

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2024
 13-Sep-2024 3:48:15 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		08/30/2024	0.00000 %	3,326,970,197.12	0.00	25,965,307.10	0.00	3,301,004,890.01	25,965,307.10	0.00
1M-1	30711XUS1	09/24/2024	6.11332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	09/24/2024	7.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	09/24/2024	7.86332 %	1,796,724.25	11,773.51	981,447.36	0.00	815,276.89	993,220.87	0.00
1M-BH		08/30/2024	0.00000 %	3,202,108.25	0.00	1,749,128.00	0.00	1,452,980.26	1,749,128.00	0.00
1M-2C	30711XUV4	09/24/2024	7.86332 %	51,159,561.03	335,236.67	0.00	0.00	51,159,561.03	335,236.67	0.00
1M-CH		08/30/2024	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	09/24/2024	7.86332 %	52,956,285.28	347,010.18	981,447.36	0.00	51,974,837.92	1,328,457.54	0.00
1M-2H		08/30/2024	0.00000 %	94,377,947.22	0.00	1,749,128.00	0.00	92,628,819.23	1,749,128.00	0.00
1B-1	30711XUW2	09/24/2024	9.46332 %	27,201,000.00	214,509.81	0.00	0.00	27,201,000.00	214,509.81	0.00
1B-1H		08/30/2024	0.00000 %	75,940,594.00	0.00	0.00	0.00	75,940,594.00	0.00	0.00
1B-2H		08/30/2024	0.00000 %	100,825,845.05	0.00	0.00	(3,563.91)	100,829,408.96	0.00	2,312,185.04
1A-I1	30711XUY8	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	09/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	09/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	09/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	09/24/2024	1.80000 %	0.00	2,695.09	0.00	0.00	0.00	2,695.09	0.00
1B-I2	30711XVJ0	09/24/2024	1.40000 %	0.00	2,096.18	0.00	0.00	0.00	2,096.18	0.00
1B-I3	30711XVL5	09/24/2024	1.00000 %	0.00	1,497.27	0.00	0.00	0.00	1,497.27	0.00
1B-I4	30711XVN1	09/24/2024	0.60000 %	0.00	898.36	0.00	0.00	0.00	898.36	0.00
1C-I1	30711XVQ4	09/24/2024	1.80000 %	0.00	76,739.34	0.00	0.00	0.00	76,739.34	0.00
1C-I2	30711XVS0	09/24/2024	1.40000 %	0.00	59,686.15	0.00	0.00	0.00	59,686.15	0.00
1C-I3	30711XVU5	09/24/2024	1.00000 %	0.00	42,632.97	0.00	0.00	0.00	42,632.97	0.00
1C-I4	30711XVW1	09/24/2024	0.60000 %	0.00	25,579.78	0.00	0.00	0.00	25,579.78	0.00
1E-A1	30711XUZ5	09/24/2024	6.06332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	09/24/2024	6.46332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	09/24/2024	6.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	09/24/2024	7.26332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	09/24/2024	6.06332 %	1,796,724.25	9,078.43	981,447.36	0.00	815,276.89	990,525.79	0.00

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Distribution Date: 25-Sep-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	09/24/2024	6.46332 %	1,796,724.25	9,677.34	981,447.36	0.00	815,276.89	991,124.70	0.00
1E-B3	30711XVM3	09/24/2024	6.86332 %	1,796,724.25	10,276.24	981,447.36	0.00	815,276.89	991,723.60	0.00
1E-B4	30711XVP6	09/24/2024	7.26332 %	1,796,724.25	10,875.15	981,447.36	0.00	815,276.89	992,322.51	0.00
1E-C1	30711XVR2	09/24/2024	6.06332 %	51,159,561.03	258,497.32	0.00	0.00	51,159,561.03	258,497.32	0.00
1E-C2	30711XVT8	09/24/2024	6.46332 %	51,159,561.03	275,550.51	0.00	0.00	51,159,561.03	275,550.51	0.00
1E-C3	30711XVV3	09/24/2024	6.86332 %	51,159,561.03	292,603.70	0.00	0.00	51,159,561.03	292,603.70	0.00
1E-C4	30711XVX9	09/24/2024	7.26332 %	51,159,561.03	309,656.89	0.00	0.00	51,159,561.03	309,656.89	0.00
1E-D1	30711XVY7	09/24/2024	6.06332 %	1,796,724.25	9,078.43	981,447.36	0.00	815,276.89	990,525.79	0.00
1E-D2	30711XVZ4	09/24/2024	6.46332 %	1,796,724.25	9,677.34	981,447.36	0.00	815,276.89	991,124.70	0.00
1E-D3	30711XWA8	09/24/2024	6.86332 %	1,796,724.25	10,276.24	981,447.36	0.00	815,276.89	991,723.60	0.00
1E-D4	30711XWB6	09/24/2024	7.26332 %	1,796,724.25	10,875.15	981,447.36	0.00	815,276.89	992,322.51	0.00
1E-D5	30711XWC4	09/24/2024	7.86332 %	1,796,724.25	11,773.51	981,447.36	0.00	815,276.89	993,220.87	0.00
1E-F1	30711XWD2	09/24/2024	6.06332 %	52,956,285.28	267,575.75	981,447.36	0.00	51,974,837.92	1,249,023.11	0.00
1E-F2	30711XWE0	09/24/2024	6.46332 %	52,956,285.28	285,227.85	981,447.36	0.00	51,974,837.92	1,266,675.21	0.00
1E-F3	30711XWF7	09/24/2024	6.86332 %	52,956,285.28	302,879.94	981,447.36	0.00	51,974,837.92	1,284,327.30	0.00
1E-F4	30711XWG5	09/24/2024	7.26332 %	52,956,285.28	320,532.04	981,447.36	0.00	51,974,837.92	1,301,979.40	0.00
1E-F5	30711XWH3	09/24/2024	7.86332 %	52,956,285.28	347,010.18	981,447.36	0.00	51,974,837.92	1,328,457.54	0.00
1X-1	30711XWJ9	09/24/2024	1.80000 %	0.00	2,695.09	0.00	0.00	0.00	2,695.09	0.00
1X-2	30711XWK6	09/24/2024	1.40000 %	0.00	2,096.18	0.00	0.00	0.00	2,096.18	0.00
1X-3	30711XWL4	09/24/2024	1.00000 %	0.00	1,497.27	0.00	0.00	0.00	1,497.27	0.00
1X-4	30711XWM2	09/24/2024	0.60000 %	0.00	898.36	0.00	0.00	0.00	898.36	0.00
1Y-1	30711XWN0	09/24/2024	1.80000 %	0.00	79,434.43	0.00	0.00	0.00	79,434.43	0.00
1Y-2	30711XWP5	09/24/2024	1.40000 %	0.00	61,782.33	0.00	0.00	0.00	61,782.33	0.00
1Y-3	30711XWQ3	09/24/2024	1.00000 %	0.00	44,130.24	0.00	0.00	0.00	44,130.24	0.00
1Y-4	30711XWR1	09/24/2024	0.60000 %	0.00	26,478.14	0.00	0.00	0.00	26,478.14	0.00
2A-H		08/30/2024	0.00000 %	1,688,428,939.25	0.00	18,455,669.62	0.00	1,669,973,269.63	18,455,669.62	0.00
2M-1	30711XWS9	09/24/2024	6.11332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	09/24/2024	7.96332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		08/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	09/24/2024	7.96332 %	85,832.60	569.59	85,832.60	0.00	0.00	86,402.19	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		08/30/2024	0.00000 %	1,950,788.12	0.00	1,950,788.12	0.00	0.00	1,950,788.12	0.00
2M-2C	30711XWV2	09/24/2024	7.96332 %	4,495,410.33	29,831.99	24,131.28	0.00	4,471,279.05	53,963.27	0.00
2M-CH		08/30/2024	0.00000 %	102,170,887.67	0.00	548,451.54	0.00	101,622,436.13	548,451.54	0.00
2M-2	30711XWX8	09/24/2024	7.96332 %	4,581,242.93	30,401.59	109,963.89	0.00	4,471,279.05	140,365.48	0.00
2M-2H		08/30/2024	0.00000 %	104,121,675.79	0.00	2,499,239.66	0.00	101,622,436.13	2,499,239.66	0.00
2B-1	30711XWW0	09/24/2024	9.91332 %	2,000,000.00	16,522.20	0.00	0.00	2,000,000.00	16,522.20	0.00
2B-1H		08/30/2024	0.00000 %	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		08/30/2024	0.00000 %	64,712,726.01	0.00	0.00	90,295.43	64,622,430.58	0.00	2,044,006.42
2A-I1	30711XWY6	09/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	09/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	09/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	09/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	09/24/2024	1.80000 %	0.00	128.75	0.00	0.00	0.00	128.75	0.00
2B-I2	30711XXH2	09/24/2024	1.40000 %	0.00	100.14	0.00	0.00	0.00	100.14	0.00
2B-I3	30711XXK5	09/24/2024	1.00000 %	0.00	71.53	0.00	0.00	0.00	71.53	0.00
2B-I4	30711XXM1	09/24/2024	0.60000 %	0.00	42.92	0.00	0.00	0.00	42.92	0.00
2C-I1	30711XXP4	09/24/2024	1.80000 %	0.00	6,743.12	0.00	0.00	0.00	6,743.12	0.00
2C-I2	30711XXR0	09/24/2024	1.40000 %	0.00	5,244.65	0.00	0.00	0.00	5,244.65	0.00
2C-I3	30711XXT6	09/24/2024	1.00000 %	0.00	3,746.18	0.00	0.00	0.00	3,746.18	0.00
2C-I4	30711XXV1	09/24/2024	0.60000 %	0.00	2,247.71	0.00	0.00	0.00	2,247.71	0.00
2E-A1	30711XWZ3	09/24/2024	6.16332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	09/24/2024	6.56332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	09/24/2024	6.96332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	09/24/2024	7.36332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	09/24/2024	6.16332 %	85,832.60	440.84	85,832.60	0.00	0.00	86,273.44	0.00
2E-B2	30711XXJ8	09/24/2024	6.56332 %	85,832.60	469.46	85,832.60	0.00	0.00	86,302.06	0.00
2E-B3	30711XXL3	09/24/2024	6.96332 %	85,832.60	498.07	85,832.60	0.00	0.00	86,330.67	0.00
2E-B4	30711XXN9	09/24/2024	7.36332 %	85,832.60	526.68	85,832.60	0.00	0.00	86,359.28	0.00
2E-C1	30711XXQ2	09/24/2024	6.16332 %	4,495,410.33	23,088.88	24,131.28	0.00	4,471,279.05	47,220.16	0.00
2E-C2	30711XXS8	09/24/2024	6.56332 %	4,495,410.33	24,587.35	24,131.28	0.00	4,471,279.05	48,718.63	0.00
2E-C3	30711XXU3	09/24/2024	6.96332 %	4,495,410.33	26,085.82	24,131.28	0.00	4,471,279.05	50,217.10	0.00

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Certificateholder Distribution Summary

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2E-C4	30711XXW9	09/24/2024	7.36332 %	4,495,410.33	27,584.29	24,131.28	0.00	4,471,279.05	51,715.57	0.00
2E-D1	30711XXX7	09/24/2024	6.16332 %	85,832.60	440.84	85,832.60	0.00	0.00	86,273.44	0.00
2E-D2	30711XXY5	09/24/2024	6.56332 %	85,832.60	469.46	85,832.60	0.00	0.00	86,302.06	0.00
2E-D3	30711XXZ2	09/24/2024	6.96332 %	85,832.60	498.07	85,832.60	0.00	0.00	86,330.67	0.00
2E-D4	30711XYA6	09/24/2024	7.36332 %	85,832.60	526.68	85,832.60	0.00	0.00	86,359.28	0.00
2E-D5	30711XYB4	09/24/2024	7.96332 %	85,832.60	569.59	85,832.60	0.00	0.00	86,402.19	0.00
2E-F1	30711XYC2	09/24/2024	6.16332 %	4,581,242.93	23,529.72	109,963.89	0.00	4,471,279.05	133,493.61	0.00
2E-F2	30711XYD0	09/24/2024	6.56332 %	4,581,242.93	25,056.80	109,963.89	0.00	4,471,279.05	135,020.69	0.00
2E-F3	30711XYE8	09/24/2024	6.96332 %	4,581,242.93	26,583.88	109,963.89	0.00	4,471,279.05	136,547.77	0.00
2E-F4	30711XYF5	09/24/2024	7.36332 %	4,581,242.93	28,110.96	109,963.89	0.00	4,471,279.05	138,074.85	0.00
2E-F5	30711XYG3	09/24/2024	7.96332 %	4,581,242.93	30,401.59	109,963.89	0.00	4,471,279.05	140,365.48	0.00
2X-1	30711XYH1	09/24/2024	1.80000 %	0.00	128.75	0.00	0.00	0.00	128.75	0.00
2X-2	30711XYJ7	09/24/2024	1.40000 %	0.00	100.14	0.00	0.00	0.00	100.14	0.00
2X-3	30711XYK4	09/24/2024	1.00000 %	0.00	71.53	0.00	0.00	0.00	71.53	0.00
2X-4	30711XYL2	09/24/2024	0.60000 %	0.00	42.92	0.00	0.00	0.00	42.92	0.00
2Y-1	30711XYM0	09/24/2024	1.80000 %	0.00	6,871.86	0.00	0.00	0.00	6,871.86	0.00
2Y-2	30711XYN8	09/24/2024	1.40000 %	0.00	5,344.78	0.00	0.00	0.00	5,344.78	0.00
2Y-3	30711XYP3	09/24/2024	1.00000 %	0.00	3,817.70	0.00	0.00	0.00	3,817.70	0.00
2Y-4	30711XYQ1	09/24/2024	0.60000 %	0.00	2,290.62	0.00	0.00	0.00	2,290.62	0.00
Totals				6,390,070,578.01	4,444,277.01	70,259,635.54	86,731.52	6,319,724,211.02	74,703,912.55	4,356,191.46

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	3,326,970,197.12	7,958,557.57	18,006,749.53	0.00	0.00	25,965,307.10	3,301,004,890.01	0.16669060	25,965,307.10
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	89,854,570.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,417,997.48	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.01617035	981,447.36
1M-BH	89,854,570.52	3,202,108.25	538,310.80	1,210,817.20	0.00	0.00	1,749,128.00	1,452,980.26	0.01617035	1,749,128.00
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	52,956,285.28	302,049.77	679,397.59	0.00	0.00	981,447.36	51,974,837.92	0.34194972	981,447.36
1M-2H	270,884,980.00	94,377,947.22	538,310.80	1,210,817.20	0.00	0.00	1,749,128.00	92,628,819.23	0.34194889	1,749,128.00
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	100,825,845.05	0.00	0.00	0.00	(3,563.91)	(3,563.91)	100,829,408.96	0.97758242	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	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.01617035	981,447.36
1E-B2	50,417,997.48	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.01617035	981,447.36
1E-B3	50,417,997.48	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.01617035	981,447.36

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-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	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.01617035	981,447.36
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	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.00808518	981,447.36
1E-D2	100,835,994.97	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.00808518	981,447.36
1E-D3	100,835,994.97	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.00808518	981,447.36
1E-D4	100,835,994.97	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.00808518	981,447.36
1E-D5	100,835,994.97	1,796,724.25	302,049.77	679,397.59	0.00	0.00	981,447.36	815,276.89	0.00808518	981,447.36
1E-F1	101,577,558.52	52,956,285.28	302,049.77	679,397.59	0.00	0.00	981,447.36	51,974,837.92	0.51167638	981,447.36
1E-F2	101,577,558.52	52,956,285.28	302,049.77	679,397.59	0.00	0.00	981,447.36	51,974,837.92	0.51167638	981,447.36
1E-F3	101,577,558.52	52,956,285.28	302,049.77	679,397.59	0.00	0.00	981,447.36	51,974,837.92	0.51167638	981,447.36
1E-F4	101,577,558.52	52,956,285.28	302,049.77	679,397.59	0.00	0.00	981,447.36	51,974,837.92	0.51167638	981,447.36
1E-F5	101,577,558.52	52,956,285.28	302,049.77	679,397.59	0.00	0.00	981,447.36	51,974,837.92	0.51167638	981,447.36
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	1,688,428,939.25	3,776,100.14	14,679,569.49	0.00	0.00	18,455,669.62	1,669,973,269.63	0.13080776	18,455,669.62
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	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60
2M-BH	102,170,887.67	1,950,788.12	401,441.81	1,549,346.31	0.00	0.00	1,950,788.12	0.00	0.00000000	1,950,788.12
2M-2C	4,495,410.33	4,495,410.33	4,965.84	19,165.44	0.00	0.00	24,131.28	4,471,279.05	0.99463202	24,131.28
2M-CH	102,170,887.67	102,170,887.67	112,862.78	435,588.75	0.00	0.00	548,451.54	101,622,436.13	0.99463202	548,451.54
2M-2	13,486,231.00	4,581,242.93	22,628.85	87,335.03	0.00	0.00	109,963.89	4,471,279.05	0.33154401	109,963.89

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-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	104,121,675.79	514,304.60	1,984,935.06	0.00	0.00	2,499,239.66	101,622,436.13	0.33154401	2,499,239.66
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	90,295.43	90,295.43	64,622,430.58	0.96933980	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	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60
2E-B2	4,495,410.33	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60
2E-B3	4,495,410.33	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60
2E-B4	4,495,410.33	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60
2E-C1	4,495,410.33	4,495,410.33	4,965.84	19,165.44	0.00	0.00	24,131.28	4,471,279.05	0.99463202	24,131.28
2E-C2	4,495,410.33	4,495,410.33	4,965.84	19,165.44	0.00	0.00	24,131.28	4,471,279.05	0.99463202	24,131.28
2E-C3	4,495,410.33	4,495,410.33	4,965.84	19,165.44	0.00	0.00	24,131.28	4,471,279.05	0.99463202	24,131.28
2E-C4	4,495,410.33	4,495,410.33	4,965.84	19,165.44	0.00	0.00	24,131.28	4,471,279.05	0.99463202	24,131.28
2E-D1	8,990,820.67	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60
2E-D2	8,990,820.67	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60
2E-D3	8,990,820.67	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60
2E-D4	8,990,820.67	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60
2E-D5	8,990,820.67	85,832.60	17,663.01	68,169.59	0.00	0.00	85,832.60	0.00	0.00000000	85,832.60

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-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	4,581,242.93	22,628.85	87,335.03	0.00	0.00	109,963.89	4,471,279.05	0.49731601	109,963.89
2E-F2	8,990,820.67	4,581,242.93	22,628.85	87,335.03	0.00	0.00	109,963.89	4,471,279.05	0.49731601	109,963.89
2E-F3	8,990,820.67	4,581,242.93	22,628.85	87,335.03	0.00	0.00	109,963.89	4,471,279.05	0.49731601	109,963.89
2E-F4	8,990,820.67	4,581,242.93	22,628.85	87,335.03	0.00	0.00	109,963.89	4,471,279.05	0.49731601	109,963.89
2E-F5	8,990,820.67	4,581,242.93	22,628.85	87,335.03	0.00	0.00	109,963.89	4,471,279.05	0.49731601	109,963.89
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	6,390,070,578.01	19,009,917.22	51,249,718.26	0.00	86,731.52	70,346,367.06	6,319,724,211.02	0.17329321	70,259,635.54

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

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-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	168.00176414	0.40188268	0.90928548	0.00000000	0.00000000	1.31116816	166.69059598	0.16669060	1.31116816
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	35.63656511	5.99091168	13.47529898	0.00000000	0.00000000	19.46621066	16.17035445	0.01617035	19.46621066
1M-BH	89,854,570.52	35.63656508	5.99091172	13.47529895	0.00000000	0.00000000	19.46621068	16.17035451	0.01617035	19.46621068
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	348.40680000	1.98722764	4.46985167	0.00000000	0.00000000	6.45707931	341.94972069	0.34194972	6.45707931
1M-2H	270,884,980.00	348.40598109	1.98723015	4.46985728	0.00000000	0.00000000	6.45708743	341.94889370	0.34194889	6.45708743
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	977.54786541	0.00000000	0.00000000	0.00000000	(0.03455357)	(0.03455357)	977.58241898	0.97758242	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	35.63656511	5.99091168	13.47529898	0.00000000	0.00000000	19.46621066	16.17035445	0.01617035	19.46621066
1E-B2	50,417,997.48	35.63656511	5.99091168	13.47529898	0.00000000	0.00000000	19.46621066	16.17035445	0.01617035	19.46621066
1E-B3	50,417,997.48	35.63656511	5.99091168	13.47529898	0.00000000	0.00000000	19.46621066	16.17035445	0.01617035	19.46621066

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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	35.63656511	5.99091168	13.47529898	0.00000000	0.00000000	19.46621066	16.17035445	0.01617035	19.46621066
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	17.81828255	2.99545584	6.73764949	0.00000000	0.00000000	9.73310533	8.08517723	0.00808518	9.73310533
1E-D2	100,835,994.97	17.81828255	2.99545584	6.73764949	0.00000000	0.00000000	9.73310533	8.08517723	0.00808518	9.73310533
1E-D3	100,835,994.97	17.81828255	2.99545584	6.73764949	0.00000000	0.00000000	9.73310533	8.08517723	0.00808518	9.73310533
1E-D4	100,835,994.97	17.81828255	2.99545584	6.73764949	0.00000000	0.00000000	9.73310533	8.08517723	0.00808518	9.73310533
1E-D5	100,835,994.97	17.81828255	2.99545584	6.73764949	0.00000000	0.00000000	9.73310533	8.08517723	0.00808518	9.73310533
1E-F1	101,577,558.52	521.33843392	2.97358762	6.68846151	0.00000000	0.00000000	9.66204912	511.67638480	0.51167638	9.66204912
1E-F2	101,577,558.52	521.33843392	2.97358762	6.68846151	0.00000000	0.00000000	9.66204912	511.67638480	0.51167638	9.66204912
1E-F3	101,577,558.52	521.33843392	2.97358762	6.68846151	0.00000000	0.00000000	9.66204912	511.67638480	0.51167638	9.66204912
1E-F4	101,577,558.52	521.33843392	2.97358762	6.68846151	0.00000000	0.00000000	9.66204912	511.67638480	0.51167638	9.66204912
1E-F5	101,577,558.52	521.33843392	2.97358762	6.68846151	0.00000000	0.00000000	9.66204912	511.67638480	0.51167638	9.66204912
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	132.25337601	0.29577910	1.14983970	0.00000000	0.00000000	1.44561880	130.80775721	0.13080776	1.44561880
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	19.09338496	3.92912075	15.16426422	0.00000000	0.00000000	19.09338496	0.00000000	0.00000000	19.09338496
2M-BH	102,170,887.67	19.09338525	3.92912129	15.16426396	0.00000000	0.00000000	19.09338525	0.00000000	0.00000000	19.09338525
2M-2C	4,495,410.33	1000.00000000	1.10464666	4.26333496	0.00000000	0.00000000	5.36798161	994.63201839	0.99463202	5.36798161
2M-CH	102,170,887.67	1000.00000000	1.10464715	4.26333528	0.00000000	0.00000000	5.36798253	994.63201747	0.99463202	5.36798253
2M-2	13,486,231.00	339.69779474	1.67792247	6.47586639	0.00000000	0.00000000	8.15378959	331.54400588	0.33154401	8.15378959

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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	339.69779510	1.67792285	6.47586641	0.00000000	0.00000000	8.15378926	331.54400583	0.33154401	8.15378926
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	1.35443612	1.35443612	969.33979808	0.96933980	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	19.09338496	3.92912075	15.16426422	0.00000000	0.00000000	19.09338496	0.00000000	0.00000000	19.09338496
2E-B2	4,495,410.33	19.09338496	3.92912075	15.16426422	0.00000000	0.00000000	19.09338496	0.00000000	0.00000000	19.09338496
2E-B3	4,495,410.33	19.09338496	3.92912075	15.16426422	0.00000000	0.00000000	19.09338496	0.00000000	0.00000000	19.09338496
2E-B4	4,495,410.33	19.09338496	3.92912075	15.16426422	0.00000000	0.00000000	19.09338496	0.00000000	0.00000000	19.09338496
2E-C1	4,495,410.33	1000.00000000	1.10464666	4.26333496	0.00000000	0.00000000	5.36798161	994.63201839	0.99463202	5.36798161
2E-C2	4,495,410.33	1000.00000000	1.10464666	4.26333496	0.00000000	0.00000000	5.36798161	994.63201839	0.99463202	5.36798161
2E-C3	4,495,410.33	1000.00000000	1.10464666	4.26333496	0.00000000	0.00000000	5.36798161	994.63201839	0.99463202	5.36798161
2E-C4	4,495,410.33	1000.00000000	1.10464666	4.26333496	0.00000000	0.00000000	5.36798161	994.63201839	0.99463202	5.36798161
2E-D1	8,990,820.67	9.54669247	1.96456037	7.58213210	0.00000000	0.00000000	9.54669247	0.00000000	0.00000000	9.54669247
2E-D2	8,990,820.67	9.54669247	1.96456037	7.58213210	0.00000000	0.00000000	9.54669247	0.00000000	0.00000000	9.54669247
2E-D3	8,990,820.67	9.54669247	1.96456037	7.58213210	0.00000000	0.00000000	9.54669247	0.00000000	0.00000000	9.54669247
2E-D4	8,990,820.67	9.54669247	1.96456037	7.58213210	0.00000000	0.00000000	9.54669247	0.00000000	0.00000000	9.54669247
2E-D5	8,990,820.67	9.54669247	1.96456037	7.58213210	0.00000000	0.00000000	9.54669247	0.00000000	0.00000000	9.54669247

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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	509.54669192	2.51688370	9.71379957	0.00000000	0.00000000	12.23068439	497.31600864	0.49731601	12.23068439
2E-F2	8,990,820.67	509.54669192	2.51688370	9.71379957	0.00000000	0.00000000	12.23068439	497.31600864	0.49731601	12.23068439
2E-F3	8,990,820.67	509.54669192	2.51688370	9.71379957	0.00000000	0.00000000	12.23068439	497.31600864	0.49731601	12.23068439
2E-F4	8,990,820.67	509.54669192	2.51688370	9.71379957	0.00000000	0.00000000	12.23068439	497.31600864	0.49731601	12.23068439
2E-F5	8,990,820.67	509.54669192	2.51688370	9.71379957	0.00000000	0.00000000	12.23068439	497.31600864	0.49731601	12.23068439
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 %	3,326,970,197.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,301,004,890.01
1M-1	N/A	N/A	6.11332 %	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	7.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	08/26/24 - 09/24/24	30	7.86332 %	1,796,724.25	11,773.51	0.00	0.00	0.00	0.00	11,773.51	0.00	815,276.89
1M-BH	N/A	N/A	0.00000 %	3,202,108.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,452,980.26
1M-2C	08/26/24 - 09/24/24	30	7.86332 %	51,159,561.03	335,236.67	0.00	0.00	0.00	0.00	335,236.67	0.00	51,159,561.03
1M-CH	N/A	N/A	0.00000 %	91,175,838.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97
1M-2	08/26/24 - 09/24/24	30	7.86332 %	52,956,285.28	347,010.18	0.00	0.00	0.00	0.00	347,010.18	0.00	51,974,837.92
1M-2H	N/A	N/A	0.00000 %	94,377,947.22	0.00	0.00	0.00	0.00	0.00	0.00	0.00	92,628,819.23
1B-1	08/26/24 - 09/24/24	30	9.46332 %	27,201,000.00	214,509.81	0.00	0.00	0.00	0.00	214,509.81	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 %	100,825,845.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,829,408.96
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	08/26/24 - 09/24/24	30	1.80000 %	1,796,724.25	2,695.09	0.00	0.00	0.00	0.00	2,695.09	0.00	815,276.89
1B-I2	08/26/24 - 09/24/24	30	1.40000 %	1,796,724.25	2,096.18	0.00	0.00	0.00	0.00	2,096.18	0.00	815,276.89
1B-I3	08/26/24 - 09/24/24	30	1.00000 %	1,796,724.25	1,497.27	0.00	0.00	0.00	0.00	1,497.27	0.00	815,276.89
1B-I4	08/26/24 - 09/24/24	30	0.60000 %	1,796,724.25	898.36	0.00	0.00	0.00	0.00	898.36	0.00	815,276.89
1C-I1	08/26/24 - 09/24/24	30	1.80000 %	51,159,561.03	76,739.34	0.00	0.00	0.00	0.00	76,739.34	0.00	51,159,561.03
1C-I2	08/26/24 - 09/24/24	30	1.40000 %	51,159,561.03	59,686.15	0.00	0.00	0.00	0.00	59,686.15	0.00	51,159,561.03
1C-I3	08/26/24 - 09/24/24	30	1.00000 %	51,159,561.03	42,632.97	0.00	0.00	0.00	0.00	42,632.97	0.00	51,159,561.03
1C-I4	08/26/24 - 09/24/24	30	0.60000 %	51,159,561.03	25,579.78	0.00	0.00	0.00	0.00	25,579.78	0.00	51,159,561.03
1E-A1	N/A	N/A	6.06332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.46332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.86332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.26332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	08/26/24 - 09/24/24	30	6.06332 %	1,796,724.25	9,078.43	0.00	0.00	0.00	0.00	9,078.43	0.00	815,276.89
1E-B2	08/26/24 - 09/24/24	30	6.46332 %	1,796,724.25	9,677.34	0.00	0.00	0.00	0.00	9,677.34	0.00	815,276.89

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-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	08/26/24 - 09/24/24	30	6.86332 %	1,796,724.25	10,276.24	0.00	0.00	0.00	0.00	10,276.24	0.00	815,276.89
1E-B4	08/26/24 - 09/24/24	30	7.26332 %	1,796,724.25	10,875.15	0.00	0.00	0.00	0.00	10,875.15	0.00	815,276.89
1E-C1	08/26/24 - 09/24/24	30	6.06332 %	51,159,561.03	258,497.32	0.00	0.00	0.00	0.00	258,497.32	0.00	51,159,561.03
1E-C2	08/26/24 - 09/24/24	30	6.46332 %	51,159,561.03	275,550.51	0.00	0.00	0.00	0.00	275,550.51	0.00	51,159,561.03
1E-C3	08/26/24 - 09/24/24	30	6.86332 %	51,159,561.03	292,603.70	0.00	0.00	0.00	0.00	292,603.70	0.00	51,159,561.03
1E-C4	08/26/24 - 09/24/24	30	7.26332 %	51,159,561.03	309,656.89	0.00	0.00	0.00	0.00	309,656.89	0.00	51,159,561.03
1E-D1	08/26/24 - 09/24/24	30	6.06332 %	1,796,724.25	9,078.43	0.00	0.00	0.00	0.00	9,078.43	0.00	815,276.89
1E-D2	08/26/24 - 09/24/24	30	6.46332 %	1,796,724.25	9,677.34	0.00	0.00	0.00	0.00	9,677.34	0.00	815,276.89
1E-D3	08/26/24 - 09/24/24	30	6.86332 %	1,796,724.25	10,276.24	0.00	0.00	0.00	0.00	10,276.24	0.00	815,276.89
1E-D4	08/26/24 - 09/24/24	30	7.26332 %	1,796,724.25	10,875.15	0.00	0.00	0.00	0.00	10,875.15	0.00	815,276.89
1E-D5	08/26/24 - 09/24/24	30	7.86332 %	1,796,724.25	11,773.51	0.00	0.00	0.00	0.00	11,773.51	0.00	815,276.89
1E-F1	08/26/24 - 09/24/24	30	6.06332 %	52,956,285.28	267,575.75	0.00	0.00	0.00	0.00	267,575.75	0.00	51,974,837.92
1E-F2	08/26/24 - 09/24/24	30	6.46332 %	52,956,285.28	285,227.85	0.00	0.00	0.00	0.00	285,227.85	0.00	51,974,837.92
1E-F3	08/26/24 - 09/24/24	30	6.86332 %	52,956,285.28	302,879.94	0.00	0.00	0.00	0.00	302,879.94	0.00	51,974,837.92
1E-F4	08/26/24 - 09/24/24	30	7.26332 %	52,956,285.28	320,532.04	0.00	0.00	0.00	0.00	320,532.04	0.00	51,974,837.92
1E-F5	08/26/24 - 09/24/24	30	7.86332 %	52,956,285.28	347,010.18	0.00	0.00	0.00	0.00	347,010.18	0.00	51,974,837.92
1X-1	08/26/24 - 09/24/24	30	1.80000 %	1,796,724.25	2,695.09	0.00	0.00	0.00	0.00	2,695.09	0.00	815,276.89
1X-2	08/26/24 - 09/24/24	30	1.40000 %	1,796,724.25	2,096.18	0.00	0.00	0.00	0.00	2,096.18	0.00	815,276.89
1X-3	08/26/24 - 09/24/24	30	1.00000 %	1,796,724.25	1,497.27	0.00	0.00	0.00	0.00	1,497.27	0.00	815,276.89
1X-4	08/26/24 - 09/24/24	30	0.60000 %	1,796,724.25	898.36	0.00	0.00	0.00	0.00	898.36	0.00	815,276.89
1Y-1	08/26/24 - 09/24/24	30	1.80000 %	52,956,285.29	79,434.43	0.00	0.00	0.00	0.00	79,434.43	0.00	51,974,837.93
1Y-2	08/26/24 - 09/24/24	30	1.40000 %	52,956,285.29	61,782.33	0.00	0.00	0.00	0.00	61,782.33	0.00	51,974,837.93
1Y-3	08/26/24 - 09/24/24	30	1.00000 %	52,956,285.29	44,130.24	0.00	0.00	0.00	0.00	44,130.24	0.00	51,974,837.93
1Y-4	08/26/24 - 09/24/24	30	0.60000 %	52,956,285.29	26,478.14	0.00	0.00	0.00	0.00	26,478.14	0.00	51,974,837.93
2A-H	N/A	N/A	0.00000 %	1,688,428,939.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,669,973,269.63
2M-1	N/A	N/A	6.11332 %	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	7.96332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	08/26/24 - 09/24/24	30	7.96332 %	85,832.60	569.59	0.00	0.00	0.00	0.00	569.59	0.00	0.00
2M-BH	N/A	N/A	0.00000 %	1,950,788.12	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	08/26/24 - 09/24/24	30	7.96332 %	4,495,410.33	29,831.99	0.00	0.00	0.00	0.00	29,831.99	0.00	4,471,279.05

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-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	101,622,436.13
2M-2	08/26/24 - 09/24/24	30	7.96332 %	4,581,242.93	30,401.59	0.00	0.00	0.00	0.00	30,401.59	0.00	4,471,279.05
2M-2H	N/A	N/A	0.00000 %	104,121,675.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,622,436.13
2B-1	08/26/24 - 09/24/24	30	9.91332 %	2,000,000.00	16,522.20	0.00	0.00	0.00	0.00	16,522.20	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	64,622,430.58
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	08/26/24 - 09/24/24	30	1.80000 %	85,832.60	128.75	0.00	0.00	0.00	0.00	128.75	0.00	0.00
2B-I2	08/26/24 - 09/24/24	30	1.40000 %	85,832.60	100.14	0.00	0.00	0.00	0.00	100.14	0.00	0.00
2B-I3	08/26/24 - 09/24/24	30	1.00000 %	85,832.60	71.53	0.00	0.00	0.00	0.00	71.53	0.00	0.00
2B-I4	08/26/24 - 09/24/24	30	0.60000 %	85,832.60	42.92	0.00	0.00	0.00	0.00	42.92	0.00	0.00
2C-I1	08/26/24 - 09/24/24	30	1.80000 %	4,495,410.33	6,743.12	0.00	0.00	0.00	0.00	6,743.12	0.00	4,471,279.05
2C-I2	08/26/24 - 09/24/24	30	1.40000 %	4,495,410.33	5,244.65	0.00	0.00	0.00	0.00	5,244.65	0.00	4,471,279.05
2C-I3	08/26/24 - 09/24/24	30	1.00000 %	4,495,410.33	3,746.18	0.00	0.00	0.00	0.00	3,746.18	0.00	4,471,279.05
2C-I4	08/26/24 - 09/24/24	30	0.60000 %	4,495,410.33	2,247.71	0.00	0.00	0.00	0.00	2,247.71	0.00	4,471,279.05
2E-A1	N/A	N/A	6.16332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.56332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.96332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.36332 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	08/26/24 - 09/24/24	30	6.16332 %	85,832.60	440.84	0.00	0.00	0.00	0.00	440.84	0.00	0.00
2E-B2	08/26/24 - 09/24/24	30	6.56332 %	85,832.60	469.46	0.00	0.00	0.00	0.00	469.46	0.00	0.00
2E-B3	08/26/24 - 09/24/24	30	6.96332 %	85,832.60	498.07	0.00	0.00	0.00	0.00	498.07	0.00	0.00
2E-B4	08/26/24 - 09/24/24	30	7.36332 %	85,832.60	526.68	0.00	0.00	0.00	0.00	526.68	0.00	0.00
2E-C1	08/26/24 - 09/24/24	30	6.16332 %	4,495,410.33	23,088.88	0.00	0.00	0.00	0.00	23,088.88	0.00	4,471,279.05
2E-C2	08/26/24 - 09/24/24	30	6.56332 %	4,495,410.33	24,587.35	0.00	0.00	0.00	0.00	24,587.35	0.00	4,471,279.05
2E-C3	08/26/24 - 09/24/24	30	6.96332 %	4,495,410.33	26,085.82	0.00	0.00	0.00	0.00	26,085.82	0.00	4,471,279.05
2E-C4	08/26/24 - 09/24/24	30	7.36332 %	4,495,410.33	27,584.29	0.00	0.00	0.00	0.00	27,584.29	0.00	4,471,279.05
2E-D1	08/26/24 - 09/24/24	30	6.16332 %	85,832.60	440.84	0.00	0.00	0.00	0.00	440.84	0.00	0.00
2E-D2	08/26/24 - 09/24/24	30	6.56332 %	85,832.60	469.46	0.00	0.00	0.00	0.00	469.46	0.00	0.00

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Series 2017-C07



Distribution Date: 25-Sep-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	08/26/24 - 09/24/24	30	6.96332 %	85,832.60	498.07	0.00	0.00	0.00	0.00	498.07	0.00	0.00
2E-D4	08/26/24 - 09/24/24	30	7.36332 %	85,832.60	526.68	0.00	0.00	0.00	0.00	526.68	0.00	0.00
2E-D5	08/26/24 - 09/24/24	30	7.96332 %	85,832.60	569.59	0.00	0.00	0.00	0.00	569.59	0.00	0.00
2E-F1	08/26/24 - 09/24/24	30	6.16332 %	4,581,242.93	23,529.72	0.00	0.00	0.00	0.00	23,529.72	0.00	4,471,279.05
2E-F2	08/26/24 - 09/24/24	30	6.56332 %	4,581,242.93	25,056.80	0.00	0.00	0.00	0.00	25,056.80	0.00	4,471,279.05
2E-F3	08/26/24 - 09/24/24	30	6.96332 %	4,581,242.93	26,583.88	0.00	0.00	0.00	0.00	26,583.88	0.00	4,471,279.05
2E-F4	08/26/24 - 09/24/24	30	7.36332 %	4,581,242.93	28,110.96	0.00	0.00	0.00	0.00	28,110.96	0.00	4,471,279.05
2E-F5	08/26/24 - 09/24/24	30	7.96332 %	4,581,242.93	30,401.59	0.00	0.00	0.00	0.00	30,401.59	0.00	4,471,279.05
2X-1	08/26/24 - 09/24/24	30	1.80000 %	85,832.60	128.75	0.00	0.00	0.00	0.00	128.75	0.00	0.00
2X-2	08/26/24 - 09/24/24	30	1.40000 %	85,832.60	100.14	0.00	0.00	0.00	0.00	100.14	0.00	0.00
2X-3	08/26/24 - 09/24/24	30	1.00000 %	85,832.60	71.53	0.00	0.00	0.00	0.00	71.53	0.00	0.00
2X-4	08/26/24 - 09/24/24	30	0.60000 %	85,832.60	42.92	0.00	0.00	0.00	0.00	42.92	0.00	0.00
2Y-1	08/26/24 - 09/24/24	30	1.80000 %	4,581,242.94	6,871.86	0.00	0.00	0.00	0.00	6,871.86	0.00	4,471,279.05
2Y-2	08/26/24 - 09/24/24	30	1.40000 %	4,581,242.94	5,344.78	0.00	0.00	0.00	0.00	5,344.78	0.00	4,471,279.05
2Y-3	08/26/24 - 09/24/24	30	1.00000 %	4,581,242.94	3,817.70	0.00	0.00	0.00	0.00	3,817.70	0.00	4,471,279.05
2Y-4	08/26/24 - 09/24/24	30	0.60000 %	4,581,242.94	2,290.62	0.00	0.00	0.00	0.00	2,290.62	0.00	4,471,279.05
Totals					4,444,277.01	0.00	0.00	0.00	0.00	4,444,277.01	0.00	

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

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Distribution Date: 25-Sep-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 %	168.00176414	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	166.69059598
1M-1	186,170,000.00	6.11332 %	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	7.86332 %	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	7.86332 %	35.63656511	0.23351800	0.00000000	0.00000000	0.00000000	0.00000000	0.23351800	0.00000000	16.17035445
1M-BH	89,854,570.52	0.00000 %	35.63656508	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	16.17035451
1M-2C	51,159,561.03	7.86332 %	1000.00000000	6.55276674	0.00000000	0.00000000	0.00000000	0.00000000	6.55276674	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	7.86332 %	348.40680000	2.28302846	0.00000000	0.00000000	0.00000000	0.00000000	2.28302846	0.00000000	341.94972069
1M-2H	270,884,980.00	0.00000 %	348.40598109	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	341.94889370
1B-1	27,201,000.00	9.46332 %	1000.00000000	7.88610014	0.00000000	0.00000000	0.00000000	0.00000000	7.88610014	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 %	977.54786541	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	977.58241898
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 %	35.63656511	0.05345492	0.00000000	0.00000000	0.00000000	0.00000000	0.05345492	0.00000000	16.17035445
1B-I2	0.00	1.40000 %	35.63656511	0.04157603	0.00000000	0.00000000	0.00000000	0.00000000	0.04157603	0.00000000	16.17035445
1B-I3	0.00	1.00000 %	35.63656511	0.02969713	0.00000000	0.00000000	0.00000000	0.00000000	0.02969713	0.00000000	16.17035445
1B-I4	0.00	0.60000 %	35.63656511	0.01781824	0.00000000	0.00000000	0.00000000	0.00000000	0.01781824	0.00000000	16.17035445
1C-I1	0.00	1.80000 %	1000.00000000	1.49999997	0.00000000	0.00000000	0.00000000	0.00000000	1.49999997	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.16666658	0.00000000	0.00000000	0.00000000	0.00000000	1.16666658	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.83333338	0.00000000	0.00000000	0.00000000	0.00000000	0.83333338	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.49999999	0.00000000	0.00000000	0.00000000	0.00000000	0.49999999	0.00000000	1000.00000000
1E-A1	50,417,997.48	6.06332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.46332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.86332 %	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: 25-Sep-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	7.26332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	6.06332 %	35.63656511	0.18006328	0.00000000	0.00000000	0.00000000	0.00000000	0.18006328	0.00000000	16.17035445
1E-B2	50,417,997.48	6.46332 %	35.63656511	0.19194217	0.00000000	0.00000000	0.00000000	0.00000000	0.19194217	0.00000000	16.17035445
1E-B3	50,417,997.48	6.86332 %	35.63656511	0.20382087	0.00000000	0.00000000	0.00000000	0.00000000	0.20382087	0.00000000	16.17035445
1E-B4	50,417,997.48	7.26332 %	35.63656511	0.21569976	0.00000000	0.00000000	0.00000000	0.00000000	0.21569976	0.00000000	16.17035445
1E-C1	51,159,561.03	6.06332 %	1000.00000000	5.05276658	0.00000000	0.00000000	0.00000000	0.00000000	5.05276658	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.46332 %	1000.00000000	5.38609997	0.00000000	0.00000000	0.00000000	0.00000000	5.38609997	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.86332 %	1000.00000000	5.71943336	0.00000000	0.00000000	0.00000000	0.00000000	5.71943336	0.00000000	1000.00000000
1E-C4	51,159,561.03	7.26332 %	1000.00000000	6.05276675	0.00000000	0.00000000	0.00000000	0.00000000	6.05276675	0.00000000	1000.00000000
1E-D1	100,835,994.97	6.06332 %	17.81828255	0.09003164	0.00000000	0.00000000	0.00000000	0.00000000	0.09003164	0.00000000	8.08517723
1E-D2	100,835,994.97	6.46332 %	17.81828255	0.09597109	0.00000000	0.00000000	0.00000000	0.00000000	0.09597109	0.00000000	8.08517723
1E-D3	100,835,994.97	6.86332 %	17.81828255	0.10191043	0.00000000	0.00000000	0.00000000	0.00000000	0.10191043	0.00000000	8.08517723
1E-D4	100,835,994.97	7.26332 %	17.81828255	0.10784988	0.00000000	0.00000000	0.00000000	0.00000000	0.10784988	0.00000000	8.08517723
1E-D5	100,835,994.97	7.86332 %	17.81828255	0.11675900	0.00000000	0.00000000	0.00000000	0.00000000	0.11675900	0.00000000	8.08517723
1E-F1	101,577,558.52	6.06332 %	521.33843392	2.63420143	0.00000000	0.00000000	0.00000000	0.00000000	2.63420143	0.00000000	511.67638480
1E-F2	101,577,558.52	6.46332 %	521.33843392	2.80798096	0.00000000	0.00000000	0.00000000	0.00000000	2.80798096	0.00000000	511.67638480
1E-F3	101,577,558.52	6.86332 %	521.33843392	2.98176039	0.00000000	0.00000000	0.00000000	0.00000000	2.98176039	0.00000000	511.67638480
1E-F4	101,577,558.52	7.26332 %	521.33843392	3.15553991	0.00000000	0.00000000	0.00000000	0.00000000	3.15553991	0.00000000	511.67638480
1E-F5	101,577,558.52	7.86332 %	521.33843392	3.41620910	0.00000000	0.00000000	0.00000000	0.00000000	3.41620910	0.00000000	511.67638480
1X-1	0.00	1.80000 %	17.81828255	0.02672746	0.00000000	0.00000000	0.00000000	0.00000000	0.02672746	0.00000000	8.08517723
1X-2	0.00	1.40000 %	17.81828255	0.02078801	0.00000000	0.00000000	0.00000000	0.00000000	0.02078801	0.00000000	8.08517723
1X-3	0.00	1.00000 %	17.81828255	0.01484857	0.00000000	0.00000000	0.00000000	0.00000000	0.01484857	0.00000000	8.08517723
1X-4	0.00	0.60000 %	17.81828255	0.00890912	0.00000000	0.00000000	0.00000000	0.00000000	0.00890912	0.00000000	8.08517723
1Y-1	0.00	1.80000 %	521.33843402	0.78200767	0.00000000	0.00000000	0.00000000	0.00000000	0.78200767	0.00000000	511.67638490
1Y-2	0.00	1.40000 %	521.33843402	0.60822815	0.00000000	0.00000000	0.00000000	0.00000000	0.60822815	0.00000000	511.67638490
1Y-3	0.00	1.00000 %	521.33843402	0.43444872	0.00000000	0.00000000	0.00000000	0.00000000	0.43444872	0.00000000	511.67638490
1Y-4	0.00	0.60000 %	521.33843402	0.26066919	0.00000000	0.00000000	0.00000000	0.00000000	0.26066919	0.00000000	511.67638490
2A-H	12,766,622,601.00	0.00000 %	132.25337601	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	130.80775721
2M-1	107,666,000.00	6.11332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.96332 %	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	7.96332 %	19.09338496	0.12670479	0.00000000	0.00000000	0.00000000	0.00000000	0.12670479	0.00000000	0.00000000
2M-BH	102,170,887.67	0.00000 %	19.09338525	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	4,495,410.33	7.96332 %	1000.00000000	6.63609945	0.00000000	0.00000000	0.00000000	0.00000000	6.63609945	0.00000000	994.63201839
2M-CH	102,170,887.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	994.63201747
2M-2	13,486,231.00	7.96332 %	339.69779474	2.25426882	0.00000000	0.00000000	0.00000000	0.00000000	2.25426882	0.00000000	331.54400588
2M-2H	306,512,663.00	0.00000 %	339.69779510	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	331.54400583
2B-1	2,000,000.00	9.91332 %	1000.00000000	8.26110000	0.00000000	0.00000000	0.00000000	0.00000000	8.26110000	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	969.33979808
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 %	19.09338496	0.02864032	0.00000000	0.00000000	0.00000000	0.00000000	0.02864032	0.00000000	0.00000000
2B-I2	0.00	1.40000 %	19.09338496	0.02227605	0.00000000	0.00000000	0.00000000	0.00000000	0.02227605	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	19.09338496	0.01591178	0.00000000	0.00000000	0.00000000	0.00000000	0.01591178	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	19.09338496	0.00954752	0.00000000	0.00000000	0.00000000	0.00000000	0.00954752	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	1000.00000000	1.50000100	0.00000000	0.00000000	0.00000000	0.00000000	1.50000100	0.00000000	994.63201839
2C-I2	0.00	1.40000 %	1000.00000000	1.16666769	0.00000000	0.00000000	0.00000000	0.00000000	1.16666769	0.00000000	994.63201839
2C-I3	0.00	1.00000 %	1000.00000000	0.83333438	0.00000000	0.00000000	0.00000000	0.00000000	0.83333438	0.00000000	994.63201839
2C-I4	0.00	0.60000 %	1000.00000000	0.50000108	0.00000000	0.00000000	0.00000000	0.00000000	0.50000108	0.00000000	994.63201839
2E-A1	4,495,410.33	6.16332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.56332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.96332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.36332 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	6.16332 %	19.09338496	0.09806446	0.00000000	0.00000000	0.00000000	0.00000000	0.09806446	0.00000000	0.00000000

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Interest Distribution Factors Statement

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2E-B2	4,495,410.33	6.56332 %	19.09338496	0.10443096	0.00000000	0.00000000	0.00000000	0.00000000	0.10443096	0.00000000	0.00000000
2E-B3	4,495,410.33	6.96332 %	19.09338496	0.11079523	0.00000000	0.00000000	0.00000000	0.00000000	0.11079523	0.00000000	0.00000000
2E-B4	4,495,410.33	7.36332 %	19.09338496	0.11715949	0.00000000	0.00000000	0.00000000	0.00000000	0.11715949	0.00000000	0.00000000
2E-C1	4,495,410.33	6.16332 %	1000.00000000	5.13610067	0.00000000	0.00000000	0.00000000	0.00000000	5.13610067	0.00000000	994.63201839
2E-C2	4,495,410.33	6.56332 %	1000.00000000	5.46943398	0.00000000	0.00000000	0.00000000	0.00000000	5.46943398	0.00000000	994.63201839
2E-C3	4,495,410.33	6.96332 %	1000.00000000	5.80276729	0.00000000	0.00000000	0.00000000	0.00000000	5.80276729	0.00000000	994.63201839
2E-C4	4,495,410.33	7.36332 %	1000.00000000	6.13610059	0.00000000	0.00000000	0.00000000	0.00000000	6.13610059	0.00000000	994.63201839
2E-D1	8,990,820.67	6.16332 %	9.54669247	0.04903223	0.00000000	0.00000000	0.00000000	0.00000000	0.04903223	0.00000000	0.00000000
2E-D2	8,990,820.67	6.56332 %	9.54669247	0.05221548	0.00000000	0.00000000	0.00000000	0.00000000	0.05221548	0.00000000	0.00000000
2E-D3	8,990,820.67	6.96332 %	9.54669247	0.05539761	0.00000000	0.00000000	0.00000000	0.00000000	0.05539761	0.00000000	0.00000000
2E-D4	8,990,820.67	7.36332 %	9.54669247	0.05857975	0.00000000	0.00000000	0.00000000	0.00000000	0.05857975	0.00000000	0.00000000
2E-D5	8,990,820.67	7.96332 %	9.54669247	0.06335239	0.00000000	0.00000000	0.00000000	0.00000000	0.06335239	0.00000000	0.00000000
2E-F1	8,990,820.67	6.16332 %	509.54669192	2.61708256	0.00000000	0.00000000	0.00000000	0.00000000	2.61708256	0.00000000	497.31600864
2E-F2	8,990,820.67	6.56332 %	509.54669192	2.78693135	0.00000000	0.00000000	0.00000000	0.00000000	2.78693135	0.00000000	497.31600864
2E-F3	8,990,820.67	6.96332 %	509.54669192	2.95678014	0.00000000	0.00000000	0.00000000	0.00000000	2.95678014	0.00000000	497.31600864
2E-F4	8,990,820.67	7.36332 %	509.54669192	3.12662893	0.00000000	0.00000000	0.00000000	0.00000000	3.12662893	0.00000000	497.31600864
2E-F5	8,990,820.67	7.96332 %	509.54669192	3.38140322	0.00000000	0.00000000	0.00000000	0.00000000	3.38140322	0.00000000	497.31600864
2X-1	0.00	1.80000 %	9.54669247	0.01432016	0.00000000	0.00000000	0.00000000	0.00000000	0.01432016	0.00000000	0.00000000
2X-2	0.00	1.40000 %	9.54669247	0.01113803	0.00000000	0.00000000	0.00000000	0.00000000	0.01113803	0.00000000	0.00000000
2X-3	0.00	1.00000 %	9.54669247	0.00795589	0.00000000	0.00000000	0.00000000	0.00000000	0.00795589	0.00000000	0.00000000
2X-4	0.00	0.60000 %	9.54669247	0.00477376	0.00000000	0.00000000	0.00000000	0.00000000	0.00477376	0.00000000	0.00000000
2Y-1	0.00	1.80000 %	509.54669303	0.76431955	0.00000000	0.00000000	0.00000000	0.00000000	0.76431955	0.00000000	497.31600864
2Y-2	0.00	1.40000 %	509.54669303	0.59447076	0.00000000	0.00000000	0.00000000	0.00000000	0.59447076	0.00000000	497.31600864
2Y-3	0.00	1.00000 %	509.54669303	0.42462197	0.00000000	0.00000000	0.00000000	0.00000000	0.42462197	0.00000000	497.31600864
2Y-4	0.00	0.60000 %	509.54669303	0.25477318	0.00000000	0.00000000	0.00000000	0.00000000	0.25477318	0.00000000	497.31600864

(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	1,805,753.21
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(86,731.52)
Total Deposits	1,719,021.69
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,699,855.03
Total Withdrawals (Pool Distribution Amount)	1,719,021.69
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	5.463320%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	28,692,318.55
Total Principal Reduction Cumulative	16,978,739,283.55
Scheduled Principal Current	8,798,918.14
Scheduled Principal Cumulative	1,395,933,277.16
Unscheduled Principal Current	19,896,964.32
Unscheduled Principal Cumulative	15,580,493,820.61
Senior Reduction Amount	25,965,307.10
Subordinate Reduction Amount	2,730,575.36
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	3,563.91
Modification Loss Amount	63,094.09
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	21,155,168.60
Total Principal Reduction Cumulative	11,425,931,460.28
Scheduled Principal Current	4,313,033.59
Scheduled Principal Cumulative	827,981,998.35
Unscheduled Principal Current	16,751,839.58
Unscheduled Principal Cumulative	10,595,905,953.79
Senior Reduction Amount	18,455,669.62
Subordinate Reduction Amount	2,609,203.55
Calculated Tranche Write-Down Amount	90,295.43
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	66,730.63
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	22067
Period Reference Pool Removal Loan Count	129
Period Ending Loan Count	21938
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	3,649,579,550.10
Period PIF Loan Count Current	127
PIF Loan Count Cumulative	66351
Period PIF Loan UPB Current	17,912,221.33
PIF Loan UPB Cumulative	15,066,018,455.01
Period Partial Prepayment Amount	1,957,902.91
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	108
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,270,014.18
Credit Event Amount Current	102,080.18
Credit Event Amount Cumulative	13,793,186.59
Total Active Modified Loan Count	444
Total Active Modified Loan UPB	113,379,739.41
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	11827
Period Reference Pool Removal Loan Count	100
Period Ending Loan Count	11727
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,907,355,851.40
Period PIF Loan Count Current	99
PIF Loan Count Cumulative	44348
Period PIF Loan UPB Current	15,729,289.78
PIF Loan UPB Cumulative	10,384,118,852.89
Period Partial Prepayment Amount	968,668.35
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	196,179.18
Credit Event Amount Cumulative	25,714,856.91
Total Active Modified Loan Count	435
Total Active Modified Loan UPB	106,172,124.69
Structural Reporting	
Group 1	
Senior Percentage	90.449274%
Subordinate Percentage	9.550726%
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 %	9.410000 %	9.490000 %
1M-2C	0.00	0.00	1.000000 %	5.550000 %	5.590000 %
1M-2	0.00	0.00	1.000000 %	5.550000 %	5.590000 %
1M-2H	0.00	0.00	1.000000 %	5.550000 %	5.590000 %
1B-1	0.00	0.00	0.500000 %	2.740000 %	2.760000 %
1B-1H	0.00	0.00	0.500000 %	2.740000 %	2.760000 %
1B-2H	0.00	3,563.91	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 %	12.340000 %	12.450000 %
2M-2C	0.00	0.00	1.000000 %	6.810000 %	6.880000 %
2B-1	0.00	0.00	0.500000 %	3.360000 %	3.390000 %
2B-1H	0.00	0.00	0.500000 %	3.360000 %	3.390000 %
2B-2H	90,295.43	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	544	97,767,977.37	1.615922 %	1.759387 %
60 Days	144	29,715,379.92	0.427744 %	0.534744 %
90 Days	69	12,991,373.14	0.204961 %	0.233787 %
120 Days	28	5,863,773.80	0.083172 %	0.105522 %
150 Days	29	5,979,552.39	0.086143 %	0.107605 %
180+ Days	162	37,068,239.47	0.481212 %	0.667063 %
Totals	976	189,386,296.09	2.899153 %	3.408107 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	289	53,610,243.84	1.317349 %	1.468943 %
60 Days	70	15,202,200.47	0.319081 %	0.416547 %
90 Days	34	6,284,204.92	0.154982 %	0.172190 %
120 Days	15	3,077,315.40	0.068375 %	0.084320 %
150 Days	14	3,811,354.03	0.063816 %	0.104433 %
180+ Days	87	18,501,302.39	0.396572 %	0.506943 %
Totals	509	100,486,621.05	2.320175 %	2.753375 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	255	44,157,733.53	2.174469 %	2.315128 %
60 Days	74	14,513,179.45	0.631022 %	0.760906 %
90 Days	35	6,707,168.22	0.298457 %	0.351647 %
120 Days	13	2,786,458.40	0.110855 %	0.146090 %
150 Days	15	2,168,198.36	0.127910 %	0.113676 %
180+ Days	75	18,566,937.08	0.639550 %	0.973439 %
Totals	467	88,899,675.04	3.982263 %	4.660886 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	188	52,769,612.75	63,094.09	0.119565
Group 2	231	61,775,407.50	66,730.63	0.108021

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	295,331.86	353.75	0.119781
Group 1	0044805914	445,305.37	695.79	0.156250
Group 1	0044806054	149,011.71	217.31	0.145834
Group 1	0044806072	154,884.88	193.61	0.125003
Group 1	0044806448	286,878.22	418.36	0.145832
Group 1	0044806745	187,954.25	117.47	0.062499
Group 1	0044806911	282,566.84	58.87	0.020834
Group 1	0044806948	402,328.01	293.36	0.072916
Group 1	0044806960	166,909.80	86.93	0.052082
Group 1	0044807099	79,612.25	8.29	0.010413
Group 1	0044807768	275,841.53	344.80	0.124999
Group 1	0044808483	972,371.83	1,114.18	0.114584
Group 1	0044811411	485,452.25	370.51	0.076323
Group 1	0044812987	201,565.29	0.24	0.000119
Group 1	0044813124	392,412.28	694.90	0.177084
Group 1	0044813191	548,620.51	857.22	0.156250
Group 1	0044813307	291,236.40	256.72	0.088148
Group 1	0044813559	67,729.57	98.77	0.145830
Group 1	0044813561	179,458.66	50.31	0.028034
Group 1	0044813829	616,581.08	720.47	0.116849
Group 1	0044814163	336,345.11	352.33	0.104753
Group 1	0044814207	219,785.11	228.94	0.104165
Group 1	0044814635	158,609.03	7.58	0.004779
Group 1	0044814850	216,086.54	157.56	0.072915

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044815627	181,053.41	150.88	0.083335
Group 1	0044815760	349,696.06	327.84	0.093750
Group 1	0044816052	286,603.96	298.55	0.104168
Group 1	0044816392	230,899.68	312.68	0.135418
Group 1	0044816534	382,509.24	159.38	0.041667
Group 1	0044817798	364,144.50	7.72	0.002120
Group 1	0044817836	322,183.14	134.24	0.041666
Group 1	0044818208	179,878.56	318.53	0.177081
Group 1	0044818277	233,296.30	388.83	0.166668
Group 1	0044818389	387,713.97	282.71	0.072917
Group 1	0044818961	406,136.37	380.75	0.093749
Group 1	0044819609	327,205.19	443.09	0.135417
Group 1	0044819660	510,323.14	425.27	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	154,920.70	164.60	0.106248
Group 1	0044822792	454,879.04	758.13	0.166666
Group 1	0044822833	322,881.02	538.14	0.166668
Group 1	0044824735	236,717.97	172.61	0.072918
Group 1	0044824753	307,597.82	224.29	0.072917
Group 1	0044825421	303,124.65	315.75	0.104165
Group 1	0044826299	636,057.43	993.84	0.156250
Group 1	0044826309	390,647.22	406.92	0.104166
Group 1	0044826428	272,901.43	198.99	0.072916
Group 1	0044826791	145,681.18	273.15	0.187498
Group 1	0044827108	331,542.78	448.96	0.135415
Group 1	0044827115	274,413.82	330.06	0.120278
Group 1	0044827171	202,293.65	168.58	0.083334
Group 1	0044827499	637,482.47	863.26	0.135417
Group 1	0044827509	61,475.99	102.46	0.166667
Group 1	0044827806	154,114.88	112.38	0.072920
Group 1	0044828502	167,442.76	261.63	0.156250
Group 1	0044828810	238,976.98	323.61	0.135415
Group 1	0044828911	311,926.50	487.39	0.156252

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044828949	236,893.31	345.47	0.145834
Group 1	0044829078	346,700.03	541.72	0.156250
Group 1	0044829512	196,628.24	225.30	0.114582
Group 1	0044830027	329,406.00	118.71	0.036038
Group 1	0044830603	306,757.10	447.35	0.145832
Group 1	0044830936	318,001.19	231.88	0.072918
Group 1	0044831214	128,888.59	53.70	0.041664
Group 1	0044831220	95,966.30	25.57	0.026645
Group 1	0044831561	295,872.61	369.84	0.125000
Group 1	0044832141	311,427.59	194.64	0.062499
Group 1	0044832707	280,569.71	496.84	0.177083
Group 1	0044832889	155,303.49	242.66	0.156249
Group 1	0044833032	206,582.89	177.51	0.085927
Group 1	0044834072	310,735.77	420.79	0.135417
Group 1	0044834537	401,025.03	584.83	0.145834
Group 1	0044835751	112,599.70	152.48	0.135418
Group 1	0044836102	190,544.16	337.42	0.177082
Group 1	0044836184	63,829.28	119.68	0.187500
Group 1	0044836266	120,178.16	133.10	0.110752
Group 1	0044837128	221,254.42	299.62	0.135419
Group 1	0044837217	154,859.72	209.71	0.135419
Group 1	0044837378	211,389.37	372.57	0.176248
Group 1	0044838036	304,980.64	444.76	0.145832
Group 1	0044838535	311,965.29	338.89	0.108631
Group 1	0044838642	346,133.25	540.83	0.156249
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	150,840.05	114.64	0.076001
Group 1	0044839657	343,018.04	401.92	0.117172
Group 1	0044839660	232,997.06	461.14	0.197917
Group 1	0044839829	71,296.63	119.48	0.167582
Group 1	0044839996	394,055.30	574.66	0.145832
Group 1	0044840174	403,089.21	671.82	0.166668
Group 1	0044840298	162,661.01	169.44	0.104168
Group 1	0044840478	128,092.82	300.82	0.234845

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044840589	130,279.00	147.42	0.113157
Group 1	0044841548	262,772.97	311.21	0.118433
Group 1	0044841572	493,453.83	1,079.43	0.218750
Group 1	0044842579	297,276.39	302.17	0.101646
Group 1	0044842682	443,981.58	554.98	0.125001
Group 1	0044845082	76,138.98	95.17	0.124995
Group 1	0044845787	389,544.07	814.60	0.209116
Group 1	0044847282	460,931.00	624.18	0.135417
Group 1	0044848866	177,280.46	202.45	0.114198
Group 1	0044849263	297,614.94	297.65	0.100012
Group 1	0044849348	95,394.70	99.37	0.104167
Group 1	0044849480	392,598.37	408.96	0.104168
Group 1	0044849965	381,065.10	119.08	0.031249
Group 1	0044850019	507,217.74	739.26	0.145748
Group 1	0044850962	221,489.46	184.57	0.083331
Group 1	0044851303	112,851.66	176.33	0.156249
Group 1	0044851394	91,500.20	142.21	0.155420
Group 1	0044851511	233,821.22	172.45	0.073753
Group 1	0044851529	376,416.59	705.78	0.187500
Group 1	0044851626	105,945.63	186.73	0.176251
Group 1	0044851808	151,049.65	225.52	0.149302
Group 1	0044851940	109,339.70	121.51	0.111131
Group 1	0044852769	269,787.11	337.23	0.124999
Group 1	0044852811	170,777.52	355.79	0.208335
Group 1	0044853799	201,097.65	293.27	0.145835
Group 1	0044853950	266,299.81	388.35	0.145832
Group 1	0044853969	296,986.78	523.44	0.176250
Group 1	0044854061	375,898.03	626.50	0.166668
Group 1	0044855303	135,118.44	42.22	0.031247
Group 1	0044855371	218,953.17	91.23	0.041666
Group 1	0044855740	249,071.60	389.17	0.156248
Group 1	0044856091	214,245.16	312.44	0.145833
Group 1	0044856316	281,499.00	216.99	0.077084
Group 1	0044856837	111,666.07	11.63	0.010415

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044857022	166,216.54	258.33	0.155418
Group 1	0044857956	252,565.17	289.40	0.114584
Group 1	0044858421	215,976.55	247.47	0.114582
Group 1	0044858907	162,065.92	219.46	0.135414
Group 1	0044860921	371,523.39	309.60	0.083333
Group 1	0044861358	279,077.89	494.20	0.177083
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	232,816.36	218.27	0.093752
Group 1	0044862118	615,410.25	833.37	0.135417
Group 1	0044864005	200,806.09	210.71	0.104932
Group 1	0044866952	383,615.66	159.84	0.041667
Group 1	0044867497	268,161.95	279.34	0.104168
Group 1	0044867842	133,189.05	30.52	0.022915
Group 1	0044869452	99,967.15	166.61	0.166665
Group 1	0044869954	419,711.58	107.45	0.025601
Group 1	0044870081	394,770.26	82.24	0.020832
Group 1	0044870673	550,475.21	534.79	0.097151
Group 1	0044872567	432,632.08	495.72	0.114582
Group 1	0044872600	433,723.79	587.33	0.135416
Group 1	0044874465	474,183.06	736.96	0.155417
Group 1	0044874522	177,362.48	184.75	0.104165
Group 1	0044874812	415,121.95	518.03	0.124790
Group 1	0044874903	150,149.77	281.53	0.187499
Group 1	0044875036	79,886.15	108.18	0.135418
Group 1	0044875467	513,624.41	695.53	0.135416
Group 1	0044875996	581,909.21	606.16	0.104167
Group 1	0044877109	253,130.62	448.25	0.177082
Group 1	0044877322	528,967.28	771.41	0.145833
Group 1	0044877340	169,305.11	147.11	0.086890
Group 1	0044878110	368,518.23	460.65	0.125001
Group 1	0044878458	188,494.94	317.03	0.168190
Group 1	0044879698	98,503.96	10.26	0.010416
Group 1	0044881228	328,024.12	578.14	0.176249
Group 1	0044881278	197,062.86	307.91	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044881784	161,278.86	33.60	0.020833
Group 1	0044882773	880,210.04	1,467.02	0.166667
Group 1	0044883436	281,227.46	351.53	0.124998
Group 1	0044883504	132,727.38	96.78	0.072916
Group 1	0044884377	258,308.46	107.63	0.041667
Group 1	0044884394	335,503.95	524.22	0.156249
Group 1	0044885516	133,769.06	245.17	0.183279
Group 1	0044886172	189,662.38	316.10	0.166665
Group 1	0044886499	556,540.64	869.59	0.156249
Group 1	0044887098	387,834.06	646.39	0.166667
Group 1	0044887309	404,598.80	632.19	0.156251
Group 1	0044887752	175,671.94	36.60	0.020834
Group 1	0044888343	157,838.25	32.88	0.020831
Group 1	0044888520	116,262.49	60.55	0.052080
Group 1	0044889608	334,174.99	482.17	0.144287
Group 1	0044890342	146,095.52	136.96	0.093747
Group 1	0044890890	272,071.56	255.07	0.093751
Group 1	0044890987	172,329.80	269.27	0.156253
Group 1	0044891025	96,103.84	112.47	0.117030
Group 1	0044891053	230,708.86	192.26	0.083334
Group 1	0044891490	380,652.36	634.42	0.166667
Group 1	0044891943	90,785.85	141.85	0.156247
Group 1	0044893376	288,896.60	331.03	0.114584
Group 1	0044893553	266,347.18	249.70	0.093750
Group 1	0044893739	63,831.10	99.74	0.156256
Group 1	0044896338	596,643.81	745.80	0.124999
Group 1	0044896416	311,542.98	389.43	0.125000
Group 1	0044896786	588,033.17	857.55	0.145834
Group 2	0044747820	284,508.67	178.22	0.062641
Group 2	0044748498	454,231.87	183.96	0.040499
Group 2	0044748506	261,978.62	109.16	0.041668
Group 2	0044748576	243,305.62	329.48	0.135418
Group 2	0044748760	127,134.74	198.65	0.156252
Group 2	0044748804	263,560.08	329.45	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044748806	296,260.01	308.60	0.104165
Group 2	0044749167	384,500.49	520.68	0.135417
Group 2	0044749674	442,961.82	507.56	0.114583
Group 2	0044749678	301,787.37	188.62	0.062501
Group 2	0044749808	351,805.78	394.22	0.112056
Group 2	0044749952	399,163.85	880.81	0.220664
Group 2	0044750426	195,175.72	138.35	0.070885
Group 2	0044750693	253,381.22	263.94	0.104167
Group 2	0044750776	301,194.61	435.44	0.144571
Group 2	0044750799	191,079.61	358.27	0.187498
Group 2	0044751437	351,714.52	512.92	0.145834
Group 2	0044751696	149,786.83	249.64	0.166664
Group 2	0044751748	147,054.48	290.18	0.197328
Group 2	0044751958	398,112.22	248.82	0.062500
Group 2	0044752585	162,510.56	285.18	0.175484
Group 2	0044752670	199,787.28	274.40	0.137346
Group 2	0044753298	129,230.34	228.85	0.177087
Group 2	0044753433	324,746.45	439.76	0.135416
Group 2	0044753485	148,798.59	186.00	0.125001
Group 2	0044753494	186,269.92	194.03	0.104166
Group 2	0044754347	298,787.33	217.87	0.072918
Group 2	0044755122	104,139.72	108.81	0.104485
Group 2	0044755313	234,941.96	269.20	0.114581
Group 2	0044755505	628,244.68	785.31	0.125001
Group 2	0044756174	184,269.42	16.66	0.009041
Group 2	0044756304	68,199.35	21.31	0.031247
Group 2	0044756498	254,307.89	529.81	0.208334
Group 2	0044756744	291,973.00	395.38	0.135417
Group 2	0044757058	300,561.15	626.63	0.208487
Group 2	0044757099	224,289.32	280.36	0.124999
Group 2	0044757100	366,684.58	381.96	0.104166
Group 2	0044757616	261,272.30	219.97	0.084192
Group 2	0044758110	216,799.59	90.33	0.041665
Group 2	0044758112	164,906.08	77.91	0.047245

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044758371	103,765.24	153.85	0.148267
Group 2	0044758489	138,074.65	244.51	0.177085
Group 2	0044758496	141,078.23	194.92	0.138164
Group 2	0044758625	195,134.54	365.88	0.187501
Group 2	0044758640	121,639.79	190.06	0.156248
Group 2	0044758660	174,572.60	72.74	0.041667
Group 2	0044758666	237,550.44	321.68	0.135415
Group 2	0044758724	191,807.87	106.08	0.055305
Group 2	0044758823	166,746.70	213.50	0.128039
Group 2	0044758955	572,140.90	774.77	0.135416
Group 2	0044759268	244,755.55	331.44	0.135417
Group 2	0044759277	354,279.12	553.56	0.156250
Group 2	0044759604	155,429.54	55.04	0.035412
Group 2	0044759749	317,672.80	496.36	0.156249
Group 2	0044759896	257,316.14	37.12	0.014426
Group 2	0044760451	117,608.83	98.01	0.083336
Group 2	0044761328	141,786.19	132.92	0.093747
Group 2	0044761353	390,977.74	448.00	0.114585
Group 2	0044761419	377,898.74	629.83	0.166666
Group 2	0044761489	170,930.96	115.36	0.067489
Group 2	0044761775	62,610.05	78.05	0.124660
Group 2	0044761818	83,540.67	43.41	0.051963
Group 2	0044762100	134,677.44	60.77	0.045123
Group 2	0044762129	401,624.66	640.71	0.159530
Group 2	0044762306	300,892.13	94.03	0.031250
Group 2	0044762564	383,022.78	518.68	0.135418
Group 2	0044762765	110,755.04	94.80	0.085594
Group 2	0044762776	198,356.91	227.28	0.114581
Group 2	0044762870	377,140.22	365.92	0.097025
Group 2	0044762915	173,617.81	72.34	0.041666
Group 2	0044763194	85,303.32	186.60	0.218749
Group 2	0044763976	388,730.56	295.02	0.075893
Group 2	0044763998	365,055.65	342.24	0.093750
Group 2	0044764439	241,840.22	277.11	0.114584

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044764724	464,529.36	293.44	0.063169
Group 2	0044764890	424,904.40	116.58	0.027437
Group 2	0044765019	340,447.78	354.63	0.104166
Group 2	0044765071	341,776.92	487.80	0.142725
Group 2	0044765475	106,171.52	199.07	0.187498
Group 2	0044765513	415,201.13	497.06	0.119715
Group 2	0044766070	113,543.79	224.72	0.197915
Group 2	0044766135	298,039.00	248.37	0.083335
Group 2	0044766541	145,553.82	142.10	0.097627
Group 2	0044766618	380,592.62	170.41	0.044775
Group 2	0044767025	336,495.66	736.08	0.218749
Group 2	0044767069	195,255.77	209.32	0.107203
Group 2	0044767243	441,253.73	689.46	0.156250
Group 2	0044767644	377,245.76	510.85	0.135416
Group 2	0044767648	337,760.00	351.83	0.104166
Group 2	0044768165	462,099.32	625.76	0.135417
Group 2	0044768220	244,754.42	203.96	0.083333
Group 2	0044768223	209,693.31	262.12	0.125002
Group 2	0044768266	384,080.92	94.93	0.024716
Group 2	0044768338	130,256.44	243.15	0.186670
Group 2	0044768569	300,288.17	312.80	0.104167
Group 2	0044768571	347,298.74	470.30	0.135417
Group 2	0044768786	147,500.38	46.98	0.031851
Group 2	0044769400	294,467.51	245.39	0.083333
Group 2	0044769588	257,430.51	375.42	0.145834
Group 2	0044769843	256,043.06	479.08	0.187109
Group 2	0044770245	277,885.58	144.73	0.052083
Group 2	0044770421	251,535.77	78.60	0.031248
Group 2	0044770455	279,640.89	436.94	0.156250
Group 2	0044771203	327,803.63	614.63	0.187499
Group 2	0044771262	85,951.64	58.84	0.068457
Group 2	0044771856	302,449.62	497.76	0.164576
Group 2	0044772205	218,299.27	136.50	0.062529
Group 2	0044772207	422,692.97	308.21	0.072916

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044772687	247,265.76	309.08	0.124999
Group 2	0044772744	159,488.34	190.57	0.119488
Group 2	0044772895	333,414.86	164.57	0.049359
Group 2	0044773059	331,723.52	602.29	0.181564
Group 2	0044773158	260,304.79	145.50	0.055896
Group 2	0044773738	119,375.02	198.96	0.166668
Group 2	0044773900	146,460.93	16.20	0.011061
Group 2	0044773907	215,856.27	152.72	0.070751
Group 2	0044774367	623,380.26	752.59	0.120727
Group 2	0044774428	56,049.51	81.74	0.145835
Group 2	0044774693	198,127.82	206.38	0.104165
Group 2	0044775457	177,256.93	151.10	0.085243
Group 2	0044775468	145,799.58	121.50	0.083334
Group 2	0044775546	408,447.05	533.73	0.130673
Group 2	0044775587	465,840.17	630.83	0.135418
Group 2	0044775838	463,608.56	561.99	0.121221
Group 2	0044776233	209,139.82	106.63	0.050985
Group 2	0044776861	188,246.37	117.65	0.062498
Group 2	0044777714	150,017.77	109.39	0.072918
Group 2	0044779309	100,277.23	83.56	0.083329
Group 2	0044779312	110,558.27	172.75	0.156252
Group 2	0044779480	224,747.01	237.83	0.105821
Group 2	0044779844	196,646.06	42.99	0.021862
Group 2	0044780048	143,940.91	89.96	0.062498
Group 2	0044780062	84,140.64	63.01	0.074887
Group 2	0044780466	149,003.54	186.25	0.124997
Group 2	0044780495	211,029.83	263.79	0.125001
Group 2	0044780530	106,303.17	88.59	0.083337
Group 2	0044781122	386,302.32	563.36	0.145834
Group 2	0044781165	216,308.20	144.66	0.066877
Group 2	0044781185	265,711.45	276.78	0.104166
Group 2	0044781334	210,826.98	175.69	0.083334
Group 2	0044781674	340,568.97	351.92	0.103333
Group 2	0044781752	223,188.13	12.12	0.005430

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044781936	81,004.58	84.38	0.104167
Group 2	0044782011	345,901.04	240.50	0.069529
Group 2	0044782242	260,867.12	407.60	0.156248
Group 2	0044782356	130,614.22	40.82	0.031252
Group 2	0044782425	119,264.24	136.66	0.114586
Group 2	0044782683	292,544.22	86.45	0.029551
Group 2	0044782878	146,705.38	91.51	0.062377
Group 2	0044783715	213,783.32	244.96	0.114583
Group 2	0044783732	87,955.88	34.07	0.038735
Group 2	0044784174	123,225.55	144.48	0.117248
Group 2	0044784764	416,249.43	273.08	0.065605
Group 2	0044785549	428,479.80	312.43	0.072916
Group 2	0044785566	207,002.83	107.81	0.052081
Group 2	0044785725	334,809.74	383.64	0.114584
Group 2	0044785902	65,046.28	94.86	0.145835
Group 2	0044786096	192,070.77	180.07	0.093752
Group 2	0044786483	254,298.90	448.20	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	323,380.49	640.02	0.197915
Group 2	0044787378	224,451.84	78.57	0.035005
Group 2	0044787721	243,628.62	406.05	0.166668
Group 2	0044788172	365,290.52	342.46	0.093750
Group 2	0044788401	426,261.70	576.87	0.135332
Group 2	0044788553	300,805.59	219.34	0.072918
Group 2	0044788704	637,938.37	99.48	0.015594
Group 2	0044788884	191,795.13	179.81	0.093751
Group 2	0044789396	173,508.15	188.44	0.108606
Group 2	0044789903	438,241.98	867.35	0.197916
Group 2	0044790339	274,756.32	453.01	0.164877
Group 2	0044790382	352,184.29	362.28	0.102867
Group 2	0044790949	177,455.22	249.18	0.140419
Group 2	0044791507	239,703.65	149.81	0.062498
Group 2	0044791639	339,462.24	353.61	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044791685	402,915.92	251.82	0.062499
Group 2	0044791967	142,199.29	44.44	0.031252
Group 2	0044792074	370,809.52	540.06	0.145644
Group 2	0044792593	282,675.93	294.45	0.104165
Group 2	0044792673	237,355.95	27.66	0.011653
Group 2	0044792982	676,674.99	1,379.29	0.203833
Group 2	0044793723	303,857.98	443.13	0.145835
Group 2	0044794339	338,839.64	661.94	0.195355
Group 2	0044794431	290,245.08	147.82	0.050929
Group 2	0044795045	186,719.84	155.60	0.083333
Group 2	0044795082	435,240.26	680.06	0.156249
Group 2	0044795768	202,472.29	253.09	0.125000
Group 2	0044796062	95,156.19	9.91	0.010414
Group 2	0044796426	347,554.93	398.24	0.114583
Group 2	0044796618	238,590.07	149.12	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	390,171.88	733.15	0.187904
Group 2	0044797958	392,990.15	258.72	0.065834
Group 2	0044798616	352,351.79	403.74	0.114584
Group 2	0044798781	244,091.71	25.43	0.010418
Group 2	0044798857	139,318.46	266.83	0.191525
Group 2	0044798892	261,608.96	47.11	0.018008
Group 2	0044799003	174,532.89	128.29	0.073505
Group 2	0044799092	371,707.19	464.63	0.124999
Group 2	0044799362	430,747.21	420.57	0.097637
Group 2	0044799459	375,508.66	435.34	0.115933
Group 2	0044799812	360,136.33	450.17	0.125000
Group 2	0044799964	217,148.93	70.50	0.032466
Group 2	0044800532	256,636.91	320.80	0.125002
Group 2	0044800592	264,171.05	153.47	0.058095
Group 2	0044801121	356,778.53	185.82	0.052083
Group 2	0044801175	180,135.27	187.64	0.104166
Group 2	0044801377	254,687.91	291.83	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801511	322,637.93	206.73	0.064075
Group 2	0044801593	256,381.41	293.77	0.114583
Group 2	0044802184	419,518.41	568.10	0.135417
Group 2	0044802342	214,858.32	201.43	0.093750
Group 2	0044802638	285,091.67	237.58	0.083335
Group 2	0044802731	232,112.98	217.61	0.093752
Group 2	0044802909	339,634.48	318.41	0.093751
Group 2	0044803047	313,624.42	99.92	0.031860
Group 2	0044803082	272,938.94	227.45	0.083334
Group 2	0044803218	686,179.74	1,072.16	0.156251
Group 2	0044803223	616,153.64	1,354.89	0.219895
Group 2	0044803260	341,387.19	533.42	0.156251
Group 2	0044803492	334,203.72	382.94	0.114583
Group 2	0044803568	176,274.55	56.66	0.032143
Group 2	0044803642	437,346.79	637.80	0.145834
Group 2	0044803957	274,819.73	134.10	0.048796
Group 2	0044804224	222,648.08	231.93	0.104169
Group 2	0044804262	306,426.73	287.28	0.093752
Group 2	0044804420	100,518.49	9.39	0.009342
Group 2	0044805162	331,082.46	137.95	0.041666
Group 2	0044805165	323,740.62	370.95	0.114582

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
3	298,259.36	11,557.26	3.875

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044794492	196,179.18	75,894.68	38.686
0044840747	17,771.34	(35,437.12)	(199.406)
0044848568	84,308.84	(28,900.30)	(34.279)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
5	1,488,281.01	75,174.26	165,742.46	11.137

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044786024	133,106.00	14,400.75	2,987.08	2.244
0044812180	282,811.50	8,352.33	25,085.12	8.870
0044816335	308,128.36	24,388.49	30,279.38	9.827
0044824715	367,864.35	24,487.37	52,085.13	14.159
0044866778	396,370.80	3,545.32	55,305.75	13.953

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
224	39,508,043.50	4,356,193.92	11.026

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: 25-Sep-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	2,987.08	2.244
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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2024
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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)
0044794492	196,179.18	75,894.68	38.686
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

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	25,085.12	8.870
0044812676	65,813.90	15,255.43	23.180
0044812677	34,976.14	11,526.95	32.957
0044816335	308,128.36	30,279.38	9.827
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	52,085.13	14.159
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044840747	17,771.34	(35,437.12)	(199.406)
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
0044848568	84,308.84	(28,900.30)	(34.279)
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	55,305.75	13.953
0044866817	159,988.28	35,758.60	22.351
0044867788	298,611.43	123,474.05	41.349

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
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: 25-Sep-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	6	1,457,255.19	(3,563.91)	(0.000 %)	0	0.00	0.00	0.000 %	6	1,457,255.19	(3,563.91)	(0.000 %)
Group 2	2	329,285.18	90,295.43	0.005 %	0	0.00	0.00	0.000 %	2	329,285.18	90,295.43	0.005 %
Total	8	1,786,540.37	86,731.52	0.002 %	0	0.00	0.00	0.000 %	8	1,786,540.37	86,731.52	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	0044812180	300,000.00	3.750 %	NY	66.00	360	282,811.50	03/31/2022	8,352.33	25,085.12
Group 1	0044816335	306,000.00	4.875 %	GA	80.00	360	308,128.36	03/31/2024	24,388.49	30,279.38
Group 1	0044824715	400,000.00	3.750 %	CA	71.00	360	367,864.35	03/31/2024	24,487.37	52,085.13
Group 1	0044840747	60,000.00	4.250 %	MO	69.00	360	17,771.34	08/31/2024	(35,437.12)	(35,437.12)
Group 1	0044848568	88,000.00	4.625 %	TX	75.00	360	84,308.84	08/31/2024	(28,900.30)	(28,900.30)
Group 1	0044866778	424,000.00	4.750 %	AZ	80.00	360	396,370.80	04/30/2024	3,545.32	55,305.75
Group 2	0044786024	136,000.00	4.625 %	IN	97.00	360	133,106.00	09/30/2022	14,400.75	2,987.08
Group 2	0044794492	208,000.00	4.625 %	MD	97.00	360	196,179.18	08/31/2024	75,894.68	75,894.68

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

* This data is currently not provided for reporting.

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

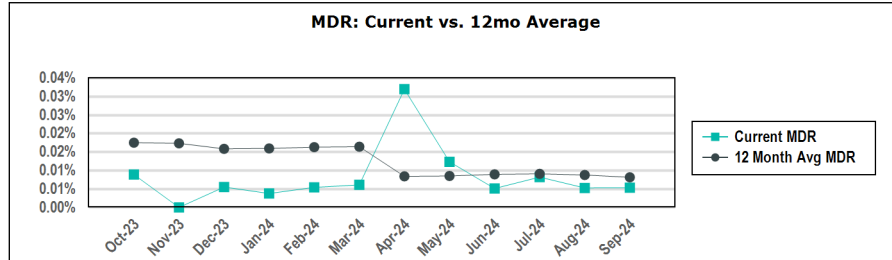
Distribution Date: 25-Sep-2024
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Realized Loss Report - Collateral

Summary

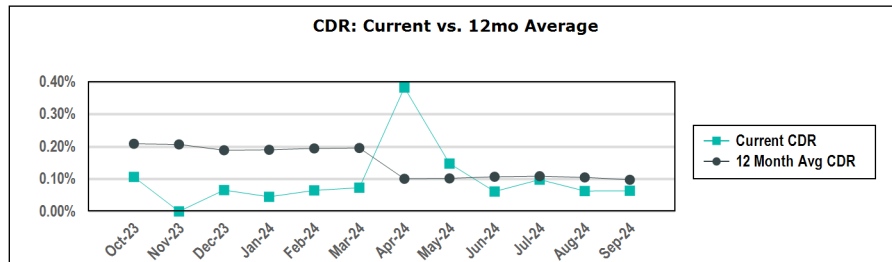
MDR

Current Month 0.005 %
 3 Month Average 0.006 %
 12 Month Average 0.008 %



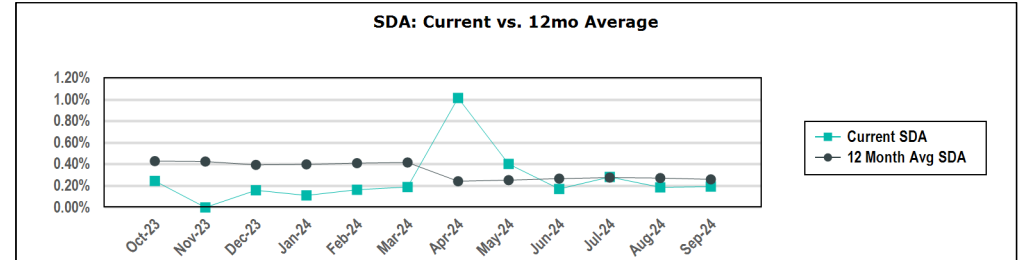
CDR

Current Month 0.064 %
 3 Month Average 0.075 %
 12 Month Average 0.098 %



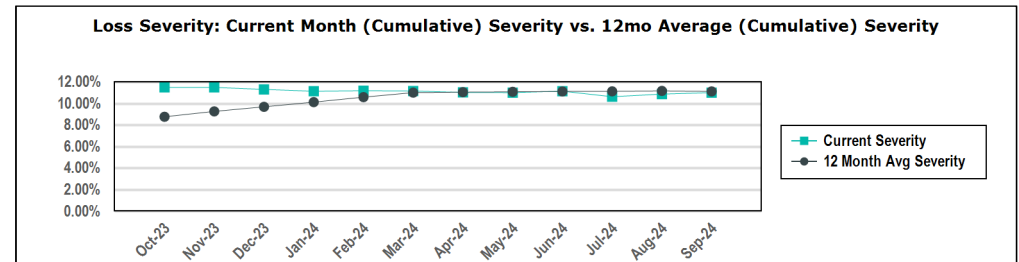
SDA

Current Month 0.194 %
 3 Month Average 0.221 %
 12 Month Average 0.260 %



Loss Severity

Current Month (Cumulative) 11.026 %
 3 Month Average (Cumulative) 10.854 %
 12 Month Average (Cumulative) 11.140 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

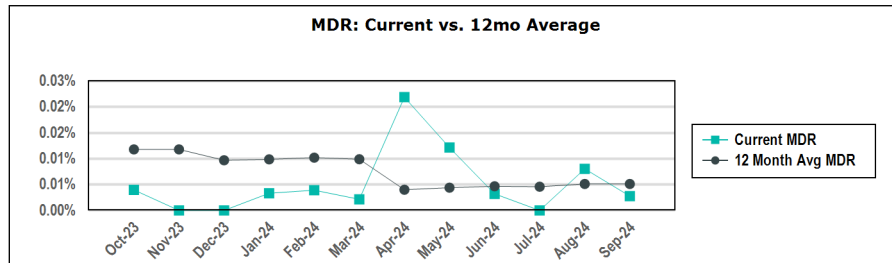
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Realized Loss Report - Collateral

Group 1

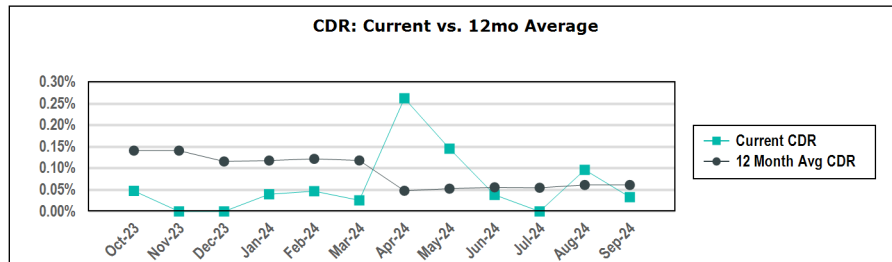
MDR

Current Month	0.003 %
3 Month Average	0.004 %
12 Month Average	0.005 %



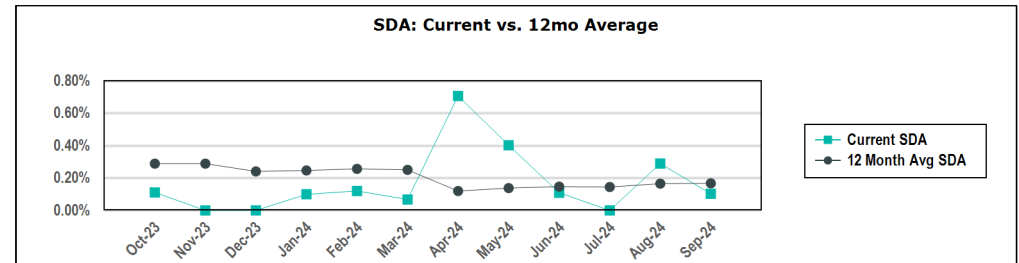
CDR

Current Month	0.033 %
3 Month Average	0.043 %
12 Month Average	0.061 %



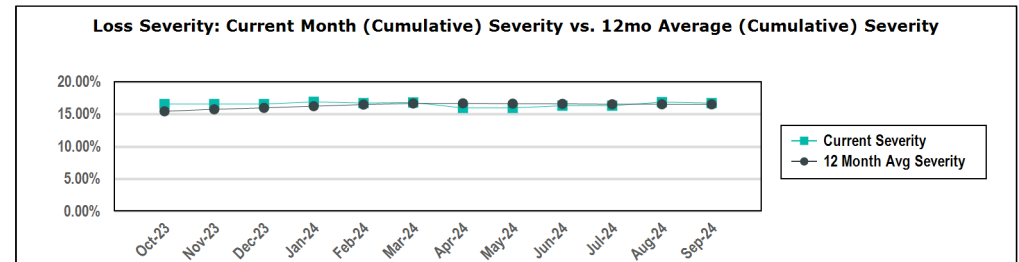
SDA

Current Month	0.103 %
3 Month Average	0.131 %
12 Month Average	0.168 %



Loss Severity

Current Month (Cumulative)	16.763 %
3 Month Average (Cumulative)	16.675 %
12 Month Average (Cumulative)	16.569 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



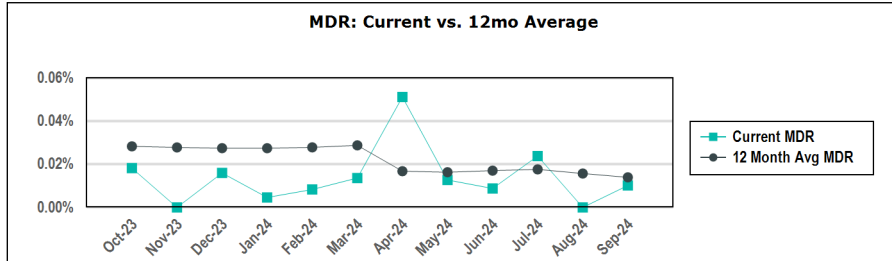
Distribution Date: 25-Sep-2024
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Realized Loss Report - Collateral

Group 2

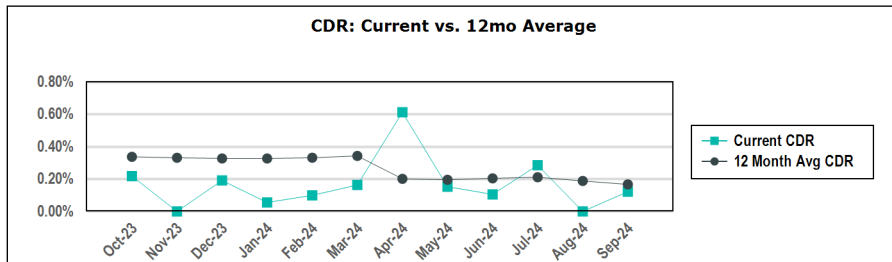
MDR

Current Month 0.010 %
 3 Month Average 0.011 %
 12 Month Average 0.014 %



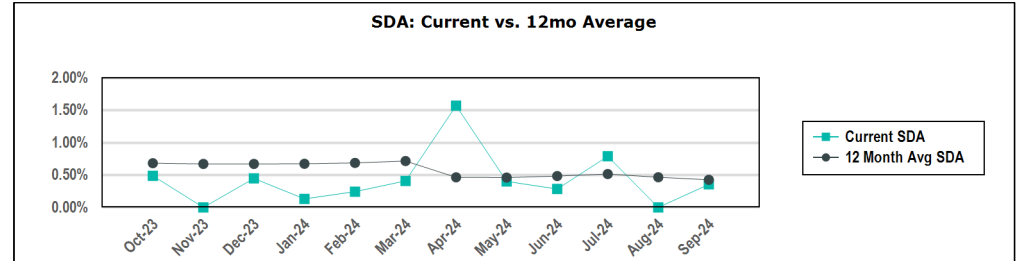
CDR

Current Month 0.122 %
 3 Month Average 0.136 %
 12 Month Average 0.167 %



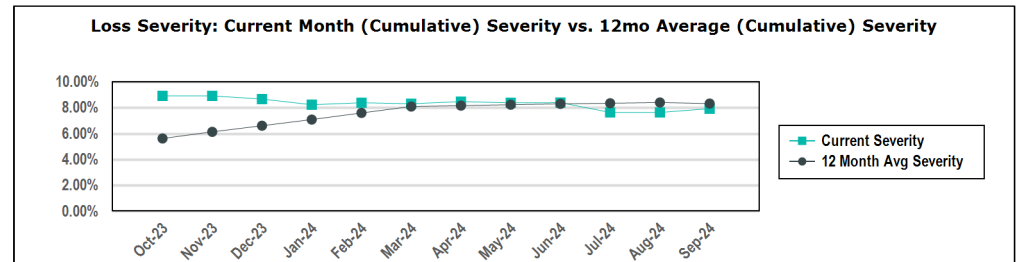
SDA

Current Month 0.357 %
 3 Month Average 0.383 %
 12 Month Average 0.428 %



Loss Severity

Current Month (Cumulative) 7.949 %
 3 Month Average (Cumulative) 7.754 %
 12 Month Average (Cumulative) 8.343 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Sep-2024
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Prepayment Rates

Summary

SMM

Current Month	0.657 %
3 Month Average	0.664 %
12 Month Average	0.568 %

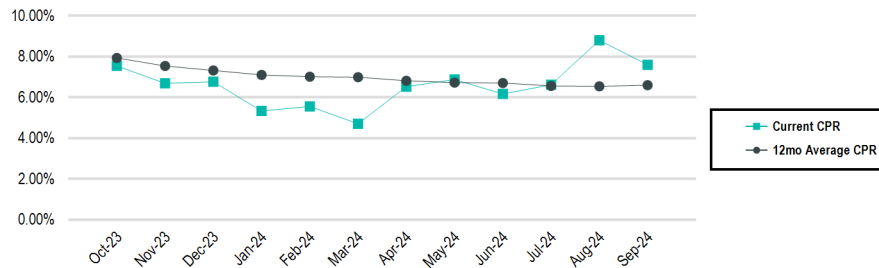
CPR

Current Month	7.602 %
3 Month Average	7.676 %
12 Month Average	6.602 %

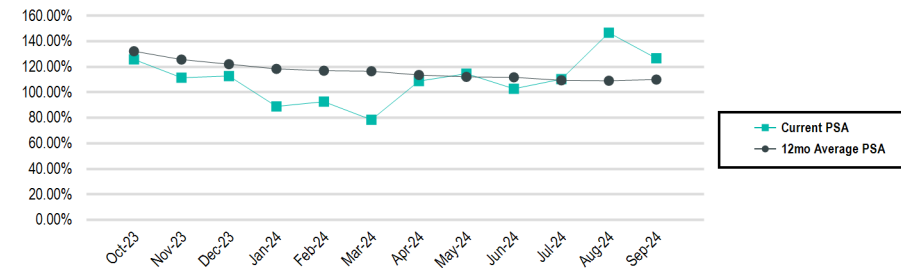
PSA

Current Month	126.705 %
3 Month Average	127.941 %
12 Month Average	110.040 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.542 %
3 Month Average	0.611 %
12 Month Average	0.542 %

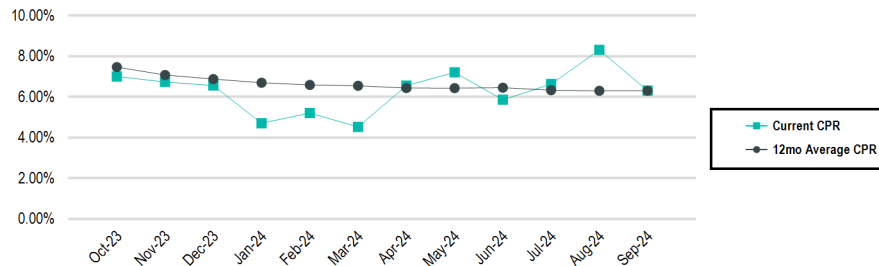
CPR

Current Month	6.315 %
3 Month Average	7.089 %
12 Month Average	6.305 %

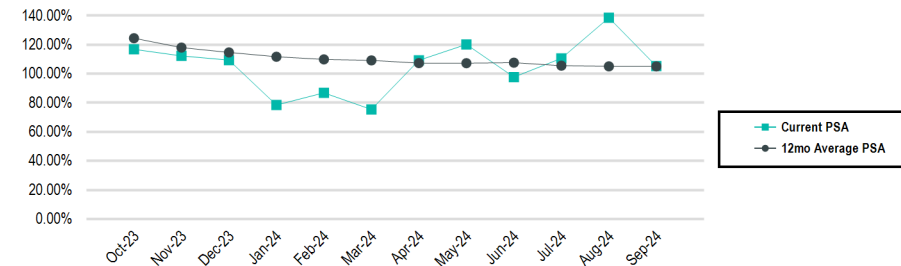
PSA

Current Month	105.251 %
3 Month Average	118.150 %
12 Month Average	105.083 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2024
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Prepayment Rates

Group 2

SMM

Current Month	0.875 %
3 Month Average	0.764 %
12 Month Average	0.618 %

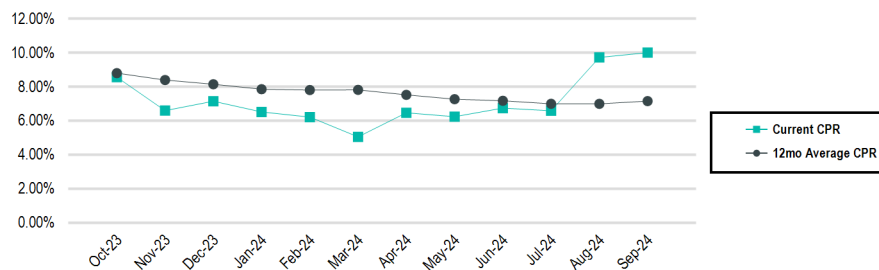
CPR

Current Month	10.012 %
3 Month Average	8.779 %
12 Month Average	7.162 %

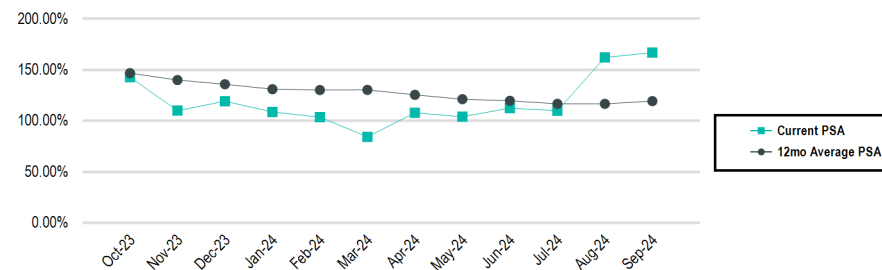
PSA

Current Month	166.870 %
3 Month Average	146.319 %
12 Month Average	119.367 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

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Connecticut Avenue Securities
Credit-Linked Notes
Series 2017-C07



Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Sep-2024
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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	30711XWW0	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>

Fannie Mae EU/UK Risk Retention Certification

The below EU/UK Risk Retention Certification (the "Certification") has been provided by Federal National Mortgage Association (the "Issuer") and made available to Computershare Trust Company, N.A. ("Computershare"), in its capacity as Global Agent for inclusion in the Payment Date Statement. By your access, review, and/or use of the Certification, you understand, acknowledge, and agree that Computershare (i) shall have no responsibility, and shall incur no liability, relating to the accuracy, completeness, truthfulness, and/or genuineness of the Certification; (ii) shall have no duty to review, confirm or verify the Certification and no knowledge of the contents of the Certification shall be imputed to Computershare; (iii) assumes no responsibility or obligation, either expressed or implied, to provide the Certification; (iv) is providing the Certification solely at the direction of the Issuer and (vi) will be including the Certification provided to Computershare by the Issuer, without modification or amendment.

Fannie Mae, as originator (for the purposes of the EU Securitization Rules and the UK Securitization Rules), confirms that as of the date of this remittance report/ certificateholders statement, it continues to retain a material net economic interest (the "Retained Interest") in the exposure related to the Notes issuance transaction for such Series (the "Transaction") of not less than 5% in the form specified in Article 6(3)(a) of the EU Securitization Regulation and in Article 6(3)(a) of the UK Securitization Regulation (i.e., the retention of not less than 5% of the nominal value of each of the tranches sold or transferred to investors) by (pursuant to its Guaranty Obligations) holding not less than a 5% pro rata share of the credit risk corresponding to each of the Applicable Reference Tranches.

Fannie Mae further certifies that neither it nor any of its affiliates has hedged or otherwise mitigated its credit risk under or associated with the Retained Interest or the Reference Obligations or sold, transferred or otherwise surrendered all or part of the rights, benefits or obligations arising from the Retained Interest, except to the extent permitted in accordance with the EU Securitization Rules and the UK Securitization Rules; accordingly, and without prejudice to the generality of the foregoing, neither Fannie Mae nor any of its affiliates has, through the Transaction or any subsequent transactions, entered into agreements that transfer or hedge more than a 95% pro rata share of the credit risk corresponding to any of the Applicable Reference Tranches for such Series.