3.06786 %	618.51841706	1.58127326	0.00000000	0.00000000	0.00000000	0.00000000	1.58127326	0.00000000	590.55835642
1M-2H	21,146,536.00	0.00000 %	618.51227549	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	590.55176460
1B-1	97,984,000.00	4.66786 %	1000.00000000	3.88988335	0.00000000	0.00000000	0.00000000	0.00000000	3.88988335	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	992.89929405	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.88021862
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 %	849.94430173	1.27491648	0.00000000	0.00000000	0.00000000	0.00000000	1.27491648	0.00000000	765.65287457
1B-I2	0.00	1.40000 %	849.94430173	0.99160170	0.00000000	0.00000000	0.00000000	0.00000000	0.99160170	0.00000000	765.65287457
1B-I3	0.00	1.00000 %	849.94430173	0.70828693	0.00000000	0.00000000	0.00000000	0.00000000	0.70828693	0.00000000	765.65287457
1B-I4	0.00	0.60000 %	849.94430173	0.42497216	0.00000000	0.00000000	0.00000000	0.00000000	0.42497216	0.00000000	765.65287457
1C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666664	0.00000000	0.00000000	0.00000000	0.00000000	1.16666664	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333336	0.00000000	0.00000000	0.00000000	0.00000000	0.83333336	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	1.26786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	133,258,000.00	1.66786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	133,258,000.00	2.06786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	2.46786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	133,258,000.00	1.26786 %	849.94430173	0.89800867	0.00000000	0.00000000	0.00000000	0.00000000	0.89800867	0.00000000	765.65287457
1E-B2	133,258,000.00	1.66786 %	849.94430173	1.18132345	0.00000000	0.00000000	0.00000000	0.00000000	1.18132345	0.00000000	765.65287457
1E-B3	133,258,000.00	2.06786 %	849.94430173	1.46463822	0.00000000	0.00000000	0.00000000	0.00000000	1.46463822	0.00000000	765.65287457
1E-B4	133,258,000.00	2.46786 %	849.94430173	1.74795292	0.00000000	0.00000000	0.00000000	0.00000000	1.74795292	0.00000000	765.65287457
1E-C1	135,218,000.00	1.26786 %	1000.00000000	1.05655002	0.00000000	0.00000000	0.00000000	0.00000000	1.05655002	0.00000000	1000.00000000
1E-C2	135,218,000.00	1.66786 %	1000.00000000	1.38988330	0.00000000	0.00000000	0.00000000	0.00000000	1.38988330	0.00000000	1000.00000000
1E-C3	135,218,000.00	2.06786 %	1000.00000000	1.72321666	0.00000000	0.00000000	0.00000000	0.00000000	1.72321666	0.00000000	1000.00000000
1E-C4	135,218,000.00	2.46786 %	1000.00000000	2.05655002	0.00000000	0.00000000	0.00000000	0.00000000	2.05655002	0.00000000	1000.00000000
1E-D1	266,516,000.00	1.26786 %	424.97215087	0.44900434	0.00000000	0.00000000	0.00000000	0.00000000	0.44900434	0.00000000	382.82643729
1E-D2	266,516,000.00	1.66786 %	424.97215087	0.59066172	0.00000000	0.00000000	0.00000000	0.00000000	0.59066172	0.00000000	382.82643729
1E-D3	266,516,000.00	2.06786 %	424.97215087	0.73231911	0.00000000	0.00000000	0.00000000	0.00000000	0.73231911	0.00000000	382.82643729
1E-D4	266,516,000.00	2.46786 %	424.97215087	0.87397646	0.00000000	0.00000000	0.00000000	0.00000000	0.87397646	0.00000000	382.82643729
1E-D5	266,516,000.00	3.06786 %	424.97215087	1.08646254	0.00000000	0.00000000	0.00000000	0.00000000	1.08646254	0.00000000	382.82643729
1E-F1	268,476,000.00	1.26786 %	925.51988915	0.97785802	0.00000000	0.00000000	0.00000000	0.00000000	0.97785802	0.00000000	883.68185894
1E-F2	268,476,000.00	1.66786 %	925.51988915	1.28636467	0.00000000	0.00000000	0.00000000	0.00000000	1.28636467	0.00000000	883.68185894
1E-F3	268,476,000.00	2.06786 %	925.51988915	1.59487131	0.00000000	0.00000000	0.00000000	0.00000000	1.59487131	0.00000000	883.68185894
1E-F4	268,476,000.00	2.46786 %	925.51988915	1.90337792	0.00000000	0.00000000	0.00000000	0.00000000	1.90337792	0.00000000	883.68185894
1E-F5	268,476,000.00	3.06786 %	925.51988915	2.36613787	0.00000000	0.00000000	0.00000000	0.00000000	2.36613787	0.00000000	883.68185894
1X-1	0.00	1.80000 %	424.97215087	0.63745824	0.00000000	0.00000000	0.00000000	0.00000000	0.63745824	0.00000000	382.82643729
1X-2	0.00	1.40000 %	424.97215087	0.49580085	0.00000000	0.00000000	0.00000000	0.00000000	0.49580085	0.00000000	382.82643729
1X-3	0.00	1.00000 %	424.97215087	0.35414347	0.00000000	0.00000000	0.00000000	0.00000000	0.35414347	0.00000000	382.82643729
1X-4	0.00	0.60000 %	424.97215087	0.21248608	0.00000000	0.00000000	0.00000000	0.00000000	0.21248608	0.00000000	382.82643729
1Y-1	0.00	1.80000 %	925.51988915	1.38827985	0.00000000	0.00000000	0.00000000	0.00000000	1.38827985	0.00000000	883.68185894
1Y-2	0.00	1.40000 %	925.51988915	1.07977320	0.00000000	0.00000000	0.00000000	0.00000000	1.07977320	0.00000000	883.68185894
1Y-3	0.00	1.00000 %	925.51988915	0.77126656	0.00000000	0.00000000	0.00000000	0.00000000	0.77126656	0.00000000	883.68185894
1Y-4	0.00	0.60000 %	925.51988915	0.46275995	0.00000000	0.00000000	0.00000000	0.00000000	0.46275995	0.00000000	883.68185894
2A-H	12,766,622,601.00	0.00000 %	182.40796623	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	176.31851613
2M-1	107,666,000.00	1.31786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	3.16786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	3.16786 %	760.01613103	2.00635397	0.00000000	0.00000000	0.00000000	0.00000000	2.00635397	0.00000000	754.68937700
2M-BH	5,334,298.00	0.00000 %	760.01613146	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	754.68937618
2M-2C	101,332,000.00	3.16786 %	1000.00000000	2.63988335	0.00000000	0.00000000	0.00000000	0.00000000	2.63988335	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	3.16786 %	586.67204368	1.54874574	0.00000000	0.00000000	0.00000000	0.00000000	1.54874574	0.00000000	584.89645900
2M-2H	16,002,894.00	0.00000 %	586.67204382	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	584.89645873
2B-1	63,333,000.00	5.11786 %	1000.00000000	4.26488339	0.00000000	0.00000000	0.00000000	0.00000000	4.26488339	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	990.80420047	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	991.94081829
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 %	760.01613103	1.14002418	0.00000000	0.00000000	0.00000000	0.00000000	1.14002418	0.00000000	754.68937700
2B-I2	0.00	1.40000 %	760.01613103	0.88668545	0.00000000	0.00000000	0.00000000	0.00000000	0.88668545	0.00000000	754.68937700
2B-I3	0.00	1.00000 %	760.01613103	0.63334682	0.00000000	0.00000000	0.00000000	0.00000000	0.63334682	0.00000000	754.68937700
2B-I4	0.00	0.60000 %	760.01613103	0.38000809	0.00000000	0.00000000	0.00000000	0.00000000	0.38000809	0.00000000	754.68937700
2C-I1	0.00	1.80000 %	1000.00000000	1.50000000	0.00000000	0.00000000	0.00000000	0.00000000	1.50000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.16666670	0.00000000	0.00000000	0.00000000	0.00000000	1.16666670	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.83333330	0.00000000	0.00000000	0.00000000	0.00000000	0.83333330	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.50000000	0.00000000	0.00000000	0.00000000	0.00000000	0.50000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	1.36786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	1.76786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	2.16786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.56786 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	1.36786 %	760.01613103	0.86632969	0.00000000	0.00000000	0.00000000	0.00000000	0.86632969	0.00000000	754.68937700

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2E-B2	101,332,000.00	1.76786 %	760.01613103	1.11966842	0.00000000	0.00000000	0.00000000	0.00000000	1.11966842	0.00000000	754.68937700
2E-B3	101,332,000.00	2.16786 %	760.01613103	1.37300714	0.00000000	0.00000000	0.00000000	0.00000000	1.37300714	0.00000000	754.68937700
2E-B4	101,332,000.00	2.56786 %	760.01613103	1.62634587	0.00000000	0.00000000	0.00000000	0.00000000	1.62634587	0.00000000	754.68937700
2E-C1	101,332,000.00	1.36786 %	1000.00000000	1.13988335	0.00000000	0.00000000	0.00000000	0.00000000	1.13988335	0.00000000	1000.00000000
2E-C2	101,332,000.00	1.76786 %	1000.00000000	1.47321665	0.00000000	0.00000000	0.00000000	0.00000000	1.47321665	0.00000000	1000.00000000
2E-C3	101,332,000.00	2.16786 %	1000.00000000	1.80654995	0.00000000	0.00000000	0.00000000	0.00000000	1.80654995	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.56786 %	1000.00000000	2.13988335	0.00000000	0.00000000	0.00000000	0.00000000	2.13988335	0.00000000	1000.00000000
2E-D1	202,664,000.00	1.36786 %	380.00806552	0.43316484	0.00000000	0.00000000	0.00000000	0.00000000	0.43316484	0.00000000	377.34468850
2E-D2	202,664,000.00	1.76786 %	380.00806552	0.55983421	0.00000000	0.00000000	0.00000000	0.00000000	0.55983421	0.00000000	377.34468850
2E-D3	202,664,000.00	2.16786 %	380.00806552	0.68650357	0.00000000	0.00000000	0.00000000	0.00000000	0.68650357	0.00000000	377.34468850
2E-D4	202,664,000.00	2.56786 %	380.00806552	0.81317294	0.00000000	0.00000000	0.00000000	0.00000000	0.81317294	0.00000000	377.34468850
2E-D5	202,664,000.00	3.16786 %	380.00806552	1.00317698	0.00000000	0.00000000	0.00000000	0.00000000	1.00317698	0.00000000	377.34468850
2E-F1	202,664,000.00	1.36786 %	880.00806552	1.00310652	0.00000000	0.00000000	0.00000000	0.00000000	1.00310652	0.00000000	877.34468850
2E-F2	202,664,000.00	1.76786 %	880.00806552	1.29644254	0.00000000	0.00000000	0.00000000	0.00000000	1.29644254	0.00000000	877.34468850
2E-F3	202,664,000.00	2.16786 %	880.00806552	1.58977855	0.00000000	0.00000000	0.00000000	0.00000000	1.58977855	0.00000000	877.34468850
2E-F4	202,664,000.00	2.56786 %	880.00806552	1.88311461	0.00000000	0.00000000	0.00000000	0.00000000	1.88311461	0.00000000	877.34468850
2E-F5	202,664,000.00	3.16786 %	880.00806552	2.32311861	0.00000000	0.00000000	0.00000000	0.00000000	2.32311861	0.00000000	877.34468850
2X-1	0.00	1.80000 %	380.00806552	0.57001209	0.00000000	0.00000000	0.00000000	0.00000000	0.57001209	0.00000000	377.34468850
2X-2	0.00	1.40000 %	380.00806552	0.44334272	0.00000000	0.00000000	0.00000000	0.00000000	0.44334272	0.00000000	377.34468850
2X-3	0.00	1.00000 %	380.00806552	0.31667341	0.00000000	0.00000000	0.00000000	0.00000000	0.31667341	0.00000000	377.34468850
2X-4	0.00	0.60000 %	380.00806552	0.19000405	0.00000000	0.00000000	0.00000000	0.00000000	0.19000405	0.00000000	377.34468850
2Y-1	0.00	1.80000 %	880.00806552	1.32001209	0.00000000	0.00000000	0.00000000	0.00000000	1.32001209	0.00000000	877.34468850
2Y-2	0.00	1.40000 %	880.00806552	1.02667607	0.00000000	0.00000000	0.00000000	0.00000000	1.02667607	0.00000000	877.34468850
2Y-3	0.00	1.00000 %	880.00806552	0.73334006	0.00000000	0.00000000	0.00000000	0.00000000	0.73334006	0.00000000	877.34468850
2Y-4	0.00	0.60000 %	880.00806552	0.44000405	0.00000000	0.00000000	0.00000000	0.00000000	0.44000405	0.00000000	877.34468850

(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	13,474,955.44
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	73,806.79
Total Deposits	13,548,762.23
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	13,529,595.57
Total Withdrawals (Pool Distribution Amount)	13,548,762.23
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	
Libor Rate	0.667860%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	123,606,929.63
Total Principal Reduction Cumulative	15,870,523,178.18
Scheduled Principal Current	9,623,227.30
Scheduled Principal Cumulative	1,150,390,997.58
Unscheduled Principal Current	113,981,734.86
Unscheduled Principal Cumulative	14,719,397,834.26
Senior Reduction Amount	111,781,187.21
Subordinate Reduction Amount	11,823,774.95
Calculated Tranche Write-Down Amount	1,967.47
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	31,074.75
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	78,234,122.21
Total Principal Reduction Cumulative	10,762,333,542.66
Scheduled Principal Current	4,697,173.73
Scheduled Principal Cumulative	707,737,007.21
Unscheduled Principal Current	73,612,722.74
Unscheduled Principal Cumulative	10,054,059,756.80
Senior Reduction Amount	77,741,711.34
Subordinate Reduction Amount	568,185.13
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	75,774.26
Modification Loss Amount	53,915.51
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	27564
Period Reference Pool Removal Loan Count	611
Period Ending Loan Count	26953
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,757,795,655.47
Period PIF Loan Count Current	610
PIF Loan Count Cumulative	61393
Period PIF Loan UPB Current	111,651,579.94
PIF Loan UPB Cumulative	14,288,177,784.37
Period Partial Prepayment Amount	2,644,727.67
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	45,893.16
Credit Event Amount Cumulative	5,068,778.67
Total Active Modified Loan Count	345
Total Active Modified Loan UPB	86,410,253.85
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	15216
Period Reference Pool Removal Loan Count	373
Period Ending Loan Count	14843
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,570,953,769.02
Period PIF Loan Count Current	369
PIF Loan Count Cumulative	41297
Period PIF Loan UPB Current	72,518,351.11
PIF Loan UPB Cumulative	9,881,245,209.32
Period Partial Prepayment Amount	954,217.41
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	82
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	15,685,745.89
Credit Event Amount Current	281,514.07
Credit Event Amount Cumulative	13,767,596.85
Total Active Modified Loan Count	356
Total Active Modified Loan UPB	87,839,729.54
Structural Reporting	
Group 1	
Senior Percentage	90.430822%
Subordinate Percentage	9.569178%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.903681%
Subordinate Percentage	12.096319%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	NO
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	7.130000 %	7.310000 %
1M-2C	0.00	0.00	1.000000 %	4.210000 %	4.320000 %
1M-2	0.00	0.00	1.000000 %	4.210000 %	4.320000 %
1M-2H	0.00	0.00	1.000000 %	4.210000 %	4.320000 %
1B-1	0.00	0.00	0.500000 %	2.100000 %	2.150000 %
1B-1H	0.00	0.00	0.500000 %	2.100000 %	2.150000 %
1B-2H	1,967.47	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.100000 %	12.450000 %
2M-1	0.00	0.00	3.400000 %	12.100000 %	12.450000 %
2M-1H	0.00	0.00	3.400000 %	12.100000 %	12.450000 %
2M-2A	0.00	0.00	2.600000 %	12.100000 %	12.450000 %
2M-2B	0.00	0.00	1.800000 %	9.040000 %	9.310000 %
2M-2C	0.00	0.00	1.000000 %	5.010000 %	5.170000 %
2B-1	0.00	0.00	0.500000 %	2.490000 %	2.570000 %
2B-1H	0.00	0.00	0.500000 %	2.490000 %	2.570000 %
2B-2H	0.00	75,774.25	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	447	83,177,356.19	1.069480 %	1.134946 %
60 Days	136	26,795,105.55	0.325390 %	0.365616 %
90 Days	76	16,154,255.17	0.181836 %	0.220423 %
120 Days	55	9,118,909.58	0.131592 %	0.124427 %
150 Days	56	11,651,508.92	0.133984 %	0.158984 %
180+ Days	773	173,494,840.38	1.849459 %	2.367318 %
Totals	1543	320,391,975.79	3.691741 %	4.371714 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	237	44,325,159.25	0.879308 %	0.931632 %
60 Days	75	13,919,945.73	0.278262 %	0.292571 %
90 Days	42	8,653,059.30	0.155827 %	0.181871 %
120 Days	23	4,055,893.04	0.085334 %	0.085247 %
150 Days	31	6,279,817.68	0.115015 %	0.131990 %
180+ Days	409	95,270,987.18	1.517456 %	2.002419 %
Totals	817	172,504,862.18	3.031202 %	3.625731 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	210	38,852,196.94	1.414808 %	1.511198 %
60 Days	61	12,875,159.82	0.410968 %	0.500793 %
90 Days	34	7,501,195.87	0.229064 %	0.291767 %
120 Days	32	5,063,016.54	0.215590 %	0.196931 %
150 Days	25	5,371,691.24	0.168430 %	0.208938 %
180+ Days	364	78,223,853.20	2.452334 %	3.042601 %
Totals	726	147,887,113.61	4.891195 %	5.752228 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	94	25,362,469.43	31,074.75	0.122523
Group 2	211	56,125,987.49	53,915.51	0.096062

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	460,432.17	719.43	0.156251
Group 1	0044806054	154,001.45	224.59	0.145836
Group 1	0044806072	160,512.88	200.64	0.124999
Group 1	0044806688	395,969.43	418.51	0.105693
Group 1	0044807364	206,506.50	258.13	0.124998
Group 1	0044808210	401,734.12	544.01	0.135415
Group 1	0044808487	236,021.54	270.44	0.114583
Group 1	0044810253	398,091.58	8.31	0.002087
Group 1	0044812987	207,844.73	0.24	0.000115
Group 1	0044813124	405,552.59	718.17	0.177084
Group 1	0044813232	117,513.23	39.07	0.033247
Group 1	0044813559	70,062.24	102.17	0.145827
Group 1	0044813561	183,613.78	50.31	0.027400
Group 1	0044814635	163,395.59	7.58	0.004639
Group 1	0044815492	208,457.02	217.14	0.104165
Group 1	0044815627	183,178.36	152.65	0.083334
Group 1	0044815760	361,434.69	338.85	0.093751
Group 1	0044816052	296,201.24	308.54	0.104166
Group 1	0044817798	375,343.99	7.72	0.002057
Group 1	0044818277	241,310.50	402.18	0.166665
Group 1	0044818457	252,005.55	315.01	0.125001
Group 1	0044819021	248,151.79	284.34	0.114583
Group 1	0044819609	338,122.14	457.87	0.135416
Group 1	0044819897	371,500.77	270.89	0.072918

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044820223	72,794.78	159.24	0.218752
Group 1	0044821335	131,879.04	219.80	0.166668
Group 1	0044822792	470,394.89	783.99	0.166666
Group 1	0044824330	301,123.60	533.24	0.177083
Group 1	0044825421	311,221.87	324.19	0.104167
Group 1	0044825822	194,712.93	324.52	0.166666
Group 1	0044826299	655,884.17	1,024.82	0.156250
Group 1	0044827108	342,604.65	463.94	0.135416
Group 1	0044827509	67,881.50	113.14	0.166673
Group 1	0044827806	163,222.63	119.02	0.072919
Group 1	0044827828	258,661.07	240.34	0.092917
Group 1	0044828502	173,029.29	270.36	0.156251
Group 1	0044828810	247,422.29	335.05	0.135416
Group 1	0044828911	322,371.51	503.71	0.156251
Group 1	0044828949	244,797.19	357.00	0.145835
Group 1	0044829078	358,309.56	559.86	0.156250
Group 1	0044830027	338,957.76	118.71	0.035022
Group 1	0044831220	97,839.75	25.57	0.026135
Group 1	0044832141	321,856.04	201.16	0.062500
Group 1	0044832707	290,152.83	513.81	0.177083
Group 1	0044833659	115,910.49	144.89	0.125002
Group 1	0044834537	414,917.25	605.09	0.145834
Group 1	0044836102	196,924.68	348.72	0.177083
Group 1	0044836184	65,984.31	123.72	0.187499
Group 1	0044837378	218,468.01	385.05	0.176250
Group 1	0044839660	241,966.28	478.89	0.197916
Group 1	0044839996	407,624.79	594.45	0.145833
Group 1	0044840174	416,587.13	694.31	0.166666
Group 1	0044841377	202,834.27	77.47	0.038194
Group 1	0044841534	321,273.15	468.52	0.145832
Group 1	0044842521	520,867.71	651.08	0.124999
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044843227	115,562.89	180.57	0.156253
Group 1	0044843375	117,915.30	159.68	0.135419

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044846014	216,338.47	225.35	0.104165
Group 1	0044848246	388,428.44	485.54	0.125001
Group 1	0044851303	116,638.09	182.25	0.156253
Group 1	0044851511	238,103.98	172.45	0.072426
Group 1	0044851808	151,278.33	220.61	0.145831
Group 1	0044853089	121,174.49	110.29	0.091018
Group 1	0044853799	207,855.95	303.12	0.145832
Group 1	0044853950	269,028.59	392.33	0.145832
Group 1	0044853969	275,280.57	83.73	0.030416
Group 1	0044854061	388,531.01	647.55	0.166666
Group 1	0044854381	110,637.78	161.35	0.145836
Group 1	0044855740	257,783.75	402.79	0.156251
Group 1	0044857956	262,256.93	300.50	0.114582
Group 1	0044858907	170,369.23	230.71	0.135418
Group 1	0044859930	166,070.28	328.68	0.197916
Group 1	0044864798	175,986.51	109.99	0.062499
Group 1	0044869954	430,191.47	107.45	0.024977
Group 1	0044872600	447,694.51	606.25	0.135416
Group 1	0044877322	545,708.41	795.82	0.145832
Group 1	0044877340	173,794.86	150.86	0.086803
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	381,072.14	476.34	0.125000
Group 1	0044881228	338,636.18	596.85	0.176251
Group 1	0044881278	203,637.68	318.18	0.156248
Group 1	0044883436	286,563.09	358.20	0.124999
Group 1	0044885516	137,812.09	251.49	0.182488
Group 1	0044886117	134,711.44	252.58	0.187497
Group 1	0044886499	558,132.49	872.08	0.156250
Group 1	0044887309	418,098.16	653.28	0.156250
Group 1	0044888520	124,803.56	65.00	0.052082
Group 1	0044890890	282,117.81	264.49	0.093752
Group 1	0044891053	238,499.85	198.75	0.083333
Group 1	0044891490	402,221.64	670.37	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044891943	93,677.23	146.37	0.156249
Group 1	0044896786	607,043.30	885.27	0.145833
Group 2	0044747820	290,210.80	178.22	0.061411
Group 2	0044748576	251,171.20	340.13	0.135418
Group 2	0044748771	105,614.60	121.02	0.114586
Group 2	0044748804	275,106.01	343.88	0.124999
Group 2	0044748806	305,932.55	318.68	0.104167
Group 2	0044749531	262,049.34	136.48	0.052082
Group 2	0044749543	366,724.20	496.61	0.135418
Group 2	0044749560	237,903.97	148.69	0.062500
Group 2	0044749583	251,623.44	262.11	0.104168
Group 2	0044749630	304,710.85	166.27	0.054566
Group 2	0044749735	298,160.57	341.64	0.114583
Group 2	0044749811	393,968.16	533.50	0.135417
Group 2	0044750162	476,598.43	710.90	0.149161
Group 2	0044750426	194,877.59	62.04	0.031835
Group 2	0044750655	196,302.43	224.93	0.114583
Group 2	0044750681	464,693.33	151.44	0.032589
Group 2	0044750693	262,609.39	273.55	0.104166
Group 2	0044750776	274,008.05	80.60	0.029415
Group 2	0044750829	193,595.52	342.83	0.177086
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751285	185,464.51	212.51	0.114583
Group 2	0044751437	364,144.15	531.04	0.145832
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	409,915.21	256.20	0.062501
Group 2	0044752585	167,582.64	293.63	0.175215
Group 2	0044752670	183,027.89	95.33	0.052085
Group 2	0044752932	135,538.36	19.09	0.014085
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753433	337,914.77	457.59	0.135416
Group 2	0044753482	131,367.30	88.23	0.067163
Group 2	0044754139	354,375.08	406.05	0.114582
Group 2	0044754446	341,315.12	572.02	0.167593

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044755211	387,684.24	669.28	0.172635
Group 2	0044755505	649,281.88	811.60	0.125000
Group 2	0044755796	415,307.71	103.13	0.024832
Group 2	0044756156	87,511.74	82.04	0.093747
Group 2	0044756174	188,432.43	16.66	0.008841
Group 2	0044756304	72,209.06	22.57	0.031256
Group 2	0044756498	263,295.22	548.53	0.208333
Group 2	0044756551	204,533.03	319.58	0.156249
Group 2	0044756773	133,824.36	141.62	0.105825
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	168,425.98	77.91	0.046258
Group 2	0044758371	107,411.68	158.79	0.147833
Group 2	0044758489	140,042.49	247.99	0.177082
Group 2	0044758640	126,729.16	198.01	0.156247
Group 2	0044758660	182,914.35	76.21	0.041664
Group 2	0044758724	197,555.35	108.47	0.054906
Group 2	0044758823	164,336.20	171.18	0.104165
Group 2	0044758955	591,765.79	801.35	0.135417
Group 2	0044759604	157,108.23	55.04	0.035033
Group 2	0044759749	321,864.52	502.91	0.156249
Group 2	0044759896	263,509.98	37.12	0.014087
Group 2	0044760644	240,972.68	251.01	0.104165
Group 2	0044760683	285,995.83	229.97	0.080410
Group 2	0044760774	273,111.33	284.49	0.104166
Group 2	0044760857	262,560.35	91.71	0.034929
Group 2	0044760952	238,668.02	94.27	0.039498
Group 2	0044761339	341,777.11	534.03	0.156251
Group 2	0044761419	390,553.04	650.92	0.166666
Group 2	0044761489	174,719.20	117.34	0.067159
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,528.93	43.62	0.051000
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468

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Modification Loss Detail

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Group 2	0044762306	320,247.55	100.08	0.031251
Group 2	0044762564	396,510.33	536.94	0.135416
Group 2	0044762765	115,298.70	94.80	0.082221
Group 2	0044762776	203,858.00	233.59	0.114585
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763163	75,014.18	78.14	0.104167
Group 2	0044763692	233,379.89	340.35	0.145835
Group 2	0044763976	392,995.54	295.91	0.075296
Group 2	0044763989	344,363.66	656.65	0.190685
Group 2	0044763998	373,694.91	350.34	0.093750
Group 2	0044764724	475,686.96	296.92	0.062419
Group 2	0044764825	277,230.31	375.42	0.135418
Group 2	0044765396	269,459.30	102.67	0.038102
Group 2	0044765513	346,221.01	151.09	0.043640
Group 2	0044766135	306,423.54	255.35	0.083332
Group 2	0044766389	125,023.06	66.69	0.053342
Group 2	0044766995	106,558.29	122.10	0.114585
Group 2	0044767025	347,503.18	760.16	0.218749
Group 2	0044767243	455,976.06	712.46	0.156249
Group 2	0044767644	384,105.72	520.14	0.135416
Group 2	0044768065	167,809.37	86.97	0.051827
Group 2	0044768165	477,573.01	646.71	0.135416
Group 2	0044768220	252,180.12	210.15	0.083333
Group 2	0044768338	134,859.54	251.74	0.186668
Group 2	0044768786	156,034.75	47.87	0.030679
Group 2	0044769181	90,489.92	48.70	0.053818
Group 2	0044770000	236,049.55	295.06	0.124999
Group 2	0044770245	298,123.11	155.27	0.052083
Group 2	0044770455	288,681.28	451.06	0.156248
Group 2	0044771203	338,652.24	634.97	0.187499
Group 2	0044771262	87,745.48	58.84	0.067058
Group 2	0044771856	312,355.24	513.24	0.164313
Group 2	0044772342	380,773.89	129.70	0.034062
Group 2	0044772744	154,841.02	185.63	0.119884

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044772895	334,726.03	164.98	0.049288
Group 2	0044773059	340,550.73	464.49	0.136394
Group 2	0044773158	254,871.63	145.50	0.057088
Group 2	0044773412	256,995.09	267.70	0.104165
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	150,068.45	16.20	0.010795
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	307,117.72	479.87	0.156250
Group 2	0044774693	204,739.64	213.27	0.104166
Group 2	0044774805	214,089.74	379.12	0.177085
Group 2	0044775457	180,607.86	151.10	0.083662
Group 2	0044775468	150,447.56	125.37	0.083331
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044775587	490,412.11	664.10	0.135417
Group 2	0044776032	153,693.71	64.87	0.042207
Group 2	0044776233	216,075.00	108.07	0.050015
Group 2	0044776810	380,776.95	753.62	0.197916
Group 2	0044776861	202,020.94	126.26	0.062498
Group 2	0044777714	155,530.97	113.41	0.072918
Group 2	0044778088	248,811.93	77.75	0.031249
Group 2	0044778151	353,497.91	144.22	0.040798
Group 2	0044779309	108,078.25	90.07	0.083338
Group 2	0044779844	201,908.04	42.99	0.021292
Group 2	0044780048	126,967.13	79.35	0.062496
Group 2	0044780062	86,566.94	63.01	0.072788
Group 2	0044780464	438,390.38	46.34	0.010570
Group 2	0044780495	217,804.10	272.26	0.125002
Group 2	0044780719	430,972.94	493.82	0.114583
Group 2	0044781122	398,212.40	580.73	0.145834
Group 2	0044781165	223,431.38	149.12	0.066741
Group 2	0044781185	269,051.37	280.26	0.104166
Group 2	0044781195	321,212.00	316.63	0.098574
Group 2	0044781752	228,526.21	12.12	0.005304
Group 2	0044781936	83,475.32	86.95	0.104163

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044782011	355,272.56	245.38	0.069068
Group 2	0044782356	134,390.26	42.00	0.031252
Group 2	0044782683	300,731.53	86.45	0.028747
Group 2	0044782878	150,489.72	92.22	0.061280
Group 2	0044783524	172,026.07	63.67	0.037012
Group 2	0044783715	221,215.93	253.48	0.114585
Group 2	0044783732	90,446.75	34.59	0.038243
Group 2	0044785725	347,106.10	397.73	0.114585
Group 2	0044785902	67,224.35	98.04	0.145840
Group 2	0044786483	262,490.17	462.64	0.176250
Group 2	0044786559	409,541.76	155.04	0.037857
Group 2	0044787049	180,685.40	152.13	0.084196
Group 2	0044787213	321,090.73	231.45	0.072082
Group 2	0044787215	299,119.88	280.42	0.093748
Group 2	0044787378	231,288.14	78.57	0.033971
Group 2	0044787383	313,139.94	94.36	0.030133
Group 2	0044787721	251,504.82	419.17	0.166665
Group 2	0044788031	510,144.15	637.68	0.125000
Group 2	0044788172	377,522.47	353.93	0.093751
Group 2	0044788401	440,483.81	596.12	0.135333
Group 2	0044788554	151,718.96	67.97	0.044800
Group 2	0044788704	641,395.81	99.48	0.015510
Group 2	0044788812	189,001.76	318.60	0.168570
Group 2	0044790206	221,776.18	21.25	0.009582
Group 2	0044790382	358,988.24	362.28	0.100917
Group 2	0044790766	99,244.88	184.45	0.185853
Group 2	0044790879	286,674.62	328.48	0.114583
Group 2	0044790949	178,578.54	250.75	0.140414
Group 2	0044791507	255,376.00	159.61	0.062500
Group 2	0044791639	353,470.66	368.20	0.104167
Group 2	0044792074	356,713.86	318.87	0.089391
Group 2	0044792593	283,126.95	294.92	0.104165
Group 2	0044792673	245,252.17	28.48	0.011613
Group 2	0044793704	262,448.50	273.38	0.104165

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044793820	188,462.06	214.88	0.114018
Group 2	0044793831	202,707.84	116.78	0.057610
Group 2	0044793994	437,582.18	143.26	0.032739
Group 2	0044794099	452,854.08	94.01	0.020759
Group 2	0044794339	348,077.60	676.37	0.194316
Group 2	0044794431	291,415.94	148.06	0.050807
Group 2	0044795081	192,363.76	372.20	0.193488
Group 2	0044795432	261,184.83	326.48	0.125000
Group 2	0044795509	416,258.71	563.68	0.135416
Group 2	0044795768	208,262.99	260.33	0.125001
Group 2	0044796134	71,664.87	59.72	0.083332
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	360,038.65	412.54	0.114582
Group 2	0044796878	146,700.19	168.09	0.114581
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	377,130.03	471.41	0.124999
Group 2	0044797958	404,948.19	266.59	0.065833
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798670	210,459.83	241.15	0.114582
Group 2	0044799101	458,768.81	749.94	0.163468
Group 2	0044799300	162,887.50	134.38	0.082499
Group 2	0044799362	424,507.00	157.77	0.037165
Group 2	0044799466	265,609.08	387.35	0.145835
Group 2	0044799812	358,892.68	448.62	0.125001
Group 2	0044799964	223,260.36	70.50	0.031577
Group 2	0044800035	331,703.11	172.76	0.052083
Group 2	0044801084	110,867.87	41.53	0.037459
Group 2	0044801461	124,330.38	44.59	0.035864
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	264,354.21	302.91	0.114585
Group 2	0044801610	386,442.58	270.46	0.069987
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	432,973.72	586.32	0.135417
Group 2	0044802338	206,164.11	214.75	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803047	320,084.26	99.92	0.031217
Group 2	0044803082	283,407.45	236.17	0.083332
Group 2	0044803218	709,157.20	1,108.06	0.156250
Group 2	0044803260	322,273.80	503.55	0.156249
Group 2	0044803568	177,429.93	56.66	0.031934
Group 2	0044804224	229,487.98	239.05	0.104167
Group 2	0044804262	317,367.17	297.53	0.093749
Group 2	0044804420	103,154.41	9.39	0.009103
Group 2	0044805165	334,445.03	383.22	0.114584

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Realized Loss Summary Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
5	327,407.23	(31,614.68)	(9.656)

Realized Loss Detail Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044753935	59,563.42	5,088.26	8.543
0044771695	80,466.96	(4,215.36)	(5.239)
0044780223	77,666.67	(777.74)	(1.001)
0044804043	63,817.02	(33,677.31)	(52.772)
0044842136	45,893.16	1,967.47	4.287

Realized Loss Summary Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	120,393.26	(42,192.11)	43,860.45	36.431

Realized Loss Detail Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044789567	120,393.26	(42,192.11)	43,860.45	36.431

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
114	18,836,375.52	1,271,624.99	6.751

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753935	59,563.42	5,088.26	8.543
0044754914	148,553.61	4,612.59	3.105
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	73,824.43	62.484
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)
0044761042	204,105.41	3,454.67	1.693

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044761674	341,600.17	(91,407.15)	(26.759)
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,463.27)	(5.657)
0044771695	80,466.96	(4,215.36)	(5.239)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670
0044783507	51,281.38	(11,537.78)	(22.499)

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Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044785788	282,960.19	72,274.82	25.542
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)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044798155	211,200.15	230,444.61	109.112
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
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804672	143,574.24	89,568.29	62.385
0044809085	199,862.17	5,786.55	2.895
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728

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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
0044820701	165,574.88	24,542.80	14.823
0044820772	86,673.96	4,250.54	4.904
0044825727	415,508.11	(250.97)	(0.060)
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044848575	86,244.13	(16,406.01)	(19.023)
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866363	70,610.20	3,060.13	4.334
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044889705	71,388.48	1,385.37	1.941
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	45,893.16	1,967.47	0.000 %	0	0.00	0.00	0.000 %	1	45,893.16	1,967.47	0.000 %
Group 2	5	401,907.33	(75,774.26)	(0.003 %)	0	0.00	0.00	0.000 %	5	401,907.33	(75,774.26)	(0.003 %)
Total	6	447,800.49	(73,806.79)	(0.001 %)	0	0.00	0.00	0.000 %	6	447,800.49	(73,806.79)	(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	0044842136	48,000.00	4.750 %	MI	80.00	360	45,893.16	04/30/2022	1,967.47	1,967.47
Group 2	0044753935	62,000.00	4.875 %	IA	97.00	360	59,563.42	04/30/2022	5,088.26	5,088.26
Group 2	0044771695	85,000.00	4.625 %	TX	97.00	360	80,466.96	04/30/2022	(4,215.36)	(4,215.36)
Group 2	0044780223	80,000.00	5.250 %	SC	91.00	360	77,666.67	04/30/2022	(777.74)	(777.74)
Group 2	0044789567	126,000.00	4.125 %	IL	95.00	360	120,393.26	02/28/2022	(42,192.11)	43,860.45
Group 2	0044804043	67,000.00	4.625 %	MO	95.00	360	63,817.02	04/30/2022	(33,677.31)	(33,677.31)

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

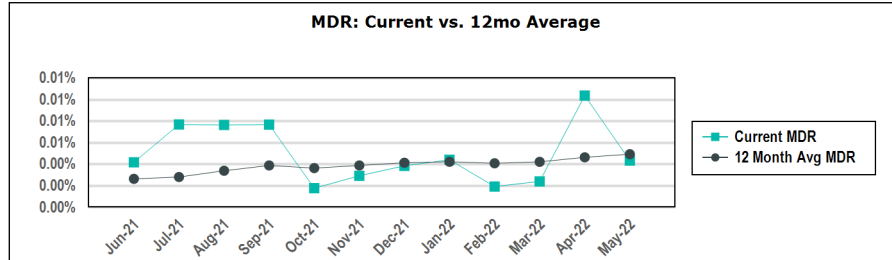
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Realized Loss Report - Collateral

Summary

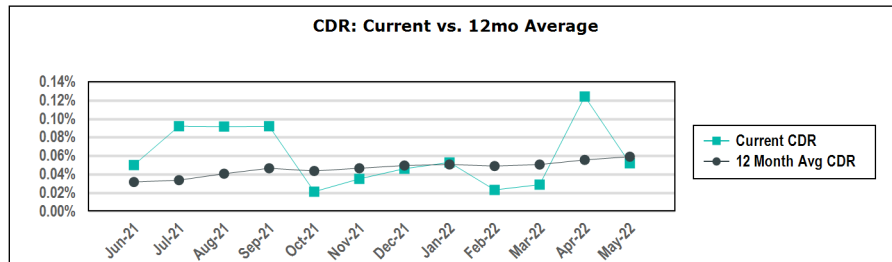
MDR

Current Month 0.004 %
 3 Month Average 0.006 %
 12 Month Average 0.005 %



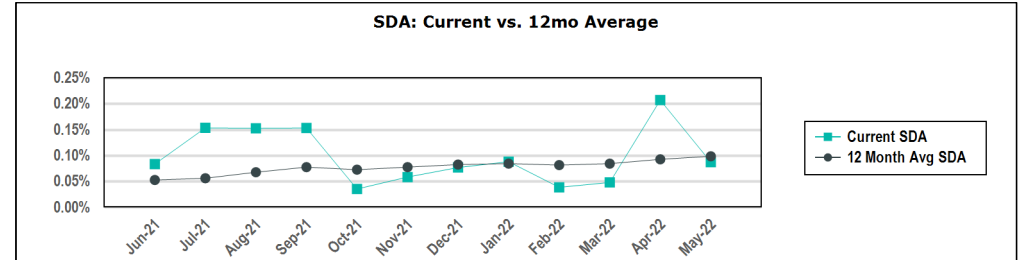
CDR

Current Month 0.052 %
 3 Month Average 0.069 %
 12 Month Average 0.059 %



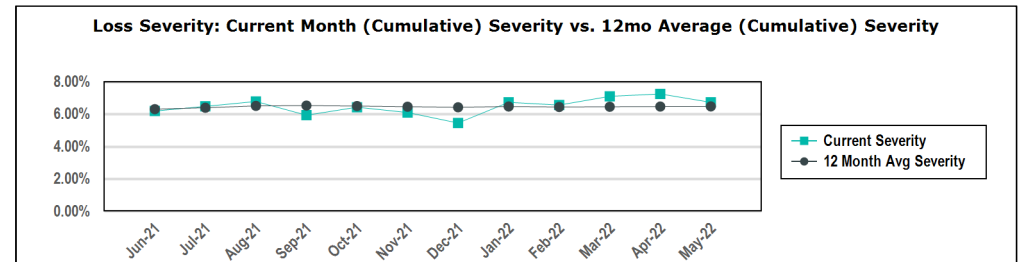
SDA

Current Month 0.088 %
 3 Month Average 0.114 %
 12 Month Average 0.099 %



Loss Severity

Current Month (Cumulative) 6.751 %
 3 Month Average (Cumulative) 7.047 %
 12 Month Average (Cumulative) 6.498 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

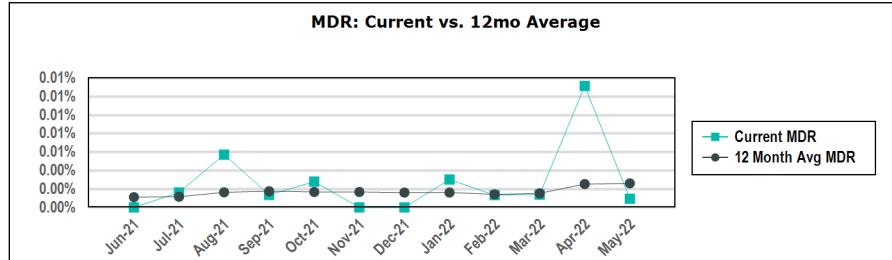
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Realized Loss Report - Collateral

Group 1

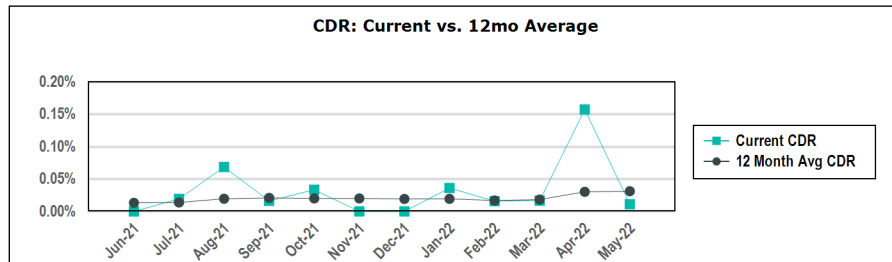
MDR

Current Month 0.001 %
 3 Month Average 0.005 %
 12 Month Average 0.003 %



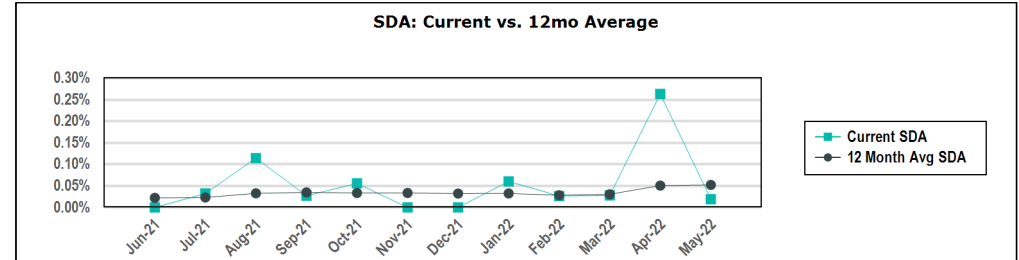
CDR

Current Month 0.011 %
 3 Month Average 0.062 %
 12 Month Average 0.031 %



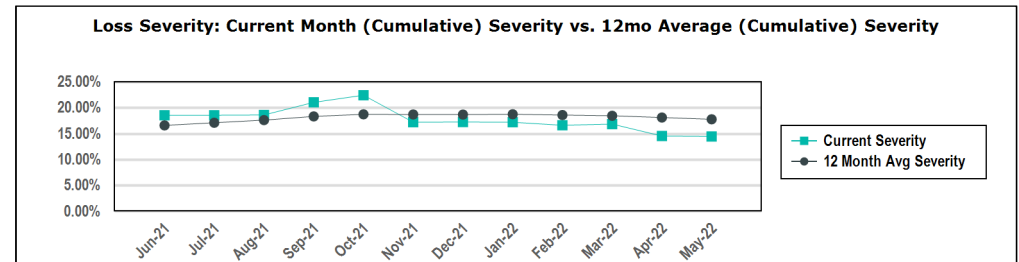
SDA

Current Month 0.019 %
 3 Month Average 0.103 %
 12 Month Average 0.052 %



Loss Severity

Current Month (Cumulative) 14.488 %
 3 Month Average (Cumulative) 15.320 %
 12 Month Average (Cumulative) 17.817 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

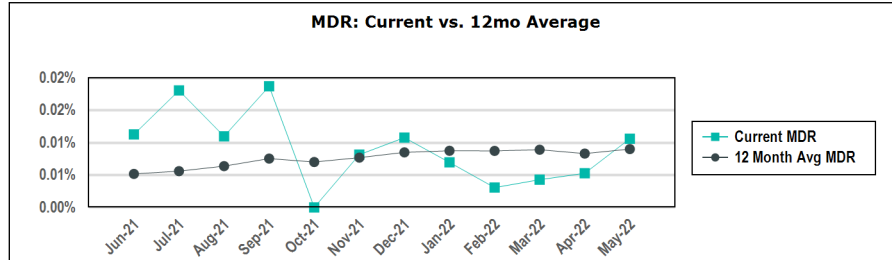
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Realized Loss Report - Collateral

Group 2

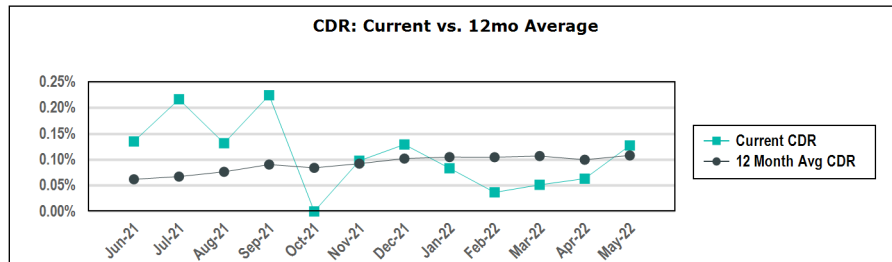
MDR

Current Month 0.011 %
3 Month Average 0.007 %
12 Month Average 0.009 %



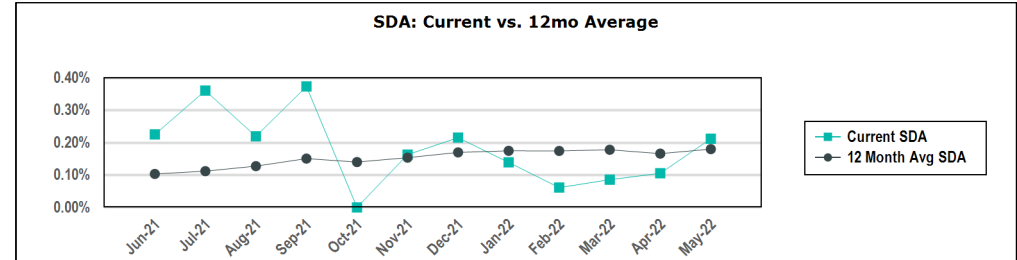
CDR

Current Month 0.127 %
3 Month Average 0.081 %
12 Month Average 0.108 %



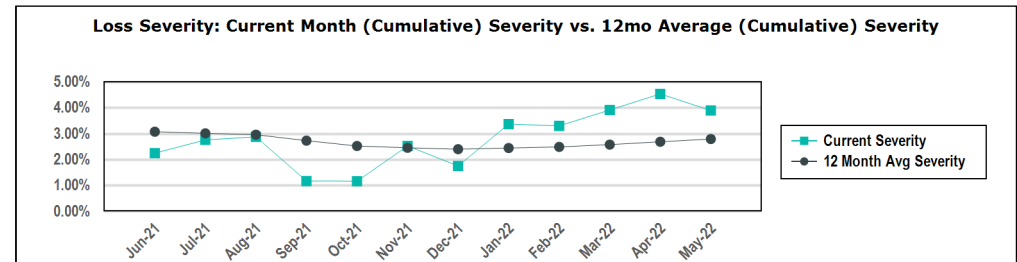
SDA

Current Month 0.212 %
3 Month Average 0.135 %
12 Month Average 0.180 %



Loss Severity

Current Month (Cumulative) 3.902 %
3 Month Average (Cumulative) 4.124 %
12 Month Average (Cumulative) 2.800 %



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

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Prepayment Rates

Summary

SMM

Current Month 2.495 %
3 Month Average 2.468 %
12 Month Average 3.628 %

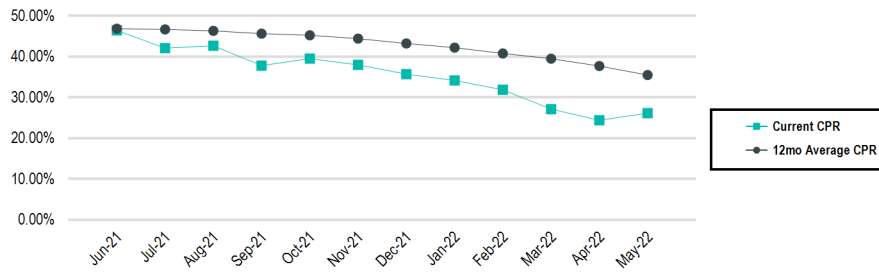
CPR

Current Month 26.153 %
3 Month Average 25.905 %
12 Month Average 35.503 %

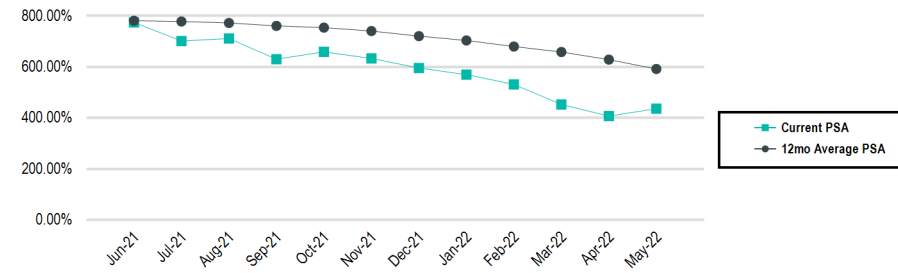
PSA

Current Month 435.892 %
3 Month Average 431.743 %
12 Month Average 591.708 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 2.340 %
3 Month Average 2.342 %
12 Month Average 3.366 %

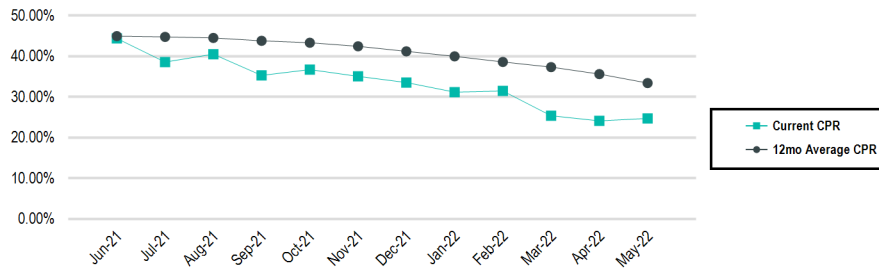
CPR

Current Month 24.731 %
3 Month Average 24.755 %
12 Month Average 33.431 %

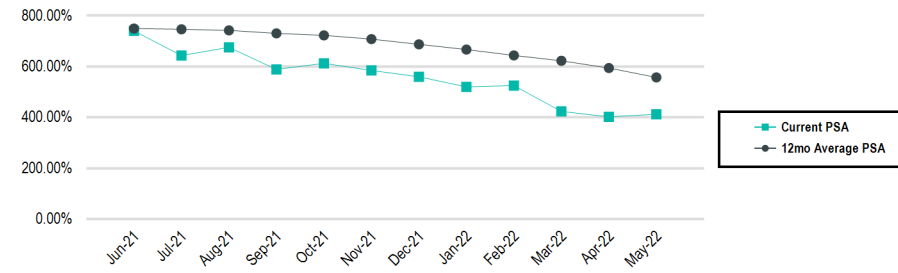
PSA

Current Month 412.178 %
3 Month Average 412.578 %
12 Month Average 557.177 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Group 2

SMM

Current Month	2.781 %
3 Month Average	2.700 %
12 Month Average	4.091 %

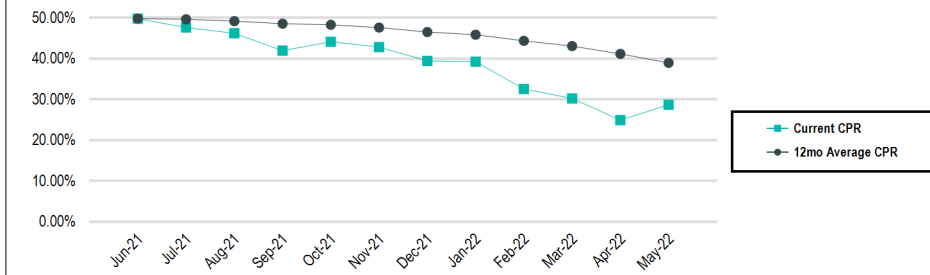
CPR

Current Month	28.710 %
3 Month Average	27.962 %
12 Month Average	38.983 %

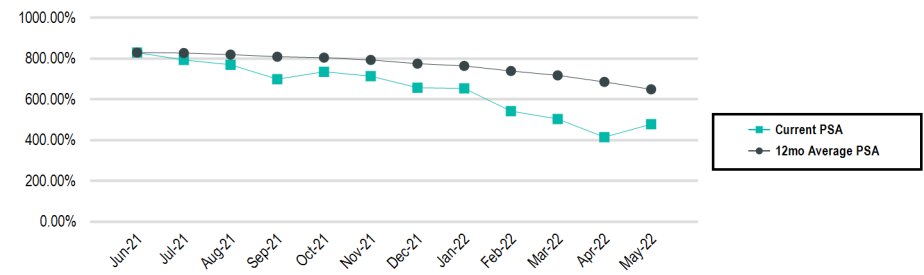
PSA

Current Month	478.505 %
3 Month Average	466.029 %
12 Month Average	649.722 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
179	33,687,093.75

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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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Connecticut Avenue Securities

Credit-Linked Notes

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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.