

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Aug-2024
 02-Aug-2024 2:09:27 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		07/31/2024	0.00000 %	3,358,395,471.54	0.00	31,425,274.43	0.00	3,326,970,197.12	31,425,274.43	0.00
1M-1	30711XUS1	08/23/2024	6.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	08/23/2024	7.86162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	08/23/2024	7.86162 %	2,983,225.70	20,847.10	1,186,501.45	0.00	1,796,724.25	1,207,348.55	0.00
1M-BH		07/31/2024	0.00000 %	5,316,682.09	0.00	2,114,573.83	0.00	3,202,108.25	2,114,573.83	0.00
1M-2C	30711XUV4	08/23/2024	7.86162 %	51,159,561.03	357,508.47	0.00	0.00	51,159,561.03	357,508.47	0.00
1M-CH		07/31/2024	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	08/23/2024	7.86162 %	54,142,786.73	378,355.57	1,186,501.45	0.00	52,956,285.28	1,564,857.02	0.00
1M-2H		07/31/2024	0.00000 %	96,492,521.06	0.00	2,114,573.83	0.00	94,377,947.22	2,114,573.83	0.00
1B-1	30711XUW2	08/23/2024	9.46162 %	27,201,000.00	228,769.36	0.00	0.00	27,201,000.00	228,769.36	0.00
1B-1H		07/31/2024	0.00000 %	75,940,594.00	0.00	0.00	0.00	75,940,594.00	0.00	0.00
1B-2H		07/31/2024	0.00000 %	100,952,099.72	0.00	0.00	126,254.67	100,825,845.05	0.00	2,315,748.95
1A-I1	30711XUY8	08/23/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	08/23/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	08/23/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	08/23/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	08/23/2024	1.80000 %	0.00	4,773.16	0.00	0.00	0.00	4,773.16	0.00
1B-I2	30711XVJ0	08/23/2024	1.40000 %	0.00	3,712.46	0.00	0.00	0.00	3,712.46	0.00
1B-I3	30711XVL5	08/23/2024	1.00000 %	0.00	2,651.76	0.00	0.00	0.00	2,651.76	0.00
1B-I4	30711XVN1	08/23/2024	0.60000 %	0.00	1,591.05	0.00	0.00	0.00	1,591.05	0.00
1C-I1	30711XVQ4	08/23/2024	1.80000 %	0.00	81,855.30	0.00	0.00	0.00	81,855.30	0.00
1C-I2	30711XVS0	08/23/2024	1.40000 %	0.00	63,665.23	0.00	0.00	0.00	63,665.23	0.00
1C-I3	30711XVU5	08/23/2024	1.00000 %	0.00	45,475.17	0.00	0.00	0.00	45,475.17	0.00
1C-I4	30711XVW1	08/23/2024	0.60000 %	0.00	27,285.10	0.00	0.00	0.00	27,285.10	0.00
1E-A1	30711XUZ5	08/23/2024	6.06162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	08/23/2024	6.46162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	08/23/2024	6.86162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	08/23/2024	7.26162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	08/23/2024	6.06162 %	2,983,225.70	16,073.94	1,186,501.45	0.00	1,796,724.25	1,202,575.39	0.00

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Distribution Date: 26-Aug-2024
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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	08/23/2024	6.46162 %	2,983,225.70	17,134.64	1,186,501.45	0.00	1,796,724.25	1,203,636.09	0.00
1E-B3	30711XVM3	08/23/2024	6.86162 %	2,983,225.70	18,195.34	1,186,501.45	0.00	1,796,724.25	1,204,696.79	0.00
1E-B4	30711XVP6	08/23/2024	7.26162 %	2,983,225.70	19,256.05	1,186,501.45	0.00	1,796,724.25	1,205,757.50	0.00
1E-C1	30711XVR2	08/23/2024	6.06162 %	51,159,561.03	275,653.17	0.00	0.00	51,159,561.03	275,653.17	0.00
1E-C2	30711XVT8	08/23/2024	6.46162 %	51,159,561.03	293,843.24	0.00	0.00	51,159,561.03	293,843.24	0.00
1E-C3	30711XVV3	08/23/2024	6.86162 %	51,159,561.03	312,033.30	0.00	0.00	51,159,561.03	312,033.30	0.00
1E-C4	30711XVX9	08/23/2024	7.26162 %	51,159,561.03	330,223.37	0.00	0.00	51,159,561.03	330,223.37	0.00
1E-D1	30711XVY7	08/23/2024	6.06162 %	2,983,225.70	16,073.94	1,186,501.45	0.00	1,796,724.25	1,202,575.39	0.00
1E-D2	30711XVZ4	08/23/2024	6.46162 %	2,983,225.70	17,134.64	1,186,501.45	0.00	1,796,724.25	1,203,636.09	0.00
1E-D3	30711XWA8	08/23/2024	6.86162 %	2,983,225.70	18,195.34	1,186,501.45	0.00	1,796,724.25	1,204,696.79	0.00
1E-D4	30711XWB6	08/23/2024	7.26162 %	2,983,225.70	19,256.05	1,186,501.45	0.00	1,796,724.25	1,205,757.50	0.00
1E-D5	30711XWC4	08/23/2024	7.86162 %	2,983,225.70	20,847.10	1,186,501.45	0.00	1,796,724.25	1,207,348.55	0.00
1E-F1	30711XWD2	08/23/2024	6.06162 %	54,142,786.73	291,727.11	1,186,501.45	0.00	52,956,285.28	1,478,228.56	0.00
1E-F2	30711XWE0	08/23/2024	6.46162 %	54,142,786.73	310,977.88	1,186,501.45	0.00	52,956,285.28	1,497,479.33	0.00
1E-F3	30711XWF7	08/23/2024	6.86162 %	54,142,786.73	330,228.65	1,186,501.45	0.00	52,956,285.28	1,516,730.10	0.00
1E-F4	30711XWG5	08/23/2024	7.26162 %	54,142,786.73	349,479.42	1,186,501.45	0.00	52,956,285.28	1,535,980.87	0.00
1E-F5	30711XWH3	08/23/2024	7.86162 %	54,142,786.73	378,355.57	1,186,501.45	0.00	52,956,285.28	1,564,857.02	0.00
1X-1	30711XWJ9	08/23/2024	1.80000 %	0.00	4,773.16	0.00	0.00	0.00	4,773.16	0.00
1X-2	30711XWK6	08/23/2024	1.40000 %	0.00	3,712.46	0.00	0.00	0.00	3,712.46	0.00
1X-3	30711XWL4	08/23/2024	1.00000 %	0.00	2,651.76	0.00	0.00	0.00	2,651.76	0.00
1X-4	30711XWM2	08/23/2024	0.60000 %	0.00	1,591.05	0.00	0.00	0.00	1,591.05	0.00
1Y-1	30711XWN0	08/23/2024	1.80000 %	0.00	86,628.46	0.00	0.00	0.00	86,628.46	0.00
1Y-2	30711XWP5	08/23/2024	1.40000 %	0.00	67,377.69	0.00	0.00	0.00	67,377.69	0.00
1Y-3	30711XWQ3	08/23/2024	1.00000 %	0.00	48,126.92	0.00	0.00	0.00	48,126.92	0.00
1Y-4	30711XWR1	08/23/2024	0.60000 %	0.00	28,876.15	0.00	0.00	0.00	28,876.15	0.00
2A-H		07/31/2024	0.00000 %	1,706,359,890.01	0.00	17,930,950.75	0.00	1,688,428,939.25	17,930,950.75	0.00
2M-1	30711XWS9	08/23/2024	6.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	08/23/2024	7.96162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		07/31/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	08/23/2024	7.96162 %	193,286.55	1,367.89	107,453.95	0.00	85,832.60	108,821.84	0.00

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2M-BH		07/31/2024	0.00000 %	4,392,982.47	0.00	2,442,194.34	0.00	1,950,788.12	2,442,194.34	0.00
2M-2C	30711XWV2	08/23/2024	7.96162 %	4,495,410.33	31,814.00	0.00	0.00	4,495,410.33	31,814.00	0.00
2M-CH		07/31/2024	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	08/23/2024	7.96162 %	4,688,696.88	33,181.89	107,453.95	0.00	4,581,242.93	140,635.84	0.00
2M-2H		07/31/2024	0.00000 %	106,563,870.14	0.00	2,442,194.34	0.00	104,121,675.79	2,442,194.34	0.00
2B-1	30711XWW0	08/23/2024	9.91162 %	2,000,000.00	17,620.66	0.00	0.00	2,000,000.00	17,620.66	0.00
2B-1H		07/31/2024	0.00000 %	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		07/31/2024	0.00000 %	64,712,726.01	0.00	0.00	0.00	64,712,726.01	0.00	1,953,710.99
2A-I1	30711XWY6	08/23/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	08/23/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	08/23/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	08/23/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	08/23/2024	1.80000 %	0.00	309.26	0.00	0.00	0.00	309.26	0.00
2B-I2	30711XXH2	08/23/2024	1.40000 %	0.00	240.53	0.00	0.00	0.00	240.53	0.00
2B-I3	30711XXK5	08/23/2024	1.00000 %	0.00	171.81	0.00	0.00	0.00	171.81	0.00
2B-I4	30711XXM1	08/23/2024	0.60000 %	0.00	103.09	0.00	0.00	0.00	103.09	0.00
2C-I1	30711XXP4	08/23/2024	1.80000 %	0.00	7,192.66	0.00	0.00	0.00	7,192.66	0.00
2C-I2	30711XXR0	08/23/2024	1.40000 %	0.00	5,594.29	0.00	0.00	0.00	5,594.29	0.00
2C-I3	30711XXT6	08/23/2024	1.00000 %	0.00	3,995.92	0.00	0.00	0.00	3,995.92	0.00
2C-I4	30711XXV1	08/23/2024	0.60000 %	0.00	2,397.55	0.00	0.00	0.00	2,397.55	0.00
2E-A1	30711XWZ3	08/23/2024	6.16162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	08/23/2024	6.56162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	08/23/2024	6.96162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	08/23/2024	7.36162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	08/23/2024	6.16162 %	193,286.55	1,058.63	107,453.95	0.00	85,832.60	108,512.58	0.00
2E-B2	30711XXJ8	08/23/2024	6.56162 %	193,286.55	1,127.35	107,453.95	0.00	85,832.60	108,581.30	0.00
2E-B3	30711XXL3	08/23/2024	6.96162 %	193,286.55	1,196.08	107,453.95	0.00	85,832.60	108,650.03	0.00
2E-B4	30711XXN9	08/23/2024	7.36162 %	193,286.55	1,264.80	107,453.95	0.00	85,832.60	108,718.75	0.00
2E-C1	30711XXQ2	08/23/2024	6.16162 %	4,495,410.33	24,621.34	0.00	0.00	4,495,410.33	24,621.34	0.00
2E-C2	30711XXS8	08/23/2024	6.56162 %	4,495,410.33	26,219.71	0.00	0.00	4,495,410.33	26,219.71	0.00
2E-C3	30711XXU3	08/23/2024	6.96162 %	4,495,410.33	27,818.08	0.00	0.00	4,495,410.33	27,818.08	0.00

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2E-C4	30711XXW9	08/23/2024	7.36162 %	4,495,410.33	29,416.45	0.00	0.00	4,495,410.33	29,416.45	0.00
2E-D1	30711XX7	08/23/2024	6.16162 %	193,286.55	1,058.63	107,453.95	0.00	85,832.60	108,512.58	0.00
2E-D2	30711XX5	08/23/2024	6.56162 %	193,286.55	1,127.35	107,453.95	0.00	85,832.60	108,581.30	0.00
2E-D3	30711XZ2	08/23/2024	6.96162 %	193,286.55	1,196.08	107,453.95	0.00	85,832.60	108,650.03	0.00
2E-D4	30711XYA6	08/23/2024	7.36162 %	193,286.55	1,264.80	107,453.95	0.00	85,832.60	108,718.75	0.00
2E-D5	30711XYB4	08/23/2024	7.96162 %	193,286.55	1,367.89	107,453.95	0.00	85,832.60	108,821.84	0.00
2E-F1	30711XYC2	08/23/2024	6.16162 %	4,688,696.88	25,679.97	107,453.95	0.00	4,581,242.93	133,133.92	0.00
2E-F2	30711XYD0	08/23/2024	6.56162 %	4,688,696.88	27,347.06	107,453.95	0.00	4,581,242.93	134,801.01	0.00
2E-F3	30711XYE8	08/23/2024	6.96162 %	4,688,696.88	29,014.16	107,453.95	0.00	4,581,242.93	136,468.11	0.00
2E-F4	30711XYF5	08/23/2024	7.36162 %	4,688,696.88	30,681.25	107,453.95	0.00	4,581,242.93	138,135.20	0.00
2E-F5	30711XYG3	08/23/2024	7.96162 %	4,688,696.88	33,181.89	107,453.95	0.00	4,581,242.93	140,635.84	0.00
2X-1	30711XYH1	08/23/2024	1.80000 %	0.00	309.26	0.00	0.00	0.00	309.26	0.00
2X-2	30711XYJ7	08/23/2024	1.40000 %	0.00	240.53	0.00	0.00	0.00	240.53	0.00
2X-3	30711XYK4	08/23/2024	1.00000 %	0.00	171.81	0.00	0.00	0.00	171.81	0.00
2X-4	30711XYL2	08/23/2024	0.60000 %	0.00	103.09	0.00	0.00	0.00	103.09	0.00
2Y-1	30711XYM0	08/23/2024	1.80000 %	0.00	7,501.92	0.00	0.00	0.00	7,501.92	0.00
2Y-2	30711XYN8	08/23/2024	1.40000 %	0.00	5,834.82	0.00	0.00	0.00	5,834.82	0.00
2Y-3	30711XYP3	08/23/2024	1.00000 %	0.00	4,167.73	0.00	0.00	0.00	4,167.73	0.00
2Y-4	30711XYQ1	08/23/2024	0.60000 %	0.00	2,500.64	0.00	0.00	0.00	2,500.64	0.00
Totals				6,469,369,880.64	4,884,377.00	79,173,047.92	126,254.67	6,390,070,578.01	84,057,424.92	4,269,459.94

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	3,358,395,471.54	7,366,695.96	24,058,578.46	0.00	0.00	31,425,274.43	3,326,970,197.12	0.16800176	31,425,274.43
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	89,854,570.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,417,997.48	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.03563657	1,186,501.45
1M-BH	89,854,570.52	5,316,682.09	498,430.98	1,616,142.85	0.00	0.00	2,114,573.83	3,202,108.25	0.03563657	2,114,573.83
1M-2C	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1M-CH	91,175,838.97	91,175,838.97	0.00	0.00	0.00	0.00	0.00	91,175,838.97	1.00000000	0.00
1M-2	151,995,556.00	54,142,786.73	279,672.94	906,828.51	0.00	0.00	1,186,501.45	52,956,285.28	0.34840680	1,186,501.45
1M-2H	270,884,980.00	96,492,521.06	498,430.98	1,616,142.85	0.00	0.00	2,114,573.83	94,377,947.22	0.34840598	2,114,573.83
1B-1	27,201,000.00	27,201,000.00	0.00	0.00	0.00	0.00	0.00	27,201,000.00	1.00000000	0.00
1B-1H	75,940,594.00	75,940,594.00	0.00	0.00	0.00	0.00	0.00	75,940,594.00	1.00000000	0.00
1B-2H	103,141,594.00	100,952,099.72	0.00	0.00	0.00	126,254.67	126,254.67	100,825,845.05	0.97754787	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,417,997.48	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.03563657	1,186,501.45
1E-B2	50,417,997.48	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.03563657	1,186,501.45
1E-B3	50,417,997.48	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.03563657	1,186,501.45

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Aug-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.03563657	1,186,501.45
1E-C1	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C2	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C3	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C4	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-D1	100,835,994.97	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.01781828	1,186,501.45
1E-D2	100,835,994.97	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.01781828	1,186,501.45
1E-D3	100,835,994.97	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.01781828	1,186,501.45
1E-D4	100,835,994.97	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.01781828	1,186,501.45
1E-D5	100,835,994.97	2,983,225.70	279,672.94	906,828.51	0.00	0.00	1,186,501.45	1,796,724.25	0.01781828	1,186,501.45
1E-F1	101,577,558.52	54,142,786.73	279,672.94	906,828.51	0.00	0.00	1,186,501.45	52,956,285.28	0.52133843	1,186,501.45
1E-F2	101,577,558.52	54,142,786.73	279,672.94	906,828.51	0.00	0.00	1,186,501.45	52,956,285.28	0.52133843	1,186,501.45
1E-F3	101,577,558.52	54,142,786.73	279,672.94	906,828.51	0.00	0.00	1,186,501.45	52,956,285.28	0.52133843	1,186,501.45
1E-F4	101,577,558.52	54,142,786.73	279,672.94	906,828.51	0.00	0.00	1,186,501.45	52,956,285.28	0.52133843	1,186,501.45
1E-F5	101,577,558.52	54,142,786.73	279,672.94	906,828.51	0.00	0.00	1,186,501.45	52,956,285.28	0.52133843	1,186,501.45
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,706,359,890.01	3,462,633.10	14,468,317.66	0.00	0.00	17,930,950.75	1,688,428,939.25	0.13225338	17,930,950.75
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.01909338	107,453.95
2M-BH	102,170,887.67	4,392,982.47	471,610.41	1,970,583.94	0.00	0.00	2,442,194.34	1,950,788.12	0.01909339	2,442,194.34
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	4,688,696.88	20,750.36	86,703.60	0.00	0.00	107,453.95	4,581,242.93	0.33969779	107,453.95

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Aug-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	106,563,870.14	471,610.41	1,970,583.94	0.00	0.00	2,442,194.34	104,121,675.79	0.33969780	2,442,194.34
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	64,712,726.01	0.00	0.00	0.00	0.00	0.00	64,712,726.01	0.97069423	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.01909338	107,453.95
2E-B2	4,495,410.33	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.01909338	107,453.95
2E-B3	4,495,410.33	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.01909338	107,453.95
2E-B4	4,495,410.33	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.01909338	107,453.95
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.00954669	107,453.95
2E-D2	8,990,820.67	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.00954669	107,453.95
2E-D3	8,990,820.67	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.00954669	107,453.95
2E-D4	8,990,820.67	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.00954669	107,453.95
2E-D5	8,990,820.67	193,286.55	20,750.36	86,703.60	0.00	0.00	107,453.95	85,832.60	0.00954669	107,453.95

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Series 2017-C07



Distribution Date: 26-Aug-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	4,688,696.88	20,750.36	86,703.60	0.00	0.00	107,453.95	4,581,242.93	0.50954669	107,453.95
2E-F2	8,990,820.67	4,688,696.88	20,750.36	86,703.60	0.00	0.00	107,453.95	4,581,242.93	0.50954669	107,453.95
2E-F3	8,990,820.67	4,688,696.88	20,750.36	86,703.60	0.00	0.00	107,453.95	4,581,242.93	0.50954669	107,453.95
2E-F4	8,990,820.67	4,688,696.88	20,750.36	86,703.60	0.00	0.00	107,453.95	4,581,242.93	0.50954669	107,453.95
2E-F5	8,990,820.67	4,688,696.88	20,750.36	86,703.60	0.00	0.00	107,453.95	4,581,242.93	0.50954669	107,453.95
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	36,468,388,695.07	6,469,369,880.64	17,576,184.64	61,596,863.46	0.00	126,254.67	79,299,302.59	6,390,070,578.01	0.17522218	79,173,047.92

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

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Aug-2024
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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	169.58864387	0.37199549	1.21488423	0.00000000	0.00000000	1.58687972	168.00176414	0.16800176	1.58687972
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	59.16985698	5.54708545	17.98620642	0.00000000	0.00000000	23.53329187	35.63656511	0.03563657	23.53329187
1M-BH	89,854,570.52	59.16985702	5.54708544	17.98620638	0.00000000	0.00000000	23.53329183	35.63656508	0.03563657	23.53329183
1M-2C	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	91,175,838.97	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	151,995,556.00	356.21295882	1.84000735	5.96615147	0.00000000	0.00000000	7.80615882	348.40680000	0.34840680	7.80615882
1M-2H	270,884,980.00	356.21214975	1.84000966	5.96615896	0.00000000	0.00000000	7.80616862	348.40598109	0.34840598	7.80616862
1B-1	27,201,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	75,940,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	978.77195615	0.00000000	0.00000000	0.00000000	1.22409074	1.22409074	977.54786541	0.97754787	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	59.16985698	5.54708545	17.98620642	0.00000000	0.00000000	23.53329187	35.63656511	0.03563657	23.53329187
1E-B2	50,417,997.48	59.16985698	5.54708545	17.98620642	0.00000000	0.00000000	23.53329187	35.63656511	0.03563657	23.53329187
1E-B3	50,417,997.48	59.16985698	5.54708545	17.98620642	0.00000000	0.00000000	23.53329187	35.63656511	0.03563657	23.53329187

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Distribution Date: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	59.16985698	5.54708545	17.98620642	0.00000000	0.00000000	23.53329187	35.63656511	0.03563657	23.53329187
1E-C1	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,835,994.97	29.58492849	2.77354272	8.99310321	0.00000000	0.00000000	11.76664593	17.81828255	0.01781828	11.76664593
1E-D2	100,835,994.97	29.58492849	2.77354272	8.99310321	0.00000000	0.00000000	11.76664593	17.81828255	0.01781828	11.76664593
1E-D3	100,835,994.97	29.58492849	2.77354272	8.99310321	0.00000000	0.00000000	11.76664593	17.81828255	0.01781828	11.76664593
1E-D4	100,835,994.97	29.58492849	2.77354272	8.99310321	0.00000000	0.00000000	11.76664593	17.81828255	0.01781828	11.76664593
1E-D5	100,835,994.97	29.58492849	2.77354272	8.99310321	0.00000000	0.00000000	11.76664593	17.81828255	0.01781828	11.76664593
1E-F1	101,577,558.52	533.01917785	2.75329457	8.92744936	0.00000000	0.00000000	11.68074393	521.33843392	0.52133843	11.68074393
1E-F2	101,577,558.52	533.01917785	2.75329457	8.92744936	0.00000000	0.00000000	11.68074393	521.33843392	0.52133843	11.68074393
1E-F3	101,577,558.52	533.01917785	2.75329457	8.92744936	0.00000000	0.00000000	11.68074393	521.33843392	0.52133843	11.68074393
1E-F4	101,577,558.52	533.01917785	2.75329457	8.92744936	0.00000000	0.00000000	11.68074393	521.33843392	0.52133843	11.68074393
1E-F5	101,577,558.52	533.01917785	2.75329457	8.92744936	0.00000000	0.00000000	11.68074393	521.33843392	0.52133843	11.68074393
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	133.65789397	0.27122546	1.13329250	0.00000000	0.00000000	1.40451796	132.25337601	0.13225338	1.40451796
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	42.99641986	4.61589899	19.28713813	0.00000000	0.00000000	23.90303490	19.09338496	0.01909338	23.90303490
2M-BH	102,170,887.67	42.99642070	4.61589814	19.28713731	0.00000000	0.00000000	23.90303535	19.09338525	0.01909339	23.90303535
2M-2C	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	347.66547303	1.53863300	6.42904604	0.00000000	0.00000000	7.96767829	339.69779474	0.33969779	7.96767829

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Distribution Date: 26-Aug-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	347.66547358	1.53863271	6.42904577	0.00000000	0.00000000	7.96767845	339.69779510	0.33969780	7.96767845
2B-1	2,000,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	64,666,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	970.69423419	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.69423419	0.97069423	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	42.99641986	4.61589899	19.28713813	0.00000000	0.00000000	23.90303490	19.09338496	0.01909338	23.90303490
2E-B2	4,495,410.33	42.99641986	4.61589899	19.28713813	0.00000000	0.00000000	23.90303490	19.09338496	0.01909338	23.90303490
2E-B3	4,495,410.33	42.99641986	4.61589899	19.28713813	0.00000000	0.00000000	23.90303490	19.09338496	0.01909338	23.90303490
2E-B4	4,495,410.33	42.99641986	4.61589899	19.28713813	0.00000000	0.00000000	23.90303490	19.09338496	0.01909338	23.90303490
2E-C1	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	21.49820991	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	9.54669247	0.00954669	11.95151744
2E-D2	8,990,820.67	21.49820991	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	9.54669247	0.00954669	11.95151744
2E-D3	8,990,820.67	21.49820991	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	9.54669247	0.00954669	11.95151744
2E-D4	8,990,820.67	21.49820991	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	9.54669247	0.00954669	11.95151744
2E-D5	8,990,820.67	21.49820991	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	9.54669247	0.00954669	11.95151744

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	521.49820935	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	509.54669192	0.50954669	11.95151744
2E-F2	8,990,820.67	521.49820935	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	509.54669192	0.50954669	11.95151744
2E-F3	8,990,820.67	521.49820935	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	509.54669192	0.50954669	11.95151744
2E-F4	8,990,820.67	521.49820935	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	509.54669192	0.50954669	11.95151744
2E-F5	8,990,820.67	521.49820935	2.30794949	9.64356906	0.00000000	0.00000000	11.95151744	509.54669192	0.50954669	11.95151744
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,358,395,471.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,326,970,197.12
1M-1	N/A	N/A	6.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.86162 %	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	07/25/24 - 08/25/24	32	7.86162 %	2,983,225.70	20,847.10	0.00	0.00	0.00	0.00	20,847.10	0.00	1,796,724.25
1M-BH	N/A	N/A	0.00000 %	5,316,682.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,202,108.25
1M-2C	07/25/24 - 08/25/24	32	7.86162 %	51,159,561.03	357,508.47	0.00	0.00	0.00	0.00	357,508.47	0.00	51,159,561.03
1M-CH	N/A	N/A	0.00000 %	91,175,838.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97
1M-2	07/25/24 - 08/25/24	32	7.86162 %	54,142,786.73	378,355.57	0.00	0.00	0.00	0.00	378,355.57	0.00	52,956,285.28
1M-2H	N/A	N/A	0.00000 %	96,492,521.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	94,377,947.22
1B-1	07/25/24 - 08/25/24	32	9.46162 %	27,201,000.00	228,769.36	0.00	0.00	0.00	0.00	228,769.36	0.00	27,201,000.00
1B-1H	N/A	N/A	0.00000 %	75,940,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,940,594.00
1B-2H	N/A	N/A	0.00000 %	100,952,099.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,825,845.05
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	07/25/24 - 08/25/24	32	1.80000 %	2,983,225.70	4,773.16	0.00	0.00	0.00	0.00	4,773.16	0.00	1,796,724.25
1B-I2	07/25/24 - 08/25/24	32	1.40000 %	2,983,225.70	3,712.46	0.00	0.00	0.00	0.00	3,712.46	0.00	1,796,724.25
1B-I3	07/25/24 - 08/25/24	32	1.00000 %	2,983,225.70	2,651.76	0.00	0.00	0.00	0.00	2,651.76	0.00	1,796,724.25
1B-I4	07/25/24 - 08/25/24	32	0.60000 %	2,983,225.70	1,591.05	0.00	0.00	0.00	0.00	1,591.05	0.00	1,796,724.25
1C-I1	07/25/24 - 08/25/24	32	1.80000 %	51,159,561.03	81,855.30	0.00	0.00	0.00	0.00	81,855.30	0.00	51,159,561.03
1C-I2	07/25/24 - 08/25/24	32	1.40000 %	51,159,561.03	63,665.23	0.00	0.00	0.00	0.00	63,665.23	0.00	51,159,561.03
1C-I3	07/25/24 - 08/25/24	32	1.00000 %	51,159,561.03	45,475.17	0.00	0.00	0.00	0.00	45,475.17	0.00	51,159,561.03
1C-I4	07/25/24 - 08/25/24	32	0.60000 %	51,159,561.03	27,285.10	0.00	0.00	0.00	0.00	27,285.10	0.00	51,159,561.03
1E-A1	N/A	N/A	6.06162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.46162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.86162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.26162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	07/25/24 - 08/25/24	32	6.06162 %	2,983,225.70	16,073.94	0.00	0.00	0.00	0.00	16,073.94	0.00	1,796,724.25
1E-B2	07/25/24 - 08/25/24	32	6.46162 %	2,983,225.70	17,134.64	0.00	0.00	0.00	0.00	17,134.64	0.00	1,796,724.25

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	07/25/24 - 08/25/24	32	6.86162 %	2,983,225.70	18,195.34	0.00	0.00	0.00	0.00	18,195.34	0.00	1,796,724.25
1E-B4	07/25/24 - 08/25/24	32	7.26162 %	2,983,225.70	19,256.05	0.00	0.00	0.00	0.00	19,256.05	0.00	1,796,724.25
1E-C1	07/25/24 - 08/25/24	32	6.06162 %	51,159,561.03	275,653.17	0.00	0.00	0.00	0.00	275,653.17	0.00	51,159,561.03
1E-C2	07/25/24 - 08/25/24	32	6.46162 %	51,159,561.03	293,843.24	0.00	0.00	0.00	0.00	293,843.24	0.00	51,159,561.03
1E-C3	07/25/24 - 08/25/24	32	6.86162 %	51,159,561.03	312,033.30	0.00	0.00	0.00	0.00	312,033.30	0.00	51,159,561.03
1E-C4	07/25/24 - 08/25/24	32	7.26162 %	51,159,561.03	330,223.37	0.00	0.00	0.00	0.00	330,223.37	0.00	51,159,561.03
1E-D1	07/25/24 - 08/25/24	32	6.06162 %	2,983,225.70	16,073.94	0.00	0.00	0.00	0.00	16,073.94	0.00	1,796,724.25
1E-D2	07/25/24 - 08/25/24	32	6.46162 %	2,983,225.70	17,134.64	0.00	0.00	0.00	0.00	17,134.64	0.00	1,796,724.25
1E-D3	07/25/24 - 08/25/24	32	6.86162 %	2,983,225.70	18,195.34	0.00	0.00	0.00	0.00	18,195.34	0.00	1,796,724.25
1E-D4	07/25/24 - 08/25/24	32	7.26162 %	2,983,225.70	19,256.05	0.00	0.00	0.00	0.00	19,256.05	0.00	1,796,724.25
1E-D5	07/25/24 - 08/25/24	32	7.86162 %	2,983,225.70	20,847.10	0.00	0.00	0.00	0.00	20,847.10	0.00	1,796,724.25
1E-F1	07/25/24 - 08/25/24	32	6.06162 %	54,142,786.73	291,727.11	0.00	0.00	0.00	0.00	291,727.11	0.00	52,956,285.28
1E-F2	07/25/24 - 08/25/24	32	6.46162 %	54,142,786.73	310,977.88	0.00	0.00	0.00	0.00	310,977.88	0.00	52,956,285.28
1E-F3	07/25/24 - 08/25/24	32	6.86162 %	54,142,786.73	330,228.65	0.00	0.00	0.00	0.00	330,228.65	0.00	52,956,285.28
1E-F4	07/25/24 - 08/25/24	32	7.26162 %	54,142,786.73	349,479.42	0.00	0.00	0.00	0.00	349,479.42	0.00	52,956,285.28
1E-F5	07/25/24 - 08/25/24	32	7.86162 %	54,142,786.73	378,355.57	0.00	0.00	0.00	0.00	378,355.57	0.00	52,956,285.28
1X-1	07/25/24 - 08/25/24	32	1.80000 %	2,983,225.70	4,773.16	0.00	0.00	0.00	0.00	4,773.16	0.00	1,796,724.25
1X-2	07/25/24 - 08/25/24	32	1.40000 %	2,983,225.70	3,712.46	0.00	0.00	0.00	0.00	3,712.46	0.00	1,796,724.25
1X-3	07/25/24 - 08/25/24	32	1.00000 %	2,983,225.70	2,651.76	0.00	0.00	0.00	0.00	2,651.76	0.00	1,796,724.25
1X-4	07/25/24 - 08/25/24	32	0.60000 %	2,983,225.70	1,591.05	0.00	0.00	0.00	0.00	1,591.05	0.00	1,796,724.25
1Y-1	07/25/24 - 08/25/24	32	1.80000 %	54,142,786.74	86,628.46	0.00	0.00	0.00	0.00	86,628.46	0.00	52,956,285.29
1Y-2	07/25/24 - 08/25/24	32	1.40000 %	54,142,786.74	67,377.69	0.00	0.00	0.00	0.00	67,377.69	0.00	52,956,285.29
1Y-3	07/25/24 - 08/25/24	32	1.00000 %	54,142,786.74	48,126.92	0.00	0.00	0.00	0.00	48,126.92	0.00	52,956,285.29
1Y-4	07/25/24 - 08/25/24	32	0.60000 %	54,142,786.74	28,876.15	0.00	0.00	0.00	0.00	28,876.15	0.00	52,956,285.29
2A-H	N/A	N/A	0.00000 %	1,706,359,890.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,688,428,939.25
2M-1	N/A	N/A	6.11162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.96162 %	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	07/25/24 - 08/25/24	32	7.96162 %	193,286.55	1,367.89	0.00	0.00	0.00	0.00	1,367.89	0.00	85,832.60
2M-BH	N/A	N/A	0.00000 %	4,392,982.47	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,950,788.12
2M-2C	07/25/24 - 08/25/24	32	7.96162 %	4,495,410.33	31,814.00	0.00	0.00	0.00	0.00	31,814.00	0.00	4,495,410.33

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Aug-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	07/25/24 - 08/25/24	32	7.96162 %	4,688,696.88	33,181.89	0.00	0.00	0.00	0.00	33,181.89	0.00	4,581,242.93
2M-2H	N/A	N/A	0.00000 %	106,563,870.14	0.00	0.00	0.00	0.00	0.00	0.00	0.00	104,121,675.79
2B-1	07/25/24 - 08/25/24	32	9.91162 %	2,000,000.00	17,620.66	0.00	0.00	0.00	0.00	17,620.66	0.00	2,000,000.00
2B-1H	N/A	N/A	0.00000 %	64,666,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	64,712,726.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,712,726.01
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	07/25/24 - 08/25/24	32	1.80000 %	193,286.55	309.26	0.00	0.00	0.00	0.00	309.26	0.00	85,832.60
2B-I2	07/25/24 - 08/25/24	32	1.40000 %	193,286.55	240.53	0.00	0.00	0.00	0.00	240.53	0.00	85,832.60
2B-I3	07/25/24 - 08/25/24	32	1.00000 %	193,286.55	171.81	0.00	0.00	0.00	0.00	171.81	0.00	85,832.60
2B-I4	07/25/24 - 08/25/24	32	0.60000 %	193,286.55	103.09	0.00	0.00	0.00	0.00	103.09	0.00	85,832.60
2C-I1	07/25/24 - 08/25/24	32	1.80000 %	4,495,410.33	7,192.66	0.00	0.00	0.00	0.00	7,192.66	0.00	4,495,410.33
2C-I2	07/25/24 - 08/25/24	32	1.40000 %	4,495,410.33	5,594.29	0.00	0.00	0.00	0.00	5,594.29	0.00	4,495,410.33
2C-I3	07/25/24 - 08/25/24	32	1.00000 %	4,495,410.33	3,995.92	0.00	0.00	0.00	0.00	3,995.92	0.00	4,495,410.33
2C-I4	07/25/24 - 08/25/24	32	0.60000 %	4,495,410.33	2,397.55	0.00	0.00	0.00	0.00	2,397.55	0.00	4,495,410.33
2E-A1	N/A	N/A	6.16162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.56162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.96162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.36162 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	07/25/24 - 08/25/24	32	6.16162 %	193,286.55	1,058.63	0.00	0.00	0.00	0.00	1,058.63	0.00	85,832.60
2E-B2	07/25/24 - 08/25/24	32	6.56162 %	193,286.55	1,127.35	0.00	0.00	0.00	0.00	1,127.35	0.00	85,832.60
2E-B3	07/25/24 - 08/25/24	32	6.96162 %	193,286.55	1,196.08	0.00	0.00	0.00	0.00	1,196.08	0.00	85,832.60
2E-B4	07/25/24 - 08/25/24	32	7.36162 %	193,286.55	1,264.80	0.00	0.00	0.00	0.00	1,264.80	0.00	85,832.60
2E-C1	07/25/24 - 08/25/24	32	6.16162 %	4,495,410.33	24,621.34	0.00	0.00	0.00	0.00	24,621.34	0.00	4,495,410.33
2E-C2	07/25/24 - 08/25/24	32	6.56162 %	4,495,410.33	26,219.71	0.00	0.00	0.00	0.00	26,219.71	0.00	4,495,410.33
2E-C3	07/25/24 - 08/25/24	32	6.96162 %	4,495,410.33	27,818.08	0.00	0.00	0.00	0.00	27,818.08	0.00	4,495,410.33
2E-C4	07/25/24 - 08/25/24	32	7.36162 %	4,495,410.33	29,416.45	0.00	0.00	0.00	0.00	29,416.45	0.00	4,495,410.33
2E-D1	07/25/24 - 08/25/24	32	6.16162 %	193,286.55	1,058.63	0.00	0.00	0.00	0.00	1,058.63	0.00	85,832.60
2E-D2	07/25/24 - 08/25/24	32	6.56162 %	193,286.55	1,127.35	0.00	0.00	0.00	0.00	1,127.35	0.00	85,832.60

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Series 2017-C07



Distribution Date: 26-Aug-2024
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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	07/25/24 - 08/25/24	32	6.96162 %	193,286.55	1,196.08	0.00	0.00	0.00	0.00	1,196.08	0.00	85,832.60
2E-D4	07/25/24 - 08/25/24	32	7.36162 %	193,286.55	1,264.80	0.00	0.00	0.00	0.00	1,264.80	0.00	85,832.60
2E-D5	07/25/24 - 08/25/24	32	7.96162 %	193,286.55	1,367.89	0.00	0.00	0.00	0.00	1,367.89	0.00	85,832.60
2E-F1	07/25/24 - 08/25/24	32	6.16162 %	4,688,696.88	25,679.97	0.00	0.00	0.00	0.00	25,679.97	0.00	4,581,242.93
2E-F2	07/25/24 - 08/25/24	32	6.56162 %	4,688,696.88	27,347.06	0.00	0.00	0.00	0.00	27,347.06	0.00	4,581,242.93
2E-F3	07/25/24 - 08/25/24	32	6.96162 %	4,688,696.88	29,014.16	0.00	0.00	0.00	0.00	29,014.16	0.00	4,581,242.93
2E-F4	07/25/24 - 08/25/24	32	7.36162 %	4,688,696.88	30,681.25	0.00	0.00	0.00	0.00	30,681.25	0.00	4,581,242.93
2E-F5	07/25/24 - 08/25/24	32	7.96162 %	4,688,696.88	33,181.89	0.00	0.00	0.00	0.00	33,181.89	0.00	4,581,242.93
2X-1	07/25/24 - 08/25/24	32	1.80000 %	193,286.55	309.26	0.00	0.00	0.00	0.00	309.26	0.00	85,832.60
2X-2	07/25/24 - 08/25/24	32	1.40000 %	193,286.55	240.53	0.00	0.00	0.00	0.00	240.53	0.00	85,832.60
2X-3	07/25/24 - 08/25/24	32	1.00000 %	193,286.55	171.81	0.00	0.00	0.00	0.00	171.81	0.00	85,832.60
2X-4	07/25/24 - 08/25/24	32	0.60000 %	193,286.55	103.09	0.00	0.00	0.00	0.00	103.09	0.00	85,832.60
2Y-1	07/25/24 - 08/25/24	32	1.80000 %	4,688,696.89	7,501.92	0.00	0.00	0.00	0.00	7,501.92	0.00	4,581,242.94
2Y-2	07/25/24 - 08/25/24	32	1.40000 %	4,688,696.89	5,834.82	0.00	0.00	0.00	0.00	5,834.82	0.00	4,581,242.94
2Y-3	07/25/24 - 08/25/24	32	1.00000 %	4,688,696.89	4,167.73	0.00	0.00	0.00	0.00	4,167.73	0.00	4,581,242.94
2Y-4	07/25/24 - 08/25/24	32	0.60000 %	4,688,696.89	2,500.64	0.00	0.00	0.00	0.00	2,500.64	0.00	4,581,242.94
Totals					4,884,377.00	0.00	0.00	0.00	0.00	4,884,377.00	0.00	

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

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Distribution Date: 26-Aug-2024
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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 %	169.58864387	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	168.00176414
1M-1	186,170,000.00	6.11162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	7.86162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	7.86162 %	59.16985698	0.41348528	0.00000000	0.00000000	0.00000000	0.00000000	0.41348528	0.00000000	35.63656511
1M-BH	89,854,570.52	0.00000 %	59.16985702	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	35.63656508
1M-2C	51,159,561.03	7.86162 %	1000.00000000	6.98810668	0.00000000	0.00000000	0.00000000	0.00000000	6.98810668	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	7.86162 %	356.21295882	2.48925416	0.00000000	0.00000000	0.00000000	0.00000000	2.48925416	0.00000000	348.40680000
1M-2H	270,884,980.00	0.00000 %	356.21214975	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	348.40598109
1B-1	27,201,000.00	9.46162 %	1000.00000000	8.41032903	0.00000000	0.00000000	0.00000000	0.00000000	8.41032903	0.00000000	1000.00000000
1B-1H	75,940,594.00	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 %	978.77195615	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	977.54786541
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 %	59.16985698	0.09467175	0.00000000	0.00000000	0.00000000	0.00000000	0.09467175	0.00000000	35.63656511
1B-I2	0.00	1.40000 %	59.16985698	0.07363363	0.00000000	0.00000000	0.00000000	0.00000000	0.07363363	0.00000000	35.63656511
1B-I3	0.00	1.00000 %	59.16985698	0.05259550	0.00000000	0.00000000	0.00000000	0.00000000	0.05259550	0.00000000	35.63656511
1B-I4	0.00	0.60000 %	59.16985698	0.03155718	0.00000000	0.00000000	0.00000000	0.00000000	0.03155718	0.00000000	35.63656511
1C-I1	0.00	1.80000 %	1000.00000000	1.60000005	0.00000000	0.00000000	0.00000000	0.00000000	1.60000005	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.24444442	0.00000000	0.00000000	0.00000000	0.00000000	1.24444442	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.88888898	0.00000000	0.00000000	0.00000000	0.00000000	0.88888898	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.53333335	0.00000000	0.00000000	0.00000000	0.00000000	0.53333335	0.00000000	1000.00000000
1E-A1	50,417,997.48	6.06162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.46162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.86162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C07



Distribution Date: 26-Aug-2024
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	7.26162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	6.06162 %	59.16985698	0.31881353	0.00000000	0.00000000	0.00000000	0.00000000	0.31881353	0.00000000	35.63656511
1E-B2	50,417,997.48	6.46162 %	59.16985698	0.33985166	0.00000000	0.00000000	0.00000000	0.00000000	0.33985166	0.00000000	35.63656511
1E-B3	50,417,997.48	6.86162 %	59.16985698	0.36088978	0.00000000	0.00000000	0.00000000	0.00000000	0.36088978	0.00000000	35.63656511
1E-B4	50,417,997.48	7.26162 %	59.16985698	0.38192810	0.00000000	0.00000000	0.00000000	0.00000000	0.38192810	0.00000000	35.63656511
1E-C1	51,159,561.03	6.06162 %	1000.00000000	5.38810663	0.00000000	0.00000000	0.00000000	0.00000000	5.38810663	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.46162 %	1000.00000000	5.74366226	0.00000000	0.00000000	0.00000000	0.00000000	5.74366226	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.86162 %	1000.00000000	6.09921770	0.00000000	0.00000000	0.00000000	0.00000000	6.09921770	0.00000000	1000.00000000
1E-C4	51,159,561.03	7.26162 %	1000.00000000	6.45477333	0.00000000	0.00000000	0.00000000	0.00000000	6.45477333	0.00000000	1000.00000000
1E-D1	100,835,994.97	6.06162 %	29.58492849	0.15940677	0.00000000	0.00000000	0.00000000	0.00000000	0.15940677	0.00000000	17.81828255
1E-D2	100,835,994.97	6.46162 %	29.58492849	0.16992583	0.00000000	0.00000000	0.00000000	0.00000000	0.16992583	0.00000000	17.81828255
1E-D3	100,835,994.97	6.86162 %	29.58492849	0.18044489	0.00000000	0.00000000	0.00000000	0.00000000	0.18044489	0.00000000	17.81828255
1E-D4	100,835,994.97	7.26162 %	29.58492849	0.19096405	0.00000000	0.00000000	0.00000000	0.00000000	0.19096405	0.00000000	17.81828255
1E-D5	100,835,994.97	7.86162 %	29.58492849	0.20674264	0.00000000	0.00000000	0.00000000	0.00000000	0.20674264	0.00000000	17.81828255
1E-F1	101,577,558.52	6.06162 %	533.01917785	2.87196418	0.00000000	0.00000000	0.00000000	0.00000000	2.87196418	0.00000000	521.33843392
1E-F2	101,577,558.52	6.46162 %	533.01917785	3.06148213	0.00000000	0.00000000	0.00000000	0.00000000	3.06148213	0.00000000	521.33843392
1E-F3	101,577,558.52	6.86162 %	533.01917785	3.25100007	0.00000000	0.00000000	0.00000000	0.00000000	3.25100007	0.00000000	521.33843392
1E-F4	101,577,558.52	7.26162 %	533.01917785	3.44051801	0.00000000	0.00000000	0.00000000	0.00000000	3.44051801	0.00000000	521.33843392
1E-F5	101,577,558.52	7.86162 %	533.01917785	3.72479488	0.00000000	0.00000000	0.00000000	0.00000000	3.72479488	0.00000000	521.33843392
1X-1	0.00	1.80000 %	29.58492849	0.04733587	0.00000000	0.00000000	0.00000000	0.00000000	0.04733587	0.00000000	17.81828255
1X-2	0.00	1.40000 %	29.58492849	0.03681681	0.00000000	0.00000000	0.00000000	0.00000000	0.03681681	0.00000000	17.81828255
1X-3	0.00	1.00000 %	29.58492849	0.02629775	0.00000000	0.00000000	0.00000000	0.00000000	0.02629775	0.00000000	17.81828255
1X-4	0.00	0.60000 %	29.58492849	0.01577859	0.00000000	0.00000000	0.00000000	0.00000000	0.01577859	0.00000000	17.81828255
1Y-1	0.00	1.80000 %	533.01917795	0.85283070	0.00000000	0.00000000	0.00000000	0.00000000	0.85283070	0.00000000	521.33843402
1Y-2	0.00	1.40000 %	533.01917795	0.66331275	0.00000000	0.00000000	0.00000000	0.00000000	0.66331275	0.00000000	521.33843402
1Y-3	0.00	1.00000 %	533.01917795	0.47379481	0.00000000	0.00000000	0.00000000	0.00000000	0.47379481	0.00000000	521.33843402
1Y-4	0.00	0.60000 %	533.01917795	0.28427687	0.00000000	0.00000000	0.00000000	0.00000000	0.28427687	0.00000000	521.33843402
2A-H	12,766,622,601.00	0.00000 %	133.65789397	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	132.25337601
2M-1	107,666,000.00	6.11162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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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	4,495,410.33	7.96162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.96162 %	42.99641986	0.30428590	0.00000000	0.00000000	0.00000000	0.00000000	0.30428590	0.00000000	19.09338496
2M-BH	102,170,887.67	0.00000 %	42.99642070	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	19.09338525
2M-2C	4,495,410.33	7.96162 %	1000.00000000	7.07699579	0.00000000	0.00000000	0.00000000	0.00000000	7.07699579	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.96162 %	347.66547303	2.46042723	0.00000000	0.00000000	0.00000000	0.00000000	2.46042723	0.00000000	339.69779474
2M-2H	306,512,663.00	0.00000 %	347.66547358	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	339.69779510
2B-1	2,000,000.00	9.91162 %	1000.00000000	8.81033000	0.00000000	0.00000000	0.00000000	0.00000000	8.81033000	0.00000000	1000.00000000
2B-1H	64,666,436.00	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 %	970.69423419	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.69423419
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 %	42.99641986	0.06879461	0.00000000	0.00000000	0.00000000	0.00000000	0.06879461	0.00000000	19.09338496
2B-I2	0.00	1.40000 %	42.99641986	0.05350568	0.00000000	0.00000000	0.00000000	0.00000000	0.05350568	0.00000000	19.09338496
2B-I3	0.00	1.00000 %	42.99641986	0.03821898	0.00000000	0.00000000	0.00000000	0.00000000	0.03821898	0.00000000	19.09338496
2B-I4	0.00	0.60000 %	42.99641986	0.02293228	0.00000000	0.00000000	0.00000000	0.00000000	0.02293228	0.00000000	19.09338496
2C-I1	0.00	1.80000 %	1000.00000000	1.60000077	0.00000000	0.00000000	0.00000000	0.00000000	1.60000077	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.24444480	0.00000000	0.00000000	0.00000000	0.00000000	1.24444480	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.88888882	0.00000000	0.00000000	0.00000000	0.00000000	0.88888882	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.53333285	0.00000000	0.00000000	0.00000000	0.00000000	0.53333285	0.00000000	1000.00000000
2E-A1	4,495,410.33	6.16162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.56162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.96162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.36162 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	6.16162 %	42.99641986	0.23549129	0.00000000	0.00000000	0.00000000	0.00000000	0.23549129	0.00000000	19.09338496

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Interest Distribution Factors Statement

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2E-B2	4,495,410.33	6.56162 %	42.99641986	0.25077800	0.00000000	0.00000000	0.00000000	0.00000000	0.25077800	0.00000000	19.09338496
2E-B3	4,495,410.33	6.96162 %	42.99641986	0.26606692	0.00000000	0.00000000	0.00000000	0.00000000	0.26606692	0.00000000	19.09338496
2E-B4	4,495,410.33	7.36162 %	42.99641986	0.28135363	0.00000000	0.00000000	0.00000000	0.00000000	0.28135363	0.00000000	19.09338496
2E-C1	4,495,410.33	6.16162 %	1000.00000000	5.47699502	0.00000000	0.00000000	0.00000000	0.00000000	5.47699502	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.56162 %	1000.00000000	5.83255100	0.00000000	0.00000000	0.00000000	0.00000000	5.83255100	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.96162 %	1000.00000000	6.18810697	0.00000000	0.00000000	0.00000000	0.00000000	6.18810697	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.36162 %	1000.00000000	6.54366295	0.00000000	0.00000000	0.00000000	0.00000000	6.54366295	0.00000000	1000.00000000
2E-D1	8,990,820.67	6.16162 %	21.49820991	0.11774565	0.00000000	0.00000000	0.00000000	0.00000000	0.11774565	0.00000000	9.54669247
2E-D2	8,990,820.67	6.56162 %	21.49820991	0.12538900	0.00000000	0.00000000	0.00000000	0.00000000	0.12538900	0.00000000	9.54669247
2E-D3	8,990,820.67	6.96162 %	21.49820991	0.13303346	0.00000000	0.00000000	0.00000000	0.00000000	0.13303346	0.00000000	9.54669247
2E-D4	8,990,820.67	7.36162 %	21.49820991	0.14067681	0.00000000	0.00000000	0.00000000	0.00000000	0.14067681	0.00000000	9.54669247
2E-D5	8,990,820.67	7.96162 %	21.49820991	0.15214295	0.00000000	0.00000000	0.00000000	0.00000000	0.15214295	0.00000000	9.54669247
2E-F1	8,990,820.67	6.16162 %	521.49820935	2.85624316	0.00000000	0.00000000	0.00000000	0.00000000	2.85624316	0.00000000	509.54669192
2E-F2	8,990,820.67	6.56162 %	521.49820935	3.04166449	0.00000000	0.00000000	0.00000000	0.00000000	3.04166449	0.00000000	509.54669192
2E-F3	8,990,820.67	6.96162 %	521.49820935	3.22708694	0.00000000	0.00000000	0.00000000	0.00000000	3.22708694	0.00000000	509.54669192
2E-F4	8,990,820.67	7.36162 %	521.49820935	3.41250828	0.00000000	0.00000000	0.00000000	0.00000000	3.41250828	0.00000000	509.54669192
2E-F5	8,990,820.67	7.96162 %	521.49820935	3.69064085	0.00000000	0.00000000	0.00000000	0.00000000	3.69064085	0.00000000	509.54669192
2X-1	0.00	1.80000 %	21.49820991	0.03439730	0.00000000	0.00000000	0.00000000	0.00000000	0.03439730	0.00000000	9.54669247
2X-2	0.00	1.40000 %	21.49820991	0.02675284	0.00000000	0.00000000	0.00000000	0.00000000	0.02675284	0.00000000	9.54669247
2X-3	0.00	1.00000 %	21.49820991	0.01910949	0.00000000	0.00000000	0.00000000	0.00000000	0.01910949	0.00000000	9.54669247
2X-4	0.00	0.60000 %	21.49820991	0.01146614	0.00000000	0.00000000	0.00000000	0.00000000	0.01146614	0.00000000	9.54669247
2Y-1	0.00	1.80000 %	521.49821046	0.83439769	0.00000000	0.00000000	0.00000000	0.00000000	0.83439769	0.00000000	509.54669303
2Y-2	0.00	1.40000 %	521.49821046	0.64897524	0.00000000	0.00000000	0.00000000	0.00000000	0.64897524	0.00000000	509.54669303
2Y-3	0.00	1.00000 %	521.49821046	0.46355390	0.00000000	0.00000000	0.00000000	0.00000000	0.46355390	0.00000000	509.54669303
2Y-4	0.00	0.60000 %	521.49821046	0.27813256	0.00000000	0.00000000	0.00000000	0.00000000	0.27813256	0.00000000	509.54669303

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,722,806.13
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	374,498.08
Gains & Subsequent Recoveries (Realized Losses)	(126,254.67)
Total Deposits	1,971,049.54
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,951,882.88
Total Withdrawals (Pool Distribution Amount)	1,971,049.54
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.461620%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	34,852,604.38
Total Principal Reduction Cumulative	16,950,046,965.00
Scheduled Principal Current	8,144,799.89
Scheduled Principal Cumulative	1,387,134,359.02
Unscheduled Principal Current	26,581,549.82
Unscheduled Principal Cumulative	15,560,596,856.29
Senior Reduction Amount	31,425,274.43
Subordinate Reduction Amount	3,301,075.28
Calculated Tranche Write-Down Amount	126,254.67
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	62,655.42
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	45,881.14
Group 2	
Total Principal Reduction Current	20,480,599.05
Total Principal Reduction Cumulative	11,404,776,291.68
Scheduled Principal Current	3,954,993.86
Scheduled Principal Cumulative	823,668,964.76
Unscheduled Principal Current	16,525,605.19
Unscheduled Principal Cumulative	10,579,154,114.21
Senior Reduction Amount	17,930,950.75
Subordinate Reduction Amount	2,549,648.30
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	66,475.41
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	34,978.74

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	22216
Period Reference Pool Removal Loan Count	149
Period Ending Loan Count	22067
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	3,678,271,868.65
Period PIF Loan Count Current	147
PIF Loan Count Cumulative	66224
Period PIF Loan UPB Current	24,178,574.85
PIF Loan UPB Cumulative	15,048,106,233.68
Period Partial Prepayment Amount	1,917,762.60
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	108
Repurchase Prior Credit Event UPB Curr	374,498.08
Repurchase Prior Credit Event UPB Cum	20,270,014.18
Credit Event Amount Current	298,611.43
Credit Event Amount Cumulative	13,691,106.41
Total Active Modified Loan Count	442
Total Active Modified Loan UPB	112,744,726.43
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	11914
Period Reference Pool Removal Loan Count	87
Period Ending Loan Count	11827
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,928,511,020.00
Period PIF Loan Count Current	87
PIF Loan Count Cumulative	44249
Period PIF Loan UPB Current	15,508,202.58
PIF Loan UPB Cumulative	10,368,389,563.11
Period Partial Prepayment Amount	1,052,509.50
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	25,518,677.73
Total Active Modified Loan Count	433
Total Active Modified Loan UPB	105,740,175.50
Structural Reporting	
Group 1	
Senior Percentage	90.446617%
Subordinate Percentage	9.553383%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.550910%
Subordinate Percentage	12.449090%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.550000 %	9.550000 %
1M-1	0.00	0.00	3.050000 %	9.550000 %	9.550000 %
1M-1H	0.00	0.00	3.050000 %	9.550000 %	9.550000 %
1M-2A	0.00	0.00	2.370000 %	9.550000 %	9.550000 %
1M-2B	0.00	0.00	1.690000 %	9.330000 %	9.410000 %
1M-2C	0.00	0.00	1.000000 %	5.500000 %	5.550000 %
1M-2	0.00	0.00	1.000000 %	5.500000 %	5.550000 %
1M-2H	0.00	0.00	1.000000 %	5.500000 %	5.550000 %
1B-1	0.00	0.00	0.500000 %	2.720000 %	2.740000 %
1B-1H	0.00	0.00	0.500000 %	2.720000 %	2.740000 %
1B-2H	126,254.67	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.450000 %	12.450000 %
2M-1	0.00	0.00	3.400000 %	12.450000 %	12.450000 %
2M-1H	0.00	0.00	3.400000 %	12.450000 %	12.450000 %
2M-2A	0.00	0.00	2.600000 %	12.450000 %	12.450000 %
2M-2B	0.00	0.00	1.800000 %	12.210000 %	12.340000 %
2M-2C	0.00	0.00	1.000000 %	6.740000 %	6.810000 %
2B-1	0.00	0.00	0.500000 %	3.320000 %	3.360000 %
2B-1H	0.00	0.00	0.500000 %	3.320000 %	3.360000 %
2B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	585	108,046,322.64	1.725969 %	1.927065 %
60 Days	153	29,665,586.37	0.451407 %	0.529102 %
90 Days	57	10,663,390.95	0.168171 %	0.190187 %
120 Days	33	5,857,127.58	0.097362 %	0.104465 %
150 Days	40	8,886,008.26	0.118015 %	0.158487 %
180+ Days	163	37,317,852.98	0.480911 %	0.665584 %
Totals	1031	200,436,288.78	3.041836 %	3.574889 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	281	52,625,835.79	1.273395 %	1.430722 %
60 Days	83	16,174,381.09	0.376127 %	0.439728 %
90 Days	28	5,059,446.72	0.126886 %	0.137550 %
120 Days	15	3,648,427.42	0.067975 %	0.099189 %
150 Days	22	5,021,061.84	0.099696 %	0.136506 %
180+ Days	90	18,518,041.34	0.407849 %	0.503444 %
Totals	519	101,047,194.20	2.351928 %	2.747138 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	304	55,420,486.85	2.570390 %	2.873745 %
60 Days	70	13,491,205.28	0.591866 %	0.699566 %
90 Days	29	5,603,944.23	0.245202 %	0.290584 %
120 Days	18	2,208,700.16	0.152194 %	0.114529 %
150 Days	18	3,864,946.42	0.152194 %	0.200411 %
180+ Days	73	18,799,811.64	0.617232 %	0.974836 %
Totals	512	99,389,094.58	4.329078 %	5.153670 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	190	52,630,099.92	62,655.42	0.119049
Group 2	232	61,636,988.69	66,475.41	0.107850

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	295,588.90	353.75	0.119676
Group 1	0044805914	445,863.25	696.66	0.156250
Group 1	0044806054	149,195.73	217.58	0.145835
Group 1	0044806072	155,077.71	193.85	0.125002
Group 1	0044806448	287,209.63	418.85	0.145834
Group 1	0044806745	188,169.20	117.61	0.062502
Group 1	0044806911	282,839.76	58.92	0.020832
Group 1	0044806948	403,242.60	294.03	0.072916
Group 1	0044806960	167,112.68	87.04	0.052085
Group 1	0044807099	79,688.43	8.30	0.010416
Group 1	0044807768	276,238.12	345.30	0.125001
Group 1	0044808483	973,499.39	1,115.47	0.114584
Group 1	0044811411	485,973.03	370.84	0.076309
Group 1	0044812987	201,742.24	0.24	0.000119
Group 1	0044813124	392,896.89	695.75	0.177082
Group 1	0044813191	549,295.58	858.27	0.156249
Group 1	0044813232	115,002.63	39.07	0.033973
Group 1	0044813307	291,419.87	256.72	0.088093
Group 1	0044813559	67,814.96	98.90	0.145838
Group 1	0044813561	179,769.70	50.31	0.027986
Group 1	0044813829	616,870.37	720.47	0.116794
Group 1	0044814163	328,655.38	352.33	0.107203
Group 1	0044814207	219,785.11	228.94	0.104165
Group 1	0044814635	158,912.43	7.58	0.004770

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044814850	216,314.06	157.73	0.072917
Group 1	0044815627	181,216.01	151.01	0.083331
Group 1	0044815760	350,126.65	328.24	0.093749
Group 1	0044816052	286,957.91	298.91	0.104165
Group 1	0044816392	231,166.42	313.04	0.135418
Group 1	0044816534	382,878.33	159.53	0.041666
Group 1	0044817798	364,517.76	7.72	0.002118
Group 1	0044817836	322,761.55	134.48	0.041665
Group 1	0044818208	180,102.09	318.93	0.177083
Group 1	0044818277	233,591.86	389.32	0.166667
Group 1	0044818389	388,191.05	283.06	0.072918
Group 1	0044818961	406,602.04	381.19	0.093750
Group 1	0044819609	327,607.81	443.64	0.135418
Group 1	0044819660	510,912.69	425.76	0.083333
Group 1	0044819897	359,463.87	262.11	0.072917
Group 1	0044820223	70,703.90	154.66	0.218743
Group 1	0044821226	155,001.87	164.60	0.106192
Group 1	0044822792	455,451.26	759.09	0.166668
Group 1	0044822833	325,295.42	542.16	0.166667
Group 1	0044824735	237,007.50	172.82	0.072918
Group 1	0044824753	307,975.98	224.57	0.072918
Group 1	0044825421	303,494.25	316.14	0.104167
Group 1	0044826299	636,057.43	993.84	0.156250
Group 1	0044826309	391,104.44	407.40	0.104167
Group 1	0044826428	273,216.87	199.22	0.072916
Group 1	0044826791	146,032.73	273.81	0.187499
Group 1	0044827108	331,950.74	449.52	0.135418
Group 1	0044827115	274,543.36	330.06	0.120221
Group 1	0044827171	202,493.19	168.74	0.083331
Group 1	0044827499	638,246.56	864.29	0.135416
Group 1	0044827509	61,567.16	102.61	0.166664
Group 1	0044827806	154,454.98	112.62	0.072914
Group 1	0044828502	167,648.79	261.95	0.156249
Group 1	0044828810	239,288.01	324.04	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044828911	312,311.71	487.99	0.156251
Group 1	0044828949	237,184.80	345.89	0.145831
Group 1	0044829078	347,128.19	542.39	0.156251
Group 1	0044829512	196,854.54	225.56	0.114582
Group 1	0044830027	329,826.22	118.71	0.035992
Group 1	0044830603	307,133.20	447.90	0.145832
Group 1	0044830936	318,370.00	232.14	0.072915
Group 1	0044831214	128,997.12	53.75	0.041668
Group 1	0044831220	96,039.49	25.57	0.026624
Group 1	0044831561	296,235.36	370.29	0.124999
Group 1	0044832141	311,812.19	194.88	0.062499
Group 1	0044832707	280,923.14	497.47	0.177084
Group 1	0044832889	155,303.49	242.66	0.156249
Group 1	0044833032	206,714.69	177.51	0.085872
Group 1	0044834072	310,735.77	420.79	0.135417
Group 1	0044834537	401,520.29	585.55	0.145833
Group 1	0044835751	112,740.80	152.67	0.135417
Group 1	0044836102	190,779.47	337.84	0.177084
Group 1	0044836184	63,908.87	119.83	0.187501
Group 1	0044836266	120,297.71	133.10	0.110642
Group 1	0044837128	221,526.69	299.98	0.135415
Group 1	0044837217	155,050.97	209.96	0.135414
Group 1	0044837378	211,650.43	373.03	0.176248
Group 1	0044838036	305,354.58	445.31	0.145834
Group 1	0044838535	297,692.01	62.02	0.020834
Group 1	0044838642	346,559.16	541.50	0.156250
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	150,985.27	114.75	0.076001
Group 1	0044839657	343,177.49	401.92	0.117117
Group 1	0044839660	233,388.66	461.92	0.197919
Group 1	0044839829	71,296.63	119.48	0.167582
Group 1	0044839996	394,557.16	575.40	0.145834
Group 1	0044840174	403,587.01	672.65	0.166668
Group 1	0044840298	162,832.23	169.62	0.104169

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044840478	128,189.34	300.98	0.234793
Group 1	0044840589	130,341.95	147.42	0.113102
Group 1	0044841548	262,772.97	311.21	0.118433
Group 1	0044841572	494,061.02	1,080.76	0.218750
Group 1	0044842579	297,276.39	302.17	0.101646
Group 1	0044842682	444,496.66	555.62	0.125000
Group 1	0044845082	76,230.21	95.29	0.125003
Group 1	0044845787	389,817.53	814.94	0.209057
Group 1	0044847282	461,501.98	624.95	0.135417
Group 1	0044848866	177,369.69	202.45	0.114140
Group 1	0044849263	297,967.69	297.98	0.100004
Group 1	0044849348	95,558.26	99.54	0.104167
Group 1	0044849480	393,063.23	409.44	0.104166
Group 1	0044849965	381,415.73	119.19	0.031249
Group 1	0044850019	506,908.66	739.08	0.145801
Group 1	0044850962	222,182.20	185.15	0.083333
Group 1	0044851303	112,990.59	176.55	0.156252
Group 1	0044851394	91,600.25	142.36	0.155414
Group 1	0044851511	233,979.80	172.45	0.073703
Group 1	0044851529	376,878.09	706.65	0.187501
Group 1	0044851626	106,076.47	186.96	0.176250
Group 1	0044851808	151,049.65	225.52	0.149302
Group 1	0044851940	109,393.52	121.51	0.111076
Group 1	0044852769	270,097.74	337.62	0.124999
Group 1	0044852811	170,974.80	356.20	0.208335
Group 1	0044853799	201,346.90	293.63	0.145833
Group 1	0044853950	266,605.92	388.80	0.145833
Group 1	0044853969	297,350.90	524.08	0.176250
Group 1	0044854061	376,363.93	627.27	0.166666
Group 1	0044855303	135,234.17	42.26	0.031249
Group 1	0044855371	219,149.76	91.31	0.041666
Group 1	0044855740	249,380.86	389.66	0.156251
Group 1	0044856091	214,492.67	312.80	0.145832
Group 1	0044856316	281,737.98	217.17	0.077082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044856837	111,794.08	11.65	0.010421
Group 1	0044857022	166,216.54	258.33	0.155418
Group 1	0044857956	252,881.41	289.76	0.114583
Group 1	0044858421	216,241.34	247.78	0.114585
Group 1	0044858907	162,326.44	219.82	0.135418
Group 1	0044860921	371,971.92	309.98	0.083334
Group 1	0044861358	279,396.02	494.76	0.177082
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	233,085.65	218.52	0.093751
Group 1	0044862118	616,164.20	834.39	0.135417
Group 1	0044864005	201,005.01	210.71	0.104828
Group 1	0044864798	170,759.33	106.72	0.062497
Group 1	0044866952	383,982.74	159.99	0.041666
Group 1	0044867497	268,161.95	279.34	0.104168
Group 1	0044867842	133,315.96	30.55	0.022915
Group 1	0044869452	100,083.34	166.81	0.166671
Group 1	0044869954	420,104.00	107.45	0.025577
Group 1	0044870081	395,148.00	82.32	0.020833
Group 1	0044871012	91,867.75	162.68	0.177081
Group 1	0044872567	433,133.76	496.30	0.114584
Group 1	0044872600	434,257.48	588.06	0.135417
Group 1	0044874465	474,737.34	737.82	0.155416
Group 1	0044874522	177,773.27	185.18	0.104166
Group 1	0044874812	415,308.03	518.03	0.124734
Group 1	0044874903	150,346.32	281.90	0.187500
Group 1	0044875036	79,978.36	108.30	0.135412
Group 1	0044875467	513,624.41	695.53	0.135416
Group 1	0044875996	583,411.53	607.72	0.104167
Group 1	0044877109	253,437.22	448.80	0.177085
Group 1	0044877322	529,630.61	772.38	0.145834
Group 1	0044877340	169,473.47	147.26	0.086893
Group 1	0044878110	368,977.50	461.22	0.124999
Group 1	0044878458	188,932.43	317.71	0.168161
Group 1	0044879698	98,578.98	10.27	0.010418

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Modification Loss Detail

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Group 1	0044881228	328,429.51	578.86	0.176251
Group 1	0044881278	197,305.34	308.29	0.156250
Group 1	0044881784	161,278.86	33.60	0.020833
Group 1	0044882773	881,230.72	1,468.72	0.166667
Group 1	0044883436	281,572.57	351.97	0.125002
Group 1	0044883504	132,880.25	96.89	0.072915
Group 1	0044884377	258,526.93	107.72	0.041667
Group 1	0044884394	335,919.68	524.87	0.156249
Group 1	0044885516	133,769.06	245.17	0.183279
Group 1	0044886172	189,895.02	316.49	0.166666
Group 1	0044886499	557,206.42	870.64	0.156251
Group 1	0044887098	388,307.84	647.18	0.166667
Group 1	0044887309	405,096.66	632.96	0.156249
Group 1	0044887752	175,820.55	36.63	0.020834
Group 1	0044888343	157,981.94	32.91	0.020831
Group 1	0044888520	116,581.59	60.72	0.052084
Group 1	0044889608	334,174.99	482.17	0.144287
Group 1	0044890342	146,354.34	137.21	0.093752
Group 1	0044890890	272,480.67	255.45	0.093750
Group 1	0044890987	172,730.44	269.89	0.156249
Group 1	0044891025	96,208.33	112.47	0.116903
Group 1	0044891053	230,996.19	192.50	0.083335
Group 1	0044891490	381,447.83	635.75	0.166668
Group 1	0044891943	90,892.78	142.02	0.156250
Group 1	0044893376	289,231.60	331.41	0.114583
Group 1	0044893553	266,656.76	249.99	0.093750
Group 1	0044893739	63,986.86	99.98	0.156251
Group 1	0044896338	598,453.78	748.07	0.125000
Group 1	0044896416	308,336.85	385.42	0.125000
Group 1	0044896786	588,759.37	858.61	0.145834
Group 2	0044747820	284,723.07	178.22	0.062594
Group 2	0044748498	454,616.06	184.12	0.040500
Group 2	0044748506	262,230.87	109.26	0.041666
Group 2	0044748576	243,606.09	329.88	0.135415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044748760	127,134.74	198.65	0.156252
Group 2	0044748804	263,901.70	329.88	0.125001
Group 2	0044748806	296,617.23	308.98	0.104168
Group 2	0044749167	380,417.41	515.15	0.135417
Group 2	0044749674	442,961.82	507.56	0.114583
Group 2	0044749678	302,361.72	188.98	0.062501
Group 2	0044749808	351,978.32	394.22	0.112001
Group 2	0044749952	399,479.44	881.30	0.220612
Group 2	0044750426	195,300.92	138.37	0.070850
Group 2	0044750693	253,806.83	264.38	0.104166
Group 2	0044750776	301,527.63	435.89	0.144561
Group 2	0044750799	191,441.88	358.95	0.187498
Group 2	0044751437	352,172.29	513.58	0.145832
Group 2	0044751696	149,971.14	249.95	0.166665
Group 2	0044751748	147,208.64	290.44	0.197298
Group 2	0044751958	398,549.75	249.09	0.062499
Group 2	0044752585	162,701.72	285.49	0.175468
Group 2	0044752670	199,787.28	274.40	0.137346
Group 2	0044753109	66,964.84	91.92	0.137266
Group 2	0044753298	130,018.50	230.24	0.177082
Group 2	0044753433	325,156.50	440.32	0.135418
Group 2	0044753485	149,152.11	186.44	0.125000
Group 2	0044753494	186,058.97	193.81	0.104166
Group 2	0044754347	299,328.57	218.26	0.072917
Group 2	0044755122	104,197.01	108.81	0.104427
Group 2	0044755313	235,218.56	269.52	0.114583
Group 2	0044755505	629,020.53	786.28	0.125001
Group 2	0044756174	184,425.73	16.66	0.009033
Group 2	0044756304	68,349.08	21.36	0.031251
Group 2	0044756498	254,638.88	530.50	0.208334
Group 2	0044756744	292,311.57	395.84	0.135417
Group 2	0044757058	300,928.24	627.39	0.208485
Group 2	0044757099	224,547.45	280.68	0.124998
Group 2	0044757100	367,107.98	382.40	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044757616	261,272.30	219.97	0.084192
Group 2	0044758110	216,982.96	90.41	0.041667
Group 2	0044758112	165,038.25	77.91	0.047207
Group 2	0044758371	103,879.58	154.01	0.148258
Group 2	0044758489	138,245.42	244.81	0.177084
Group 2	0044758496	141,263.95	195.04	0.138068
Group 2	0044758625	195,375.82	366.33	0.187500
Group 2	0044758640	121,792.59	190.30	0.156249
Group 2	0044758660	174,884.10	72.87	0.041668
Group 2	0044758666	238,117.66	322.45	0.135416
Group 2	0044758724	192,022.49	106.17	0.055290
Group 2	0044758823	166,920.91	213.68	0.128013
Group 2	0044758955	572,854.21	775.74	0.135417
Group 2	0044759268	245,058.91	331.85	0.135416
Group 2	0044759277	354,716.64	554.24	0.156249
Group 2	0044759604	155,429.54	55.04	0.035412
Group 2	0044759749	317,672.80	496.36	0.156249
Group 2	0044759896	257,548.07	37.12	0.014413
Group 2	0044760451	117,734.03	98.11	0.083332
Group 2	0044761328	141,948.80	133.08	0.093752
Group 2	0044761353	391,814.00	448.95	0.114582
Group 2	0044761419	378,365.43	630.61	0.166667
Group 2	0044761489	171,073.79	115.44	0.067480
Group 2	0044761775	62,637.09	78.05	0.124607
Group 2	0044761818	83,616.20	43.42	0.051928
Group 2	0044762100	134,677.44	60.77	0.045123
Group 2	0044762129	401,941.15	641.01	0.159479
Group 2	0044762306	301,614.90	94.25	0.031248
Group 2	0044762564	383,519.51	519.35	0.135417
Group 2	0044762765	110,925.65	94.80	0.085463
Group 2	0044762776	198,560.73	227.52	0.114585
Group 2	0044762870	378,033.00	365.92	0.096796
Group 2	0044762915	173,784.99	72.41	0.041666
Group 2	0044763194	85,410.20	186.83	0.218744

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044763976	388,730.56	295.02	0.075893
Group 2	0044763998	365,390.54	342.55	0.093749
Group 2	0044764439	242,118.79	277.43	0.114584
Group 2	0044764724	464,945.43	293.57	0.063141
Group 2	0044764890	425,232.90	116.58	0.027416
Group 2	0044765019	340,447.78	354.63	0.104166
Group 2	0044765071	342,466.99	488.60	0.142671
Group 2	0044765475	106,302.06	199.32	0.187503
Group 2	0044765513	415,201.13	497.06	0.119715
Group 2	0044766070	113,674.46	224.98	0.197916
Group 2	0044766135	298,362.73	248.64	0.083335
Group 2	0044766541	145,661.63	142.13	0.097575
Group 2	0044766618	380,826.43	170.41	0.044747
Group 2	0044767025	336,915.41	737.00	0.218749
Group 2	0044767069	195,356.69	209.32	0.107148
Group 2	0044767243	441,796.69	690.31	0.156251
Group 2	0044767644	377,245.76	510.85	0.135416
Group 2	0044767648	338,413.73	352.51	0.104165
Group 2	0044768165	462,669.99	626.53	0.135416
Group 2	0044768220	245,030.56	204.19	0.083332
Group 2	0044768223	201,949.11	252.44	0.125002
Group 2	0044768266	384,358.65	94.93	0.024698
Group 2	0044768338	130,425.97	243.46	0.186665
Group 2	0044768569	300,707.49	313.24	0.104168
Group 2	0044768571	348,091.39	471.37	0.135416
Group 2	0044768786	147,675.86	47.00	0.031826
Group 2	0044769400	294,833.77	245.69	0.083332
Group 2	0044769588	257,430.51	375.42	0.145834
Group 2	0044769843	256,292.44	479.47	0.187079
Group 2	0044770245	278,641.29	145.13	0.052085
Group 2	0044770421	251,745.68	78.67	0.031250
Group 2	0044770455	279,986.24	437.48	0.156251
Group 2	0044771203	328,218.05	615.41	0.187500
Group 2	0044771262	85,951.64	58.84	0.068457

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044771856	302,814.94	498.33	0.164566
Group 2	0044772205	218,430.18	136.50	0.062491
Group 2	0044772207	424,187.34	309.30	0.072916
Group 2	0044772687	247,568.92	309.46	0.125000
Group 2	0044772744	159,667.23	190.76	0.119473
Group 2	0044772895	333,672.78	164.65	0.049345
Group 2	0044773059	332,375.57	603.24	0.181493
Group 2	0044773158	260,494.66	145.50	0.055855
Group 2	0044773738	119,878.30	199.80	0.166669
Group 2	0044773900	146,595.62	16.20	0.011051
Group 2	0044773907	215,856.27	152.72	0.070751
Group 2	0044774367	623,380.26	752.59	0.120727
Group 2	0044774428	56,113.73	81.83	0.145829
Group 2	0044774693	198,371.66	206.64	0.104168
Group 2	0044775457	177,382.92	151.10	0.085183
Group 2	0044775468	145,799.58	121.50	0.083334
Group 2	0044775546	408,774.76	534.01	0.130637
Group 2	0044775587	466,448.87	631.65	0.135417
Group 2	0044775838	464,157.00	561.99	0.121078
Group 2	0044776233	209,335.03	106.67	0.050957
Group 2	0044776861	188,760.74	117.98	0.062502
Group 2	0044777714	150,364.09	109.64	0.072916
Group 2	0044779309	100,277.23	83.56	0.083329
Group 2	0044779312	110,558.27	172.75	0.156252
Group 2	0044779480	224,862.76	237.83	0.105767
Group 2	0044779844	196,830.91	42.99	0.021841
Group 2	0044780048	143,940.91	89.96	0.062498
Group 2	0044780062	84,201.15	63.01	0.074833
Group 2	0044780466	149,003.54	186.25	0.124997
Group 2	0044780495	211,281.05	264.10	0.124999
Group 2	0044780530	106,404.89	88.67	0.083333
Group 2	0044781122	386,774.23	564.05	0.145834
Group 2	0044781165	216,837.19	145.00	0.066870
Group 2	0044781185	265,711.45	276.78	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044781334	211,089.26	175.91	0.083334
Group 2	0044781674	340,985.02	352.35	0.103333
Group 2	0044781752	223,388.56	12.12	0.005426
Group 2	0044781936	81,089.65	84.47	0.104169
Group 2	0044782011	345,901.04	240.50	0.069529
Group 2	0044782242	261,168.48	408.08	0.156252
Group 2	0044782356	130,772.00	40.87	0.031253
Group 2	0044782425	119,390.02	136.80	0.114582
Group 2	0044782683	292,822.00	86.45	0.029523
Group 2	0044782878	146,841.65	91.54	0.062339
Group 2	0044783715	214,048.30	245.26	0.114582
Group 2	0044783732	87,955.88	34.07	0.038735
Group 2	0044784174	123,225.55	144.48	0.117248
Group 2	0044784764	416,566.05	273.18	0.065579
Group 2	0044785549	428,889.80	312.73	0.072916
Group 2	0044785566	207,200.90	107.92	0.052085
Group 2	0044785725	335,235.40	384.12	0.114582
Group 2	0044785902	65,046.28	94.86	0.145835
Group 2	0044786096	192,070.77	180.07	0.093752
Group 2	0044786483	254,611.81	448.75	0.176249
Group 2	0044786559	403,034.09	154.36	0.038299
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	323,781.02	640.82	0.197918
Group 2	0044787378	225,128.95	78.57	0.034900
Group 2	0044787721	243,929.50	406.55	0.166667
Group 2	0044788172	365,741.63	342.88	0.093749
Group 2	0044788401	426,786.21	577.58	0.135332
Group 2	0044788553	301,094.63	219.55	0.072917
Group 2	0044788704	638,435.29	99.48	0.015582
Group 2	0044788884	191,795.13	179.81	0.093751
Group 2	0044789396	173,601.96	188.44	0.108547
Group 2	0044789903	438,748.26	868.36	0.197918
Group 2	0044790339	274,980.46	453.22	0.164819
Group 2	0044790382	352,676.93	362.28	0.102723

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044790949	177,455.22	249.18	0.140419
Group 2	0044791507	240,289.69	150.18	0.062500
Group 2	0044791639	339,890.73	354.05	0.104166
Group 2	0044791685	403,342.78	252.09	0.062500
Group 2	0044791967	142,295.34	44.47	0.031252
Group 2	0044792074	370,989.59	540.12	0.145589
Group 2	0044792593	282,675.93	294.45	0.104165
Group 2	0044792673	237,355.95	27.66	0.011653
Group 2	0044792982	677,257.80	1,380.20	0.203792
Group 2	0044793723	304,208.51	443.64	0.145834
Group 2	0044794339	339,180.81	662.47	0.195315
Group 2	0044794431	290,245.08	147.82	0.050929
Group 2	0044795045	186,991.69	155.83	0.083335
Group 2	0044795082	435,775.65	680.90	0.156250
Group 2	0044795768	202,472.29	253.09	0.125000
Group 2	0044796062	95,221.03	9.92	0.010418
Group 2	0044796426	347,984.30	398.73	0.114583
Group 2	0044796618	238,845.85	149.28	0.062501
Group 2	0044796651	132,245.91	163.74	0.123815
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797940	390,477.55	733.53	0.187855
Group 2	0044797958	393,436.07	259.01	0.065833
Group 2	0044798616	352,351.79	403.74	0.114584
Group 2	0044798781	244,331.74	25.45	0.010416
Group 2	0044798857	139,584.78	267.24	0.191454
Group 2	0044798892	261,792.73	47.11	0.017995
Group 2	0044799003	174,715.48	128.42	0.073502
Group 2	0044799092	372,135.11	465.17	0.125000
Group 2	0044799362	430,995.59	420.60	0.097588
Group 2	0044799812	360,527.04	450.66	0.125000
Group 2	0044799964	217,350.88	70.50	0.032436
Group 2	0044800532	256,933.38	321.17	0.125001
Group 2	0044800592	264,334.43	153.47	0.058059
Group 2	0044801121	357,181.04	186.03	0.052083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801175	180,347.01	187.86	0.104166
Group 2	0044801377	255,001.30	292.19	0.114584
Group 2	0044801461	121,439.16	44.59	0.036718
Group 2	0044801511	322,935.81	206.82	0.064044
Group 2	0044801593	256,677.90	294.11	0.114583
Group 2	0044802184	420,016.02	568.77	0.135416
Group 2	0044802342	215,104.67	201.66	0.093750
Group 2	0044802638	285,428.14	237.86	0.083334
Group 2	0044802731	232,112.98	217.61	0.093752
Group 2	0044802909	340,031.03	318.78	0.093750
Group 2	0044803047	313,624.42	99.92	0.031860
Group 2	0044803082	272,938.94	227.45	0.083334
Group 2	0044803218	687,027.15	1,073.48	0.156250
Group 2	0044803223	616,153.64	1,354.89	0.219895
Group 2	0044803260	341,387.19	533.42	0.156251
Group 2	0044803492	334,619.57	383.42	0.114584
Group 2	0044803568	176,422.55	56.66	0.032116
Group 2	0044803642	437,346.79	637.80	0.145834
Group 2	0044803957	275,001.50	134.10	0.048763
Group 2	0044804224	222,902.44	232.19	0.104167
Group 2	0044804262	306,806.29	287.63	0.093750
Group 2	0044804420	100,617.46	9.39	0.009332
Group 2	0044805162	331,362.48	138.07	0.041667
Group 2	0044805165	324,136.49	371.41	0.114584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	298,611.43	123,474.05	41.349

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044867788	298,611.43	123,474.05	41.349

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	182,639.85	2,780.62	3,468.07	1.899

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044812676	65,813.90	2,796.98	15,255.43	23.180
0044884842	116,825.95	(16.36)	(11,787.36)	(10.090)

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
221	39,209,784.14	4,269,462.40	10.889

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044750346	171,583.19	9,934.15	5.790
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	20,334.79	13.812
0044752015	174,276.86	1,490.71	0.855
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044754955	215,467.69	(24,190.92)	(11.227)
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755657	86,052.76	242.70	0.282

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044758998	169,360.27	41,296.60	24.384
0044759320	261,251.60	24,633.50	9.429
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	123,945.29	39.089
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044761887	209,413.12	14,156.22	6.760
0044761956	179,594.84	8,746.79	4.870
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	62,995.57	18.224

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044765219	322,524.95	48,739.47	15.112
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768913	116,742.26	1,273.27	1.091
0044768986	219,816.61	41,370.82	18.821
0044769904	330,881.81	7,705.65	2.329
0044769988	258,709.79	21,438.34	8.287
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	130,374.65	22.113
0044770296	94,821.06	31,150.07	32.851
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044770981	69,732.06	1,629.29	2.337
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772090	63,059.37	4,702.70	7.458
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-Aug-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(12,465.65)	(4.274)
0044778846	115,905.27	12,208.97	10.534
0044780223	77,666.67	(777.74)	(1.001)
0044780395	191,222.35	1,085.59	0.568
0044781418	181,245.45	4,779.96	2.637
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	1,700.53	1.198
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	49,857.78	12.201
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044792959	313,175.92	68,809.02	21.971
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044796106	69,244.05	(1,733.52)	(2.503)
0044796259	115,452.52	81,129.13	70.271
0044797657	145,799.88	71,932.94	49.337
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
0044798167	276,279.69	10,807.56	3.912
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	16,732.79	5.917
0044812676	65,813.90	15,255.43	23.180
0044812677	34,976.14	11,526.95	32.957
0044816335	308,128.36	5,890.89	1.912
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	24,355.33	28.646
0044820668	163,428.04	(390.41)	(0.239)
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	35,406.58	48.893
0044821329	129,902.14	59,269.63	45.626
0044823539	187,852.73	42,484.95	22.616
0044824715	367,864.35	27,597.76	7.502
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044832967	151,901.55	3,814.37	2.511
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)

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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
0044840533	65,734.93	4,355.55	6.626
0044840858	306,160.23	147,240.07	48.092
0044842073	145,232.38	(258.11)	(0.178)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	12,900.13	20.668
0044846963	605,526.64	62,284.09	10.286
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	155,734.39	38.063
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866778	396,370.80	51,760.43	13.059
0044866817	159,988.28	35,758.60	22.351
0044867788	298,611.43	123,474.05	41.349
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870157	82,835.89	21,135.11	25.514

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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
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	4,215.02	6.310
0044875065	319,977.86	44,625.95	13.947
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,787.36)	(10.090)
0044886241	120,826.01	790.56	0.654
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Aug-2024
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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	3	481,251.28	126,254.67	0.003 %	0	0.00	0.00	0.000 %	3	481,251.28	126,254.67	0.003 %
Total	3	481,251.28	126,254.67	0.002 %	0	0.00	0.00	0.000 %	3	481,251.28	126,254.67	0.002 %

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	0044812676	70,000.00	4.875 %	KY	63.00	360	65,813.90	04/30/2024	2,796.98	15,255.43
Group 1	0044867788	309,000.00	5.500 %	LA	80.00	360	298,611.43	07/31/2024	123,474.05	123,474.05
Group 1	0044884842	120,000.00	4.375 %	AL	80.00	360	116,825.95	12/31/2020	(16.36)	(11,787.36)

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.

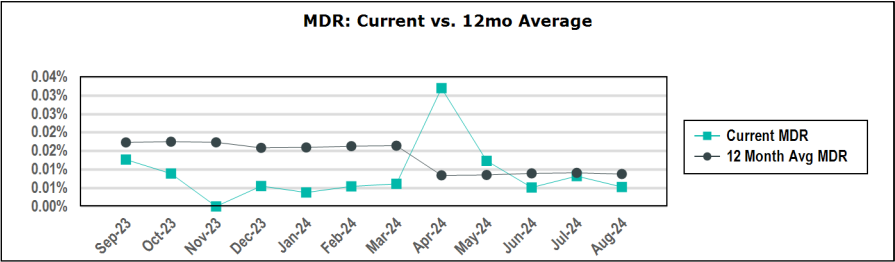
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Realized Loss Report - Collateral

Summary

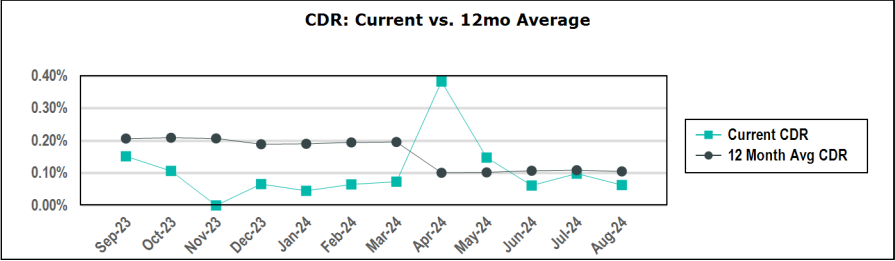
MDR

Current Month	0.005 %
3 Month Average	0.006 %
12 Month Average	0.009 %



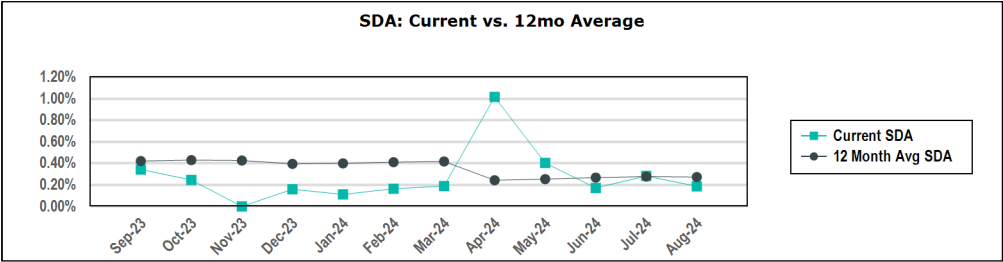
CDR

Current Month	0.063 %
3 Month Average	0.074 %
12 Month Average	0.105 %



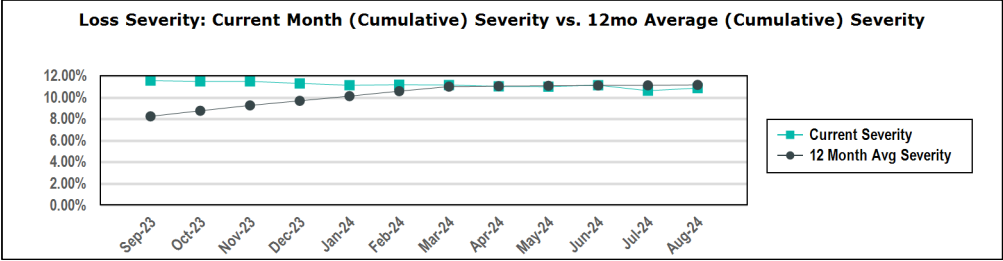
SDA

Current Month	0.187 %
3 Month Average	0.214 %
12 Month Average	0.273 %



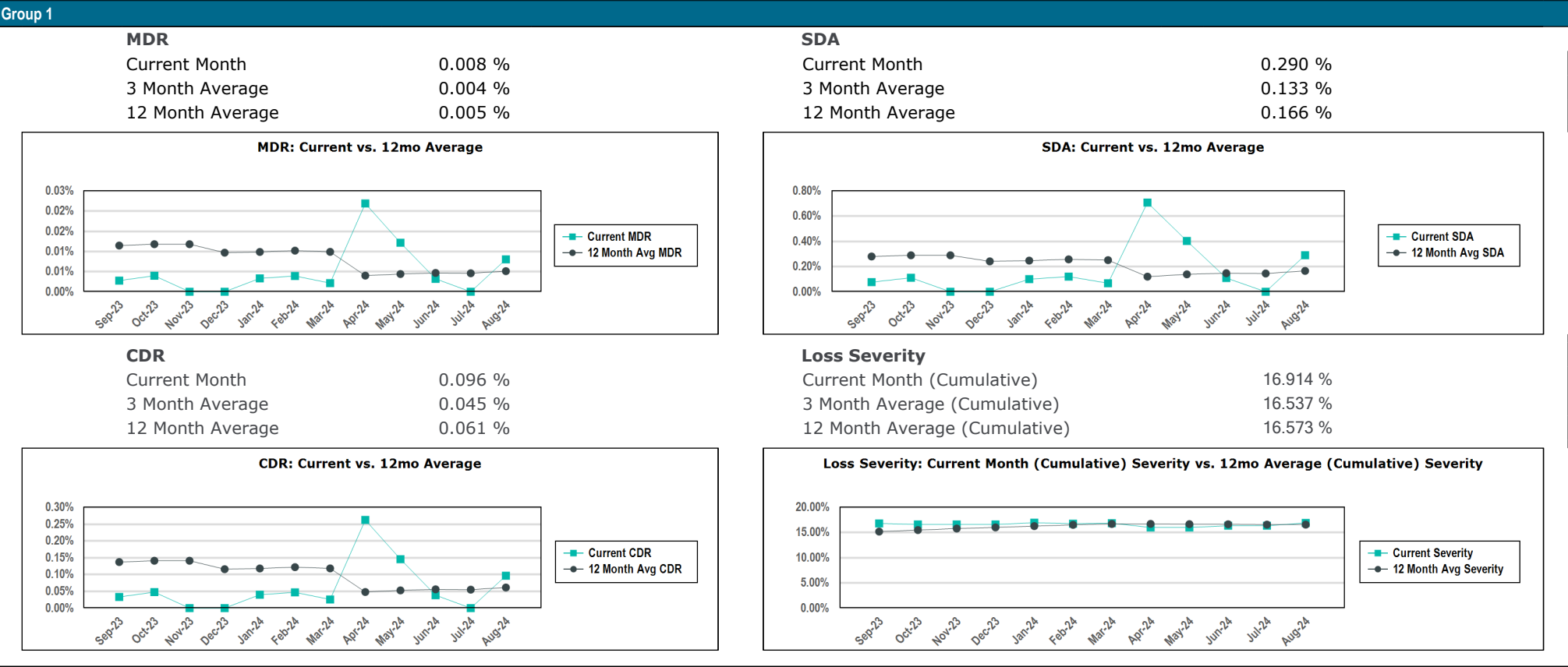
Loss Severity

Current Month (Cumulative)	10.889 %
3 Month Average (Cumulative)	10.898 %
12 Month Average (Cumulative)	11.187 %



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Realized Loss Report - Collateral



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



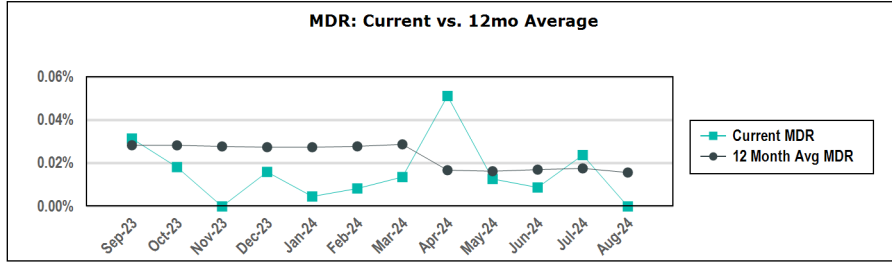
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Realized Loss Report - Collateral

Group 2

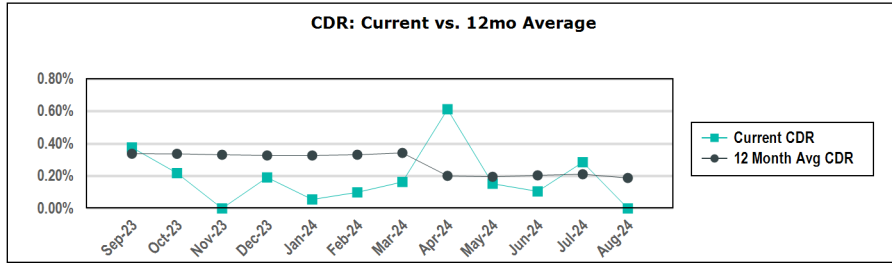
MDR

Current Month 0.000 %
 3 Month Average 0.011 %
 12 Month Average 0.016 %



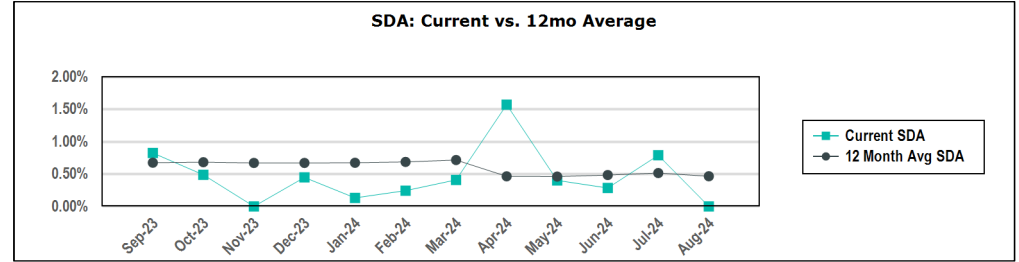
CDR

Current Month 0.000 %
 3 Month Average 0.130 %
 12 Month Average 0.189 %



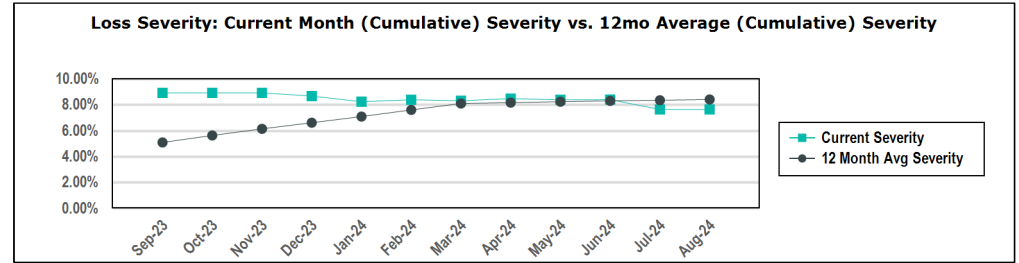
SDA

Current Month 0.000 %
 3 Month Average 0.359 %
 12 Month Average 0.467 %



Loss Severity

Current Month (Cumulative) 7.656 %
 3 Month Average (Cumulative) 7.908 %
 12 Month Average (Cumulative) 8.426 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

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Prepayment Rates

Summary

SMM

Current Month	0.765 %
3 Month Average	0.621 %
12 Month Average	0.563 %

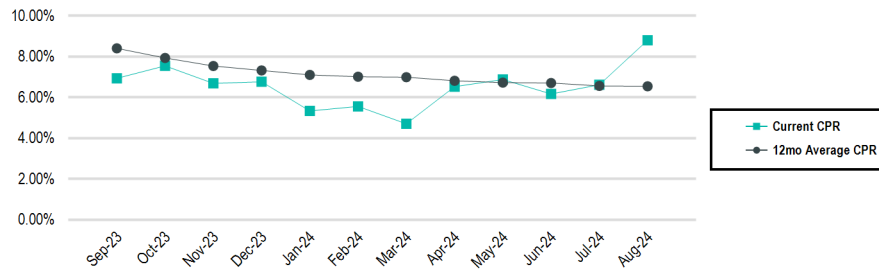
CPR

Current Month	8.806 %
3 Month Average	7.199 %
12 Month Average	6.547 %

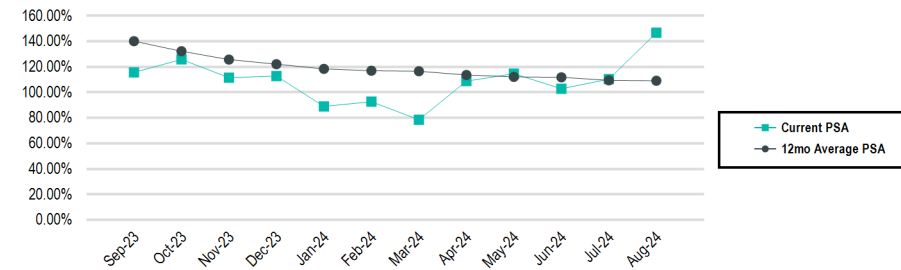
PSA

Current Month	146.759 %
3 Month Average	119.985 %
12 Month Average	109.119 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.721 %
3 Month Average	0.598 %
12 Month Average	0.542 %

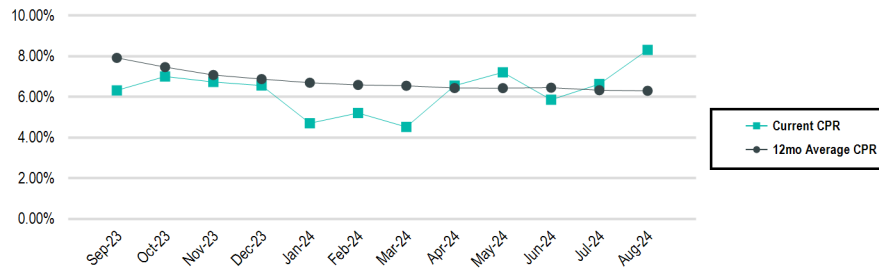
CPR

Current Month	8.315 %
3 Month Average	6.938 %
12 Month Average	6.306 %

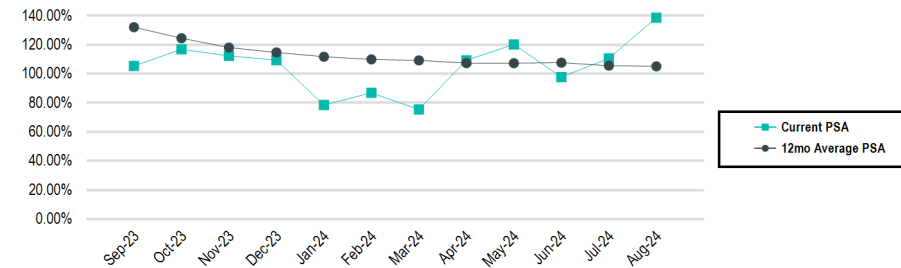
PSA

Current Month	138.592 %
3 Month Average	115.641 %
12 Month Average	105.099 %

CPR: Current vs 12mo Average

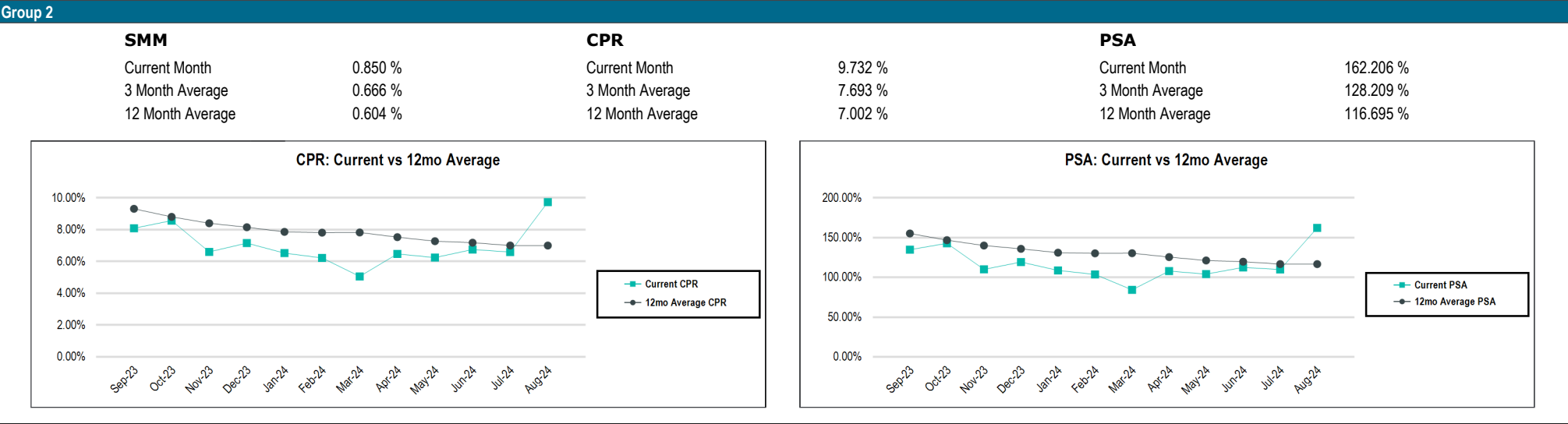


PSA: Current vs 12mo Average



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Prepayment Rates



Calculation Methodology:
Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$
Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$
PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$
Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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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
0044845901	374,498.08	0.00	0.000 %	374,498.08
Total	374,498.08	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
191	36,306,184.63

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Connecticut Avenue Securities
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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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Credit-Linked Notes

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Distribution Date: 26-Aug-2024
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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07



Supplemental Reporting

Bond Retirement Detail – Effective October 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XUW2	97,984,000	70,783,000	27,201,000
1B-1H	N/A	5,157,594	(70,783,000)	75,940,594
2B-1	30711XVW0	63,333,000	61,333,000	2,000,000
2B-1H	N/A	3,333,436	(61,333,000)	64,666,436
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes				