

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:29 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		12/29/2023	0.00000 %	3,533,678,905.51	0.00	21,849,181.13	0.00	3,511,829,724.38	21,849,181.13	0.00
1M-1	30711XUS1	01/24/2024	6.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	01/24/2024	7.85191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	01/24/2024	7.85191 %	9,580,874.31	62,690.14	827,089.82	0.00	8,753,784.48	889,779.96	0.00
1M-BH		12/29/2023	0.00000 %	17,074,961.11	0.00	1,474,033.18	0.00	15,600,927.93	1,474,033.18	0.00
1M-2C	30711XUV4	01/24/2024	7.85191 %	51,159,561.03	334,750.22	0.00	0.00	51,159,561.03	334,750.22	0.00
1M-CH		12/29/2023	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	01/24/2024	7.85191 %	60,740,435.34	397,440.36	827,089.82	0.00	59,913,345.51	1,224,530.18	0.00
1M-2H		12/29/2023	0.00000 %	108,250,800.08	0.00	1,474,033.18	0.00	106,776,766.90	1,474,033.18	0.00
1B-1	30711XUW2	01/24/2024	9.45191 %	27,201,000.00	214,251.17	0.00	0.00	27,201,000.00	214,251.17	0.00
1B-1H		12/29/2023	0.00000 %	75,940,594.00	0.00	0.00	0.00	75,940,594.00	0.00	0.00
1B-2H		12/29/2023	0.00000 %	101,213,482.98	0.00	0.00	60,579.38	101,152,903.60	0.00	1,988,690.40
1A-I1	30711XUY8	01/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	01/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	01/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	01/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	01/24/2024	1.80000 %	0.00	14,371.31	0.00	0.00	0.00	14,371.31	0.00
1B-I2	30711XVJ0	01/24/2024	1.40000 %	0.00	11,177.69	0.00	0.00	0.00	11,177.69	0.00
1B-I3	30711XVL5	01/24/2024	1.00000 %	0.00	7,984.06	0.00	0.00	0.00	7,984.06	0.00
1B-I4	30711XVN1	01/24/2024	0.60000 %	0.00	4,790.44	0.00	0.00	0.00	4,790.44	0.00
1C-I1	30711XVQ4	01/24/2024	1.80000 %	0.00	76,739.34	0.00	0.00	0.00	76,739.34	0.00
1C-I2	30711XVS0	01/24/2024	1.40000 %	0.00	59,686.15	0.00	0.00	0.00	59,686.15	0.00
1C-I3	30711XVU5	01/24/2024	1.00000 %	0.00	42,632.97	0.00	0.00	0.00	42,632.97	0.00
1C-I4	30711XVW1	01/24/2024	0.60000 %	0.00	25,579.78	0.00	0.00	0.00	25,579.78	0.00
1E-A1	30711XUZ5	01/24/2024	6.05191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	01/24/2024	6.45191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	01/24/2024	6.85191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	01/24/2024	7.25191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	01/24/2024	6.05191 %	9,580,874.31	48,318.82	827,089.82	0.00	8,753,784.48	875,408.64	0.00

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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	01/24/2024	6.45191 %	9,580,874.31	51,512.45	827,089.82	0.00	8,753,784.48	878,602.27	0.00
1E-B3	30711XVM3	01/24/2024	6.85191 %	9,580,874.31	54,706.07	827,089.82	0.00	8,753,784.48	881,795.89	0.00
1E-B4	30711XVP6	01/24/2024	7.25191 %	9,580,874.31	57,899.70	827,089.82	0.00	8,753,784.48	884,989.52	0.00
1E-C1	30711XVR2	01/24/2024	6.05191 %	51,159,561.03	258,010.88	0.00	0.00	51,159,561.03	258,010.88	0.00
1E-C2	30711XVT8	01/24/2024	6.45191 %	51,159,561.03	275,064.07	0.00	0.00	51,159,561.03	275,064.07	0.00
1E-C3	30711XVV3	01/24/2024	6.85191 %	51,159,561.03	292,117.26	0.00	0.00	51,159,561.03	292,117.26	0.00
1E-C4	30711XVX9	01/24/2024	7.25191 %	51,159,561.03	309,170.44	0.00	0.00	51,159,561.03	309,170.44	0.00
1E-D1	30711XVY7	01/24/2024	6.05191 %	9,580,874.31	48,318.82	827,089.82	0.00	8,753,784.48	875,408.64	0.00
1E-D2	30711XVZ4	01/24/2024	6.45191 %	9,580,874.31	51,512.45	827,089.82	0.00	8,753,784.48	878,602.27	0.00
1E-D3	30711XWA8	01/24/2024	6.85191 %	9,580,874.31	54,706.07	827,089.82	0.00	8,753,784.48	881,795.89	0.00
1E-D4	30711XWB6	01/24/2024	7.25191 %	9,580,874.31	57,899.70	827,089.82	0.00	8,753,784.48	884,989.52	0.00
1E-D5	30711XWC4	01/24/2024	7.85191 %	9,580,874.31	62,690.14	827,089.82	0.00	8,753,784.48	889,779.96	0.00
1E-F1	30711XWD2	01/24/2024	6.05191 %	60,740,435.34	306,329.71	827,089.82	0.00	59,913,345.51	1,133,419.53	0.00
1E-F2	30711XWE0	01/24/2024	6.45191 %	60,740,435.34	326,576.52	827,089.82	0.00	59,913,345.51	1,153,666.34	0.00
1E-F3	30711XWF7	01/24/2024	6.85191 %	60,740,435.34	346,823.33	827,089.82	0.00	59,913,345.51	1,173,913.15	0.00
1E-F4	30711XWG5	01/24/2024	7.25191 %	60,740,435.34	367,070.14	827,089.82	0.00	59,913,345.51	1,194,159.96	0.00
1E-F5	30711XWH3	01/24/2024	7.85191 %	60,740,435.34	397,440.36	827,089.82	0.00	59,913,345.51	1,224,530.18	0.00
1X-1	30711XWJ9	01/24/2024	1.80000 %	0.00	14,371.31	0.00	0.00	0.00	14,371.31	0.00
1X-2	30711XWK6	01/24/2024	1.40000 %	0.00	11,177.69	0.00	0.00	0.00	11,177.69	0.00
1X-3	30711XWL4	01/24/2024	1.00000 %	0.00	7,984.06	0.00	0.00	0.00	7,984.06	0.00
1X-4	30711XWM2	01/24/2024	0.60000 %	0.00	4,790.44	0.00	0.00	0.00	4,790.44	0.00
1Y-1	30711XWN0	01/24/2024	1.80000 %	0.00	91,110.65	0.00	0.00	0.00	91,110.65	0.00
1Y-2	30711XWP5	01/24/2024	1.40000 %	0.00	70,863.84	0.00	0.00	0.00	70,863.84	0.00
1Y-3	30711XWQ3	01/24/2024	1.00000 %	0.00	50,617.03	0.00	0.00	0.00	50,617.03	0.00
1Y-4	30711XWR1	01/24/2024	0.60000 %	0.00	30,370.22	0.00	0.00	0.00	30,370.22	0.00
2A-H		12/29/2023	0.00000 %	1,798,768,764.67	0.00	13,826,371.25	0.00	1,784,942,393.41	13,826,371.25	0.00
2M-1	30711XWS9	01/24/2024	6.10191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	01/24/2024	7.95191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		12/29/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	01/24/2024	7.95191 %	731,100.99	4,844.71	81,573.31	0.00	649,527.68	86,418.02	0.00

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2M-BH		12/29/2023	0.00000 %	16,616,333.42	0.00	1,853,983.67	0.00	14,762,349.76	1,853,983.67	0.00
2M-2C	30711XWV2	01/24/2024	7.95191 %	4,495,410.33	29,789.25	0.00	0.00	4,495,410.33	29,789.25	0.00
2M-CH		12/29/2023	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	01/24/2024	7.95191 %	5,226,511.32	34,633.96	81,573.31	0.00	5,144,938.01	116,207.27	0.00
2M-2H		12/29/2023	0.00000 %	118,787,221.09	0.00	1,853,983.67	0.00	116,933,237.43	1,853,983.67	0.00
2B-1	30711XWW0	01/24/2024	9.90191 %	2,000,000.00	16,503.18	0.00	0.00	2,000,000.00	16,503.18	0.00
2B-1H		12/29/2023	0.00000 %	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		12/29/2023	0.00000 %	64,636,983.45	0.00	0.00	(95,100.77)	64,732,084.22	0.00	1,934,352.78
2A-I1	30711XWY6	01/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	01/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	01/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	01/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	01/24/2024	1.80000 %	0.00	1,096.65	0.00	0.00	0.00	1,096.65	0.00
2B-I2	30711XXH2	01/24/2024	1.40000 %	0.00	852.95	0.00	0.00	0.00	852.95	0.00
2B-I3	30711XXK5	01/24/2024	1.00000 %	0.00	609.25	0.00	0.00	0.00	609.25	0.00
2B-I4	30711XXM1	01/24/2024	0.60000 %	0.00	365.55	0.00	0.00	0.00	365.55	0.00
2C-I1	30711XXP4	01/24/2024	1.80000 %	0.00	6,743.12	0.00	0.00	0.00	6,743.12	0.00
2C-I2	30711XXR0	01/24/2024	1.40000 %	0.00	5,244.65	0.00	0.00	0.00	5,244.65	0.00
2C-I3	30711XXT6	01/24/2024	1.00000 %	0.00	3,746.18	0.00	0.00	0.00	3,746.18	0.00
2C-I4	30711XXV1	01/24/2024	0.60000 %	0.00	2,247.71	0.00	0.00	0.00	2,247.71	0.00
2E-A1	30711XWZ3	01/24/2024	6.15191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	01/24/2024	6.55191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	01/24/2024	6.95191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	01/24/2024	7.35191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	01/24/2024	6.15191 %	731,100.99	3,748.06	81,573.31	0.00	649,527.68	85,321.37	0.00
2E-B2	30711XXJ8	01/24/2024	6.55191 %	731,100.99	3,991.76	81,573.31	0.00	649,527.68	85,565.07	0.00
2E-B3	30711XXL3	01/24/2024	6.95191 %	731,100.99	4,235.46	81,573.31	0.00	649,527.68	85,808.77	0.00
2E-B4	30711XXN9	01/24/2024	7.35191 %	731,100.99	4,479.16	81,573.31	0.00	649,527.68	86,052.47	0.00
2E-C1	30711XXQ2	01/24/2024	6.15191 %	4,495,410.33	23,046.13	0.00	0.00	4,495,410.33	23,046.13	0.00
2E-C2	30711XXS8	01/24/2024	6.55191 %	4,495,410.33	24,544.60	0.00	0.00	4,495,410.33	24,544.60	0.00
2E-C3	30711XXU3	01/24/2024	6.95191 %	4,495,410.33	26,043.07	0.00	0.00	4,495,410.33	26,043.07	0.00

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2E-C4	30711XXW9	01/24/2024	7.35191 %	4,495,410.33	27,541.54	0.00	0.00	4,495,410.33	27,541.54	0.00
2E-D1	30711XX7	01/24/2024	6.15191 %	731,100.99	3,748.06	81,573.31	0.00	649,527.68	85,321.37	0.00
2E-D2	30711XX5	01/24/2024	6.55191 %	731,100.99	3,991.76	81,573.31	0.00	649,527.68	85,565.07	0.00
2E-D3	30711XXZ2	01/24/2024	6.95191 %	731,100.99	4,235.46	81,573.31	0.00	649,527.68	85,808.77	0.00
2E-D4	30711XYA6	01/24/2024	7.35191 %	731,100.99	4,479.16	81,573.31	0.00	649,527.68	86,052.47	0.00
2E-D5	30711XYB4	01/24/2024	7.95191 %	731,100.99	4,844.71	81,573.31	0.00	649,527.68	86,418.02	0.00
2E-F1	30711XYC2	01/24/2024	6.15191 %	5,226,511.32	26,794.19	81,573.31	0.00	5,144,938.01	108,367.50	0.00
2E-F2	30711XYD0	01/24/2024	6.55191 %	5,226,511.32	28,536.36	81,573.31	0.00	5,144,938.01	110,109.67	0.00
2E-F3	30711XYE8	01/24/2024	6.95191 %	5,226,511.32	30,278.53	81,573.31	0.00	5,144,938.01	111,851.84	0.00
2E-F4	30711XYF5	01/24/2024	7.35191 %	5,226,511.32	32,020.70	81,573.31	0.00	5,144,938.01	113,594.01	0.00
2E-F5	30711XYG3	01/24/2024	7.95191 %	5,226,511.32	34,633.96	81,573.31	0.00	5,144,938.01	116,207.27	0.00
2X-1	30711XYH1	01/24/2024	1.80000 %	0.00	1,096.65	0.00	0.00	0.00	1,096.65	0.00
2X-2	30711XYJ7	01/24/2024	1.40000 %	0.00	852.95	0.00	0.00	0.00	852.95	0.00
2X-3	30711XYK4	01/24/2024	1.00000 %	0.00	609.25	0.00	0.00	0.00	609.25	0.00
2X-4	30711XYL2	01/24/2024	0.60000 %	0.00	365.55	0.00	0.00	0.00	365.55	0.00
2Y-1	30711XYM0	01/24/2024	1.80000 %	0.00	7,839.77	0.00	0.00	0.00	7,839.77	0.00
2Y-2	30711XYN8	01/24/2024	1.40000 %	0.00	6,097.60	0.00	0.00	0.00	6,097.60	0.00
2Y-3	30711XYP3	01/24/2024	1.00000 %	0.00	4,355.43	0.00	0.00	0.00	4,355.43	0.00
2Y-4	30711XYQ1	01/24/2024	0.60000 %	0.00	2,613.26	0.00	0.00	0.00	2,613.26	0.00
Totals				6,899,378,498.71	5,321,246.09	56,870,196.16	(34,521.39)	6,842,542,823.79	62,191,442.25	3,923,043.18

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	3,533,678,905.51	7,750,363.78	14,098,817.35	0.00	0.00	21,849,181.13	3,511,829,724.38	0.17733660	21,849,181.13
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	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.17362420	827,089.82
1M-BH	89,854,570.52	17,074,961.11	524,534.79	949,498.39	0.00	0.00	1,474,033.18	15,600,927.93	0.17362420	1,474,033.18
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	60,740,435.34	294,319.96	532,769.87	0.00	0.00	827,089.82	59,913,345.51	0.39417827	827,089.82
1M-2H	270,884,980.00	108,250,800.08	524,534.79	949,498.39	0.00	0.00	1,474,033.18	106,776,766.90	0.39417751	1,474,033.18
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	101,213,482.98	0.00	0.00	0.00	60,579.38	60,579.38	101,152,903.60	0.98071883	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	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.17362420	827,089.82
1E-B2	50,417,997.48	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.17362420	827,089.82
1E-B3	50,417,997.48	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.17362420	827,089.82

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:29 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.17362420	827,089.82
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	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.08681210	827,089.82
1E-D2	100,835,994.97	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.08681210	827,089.82
1E-D3	100,835,994.97	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.08681210	827,089.82
1E-D4	100,835,994.97	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.08681210	827,089.82
1E-D5	100,835,994.97	9,580,874.31	294,319.96	532,769.87	0.00	0.00	827,089.82	8,753,784.48	0.08681210	827,089.82
1E-F1	101,577,558.52	60,740,435.34	294,319.96	532,769.87	0.00	0.00	827,089.82	59,913,345.51	0.58982856	827,089.82
1E-F2	101,577,558.52	60,740,435.34	294,319.96	532,769.87	0.00	0.00	827,089.82	59,913,345.51	0.58982856	827,089.82
1E-F3	101,577,558.52	60,740,435.34	294,319.96	532,769.87	0.00	0.00	827,089.82	59,913,345.51	0.58982856	827,089.82
1E-F4	101,577,558.52	60,740,435.34	294,319.96	532,769.87	0.00	0.00	827,089.82	59,913,345.51	0.58982856	827,089.82
1E-F5	101,577,558.52	60,740,435.34	294,319.96	532,769.87	0.00	0.00	827,089.82	59,913,345.51	0.58982856	827,089.82
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	1,798,768,764.67	3,653,477.14	10,172,894.11	0.00	0.00	13,826,371.25	1,784,942,393.41	0.13981320	13,826,371.25
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	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.14448685	81,573.31
2M-BH	102,170,887.67	16,616,333.42	496,719.25	1,357,264.42	0.00	0.00	1,853,983.67	14,762,349.76	0.14448685	1,853,983.67
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	5,226,511.32	21,855.12	59,718.19	0.00	0.00	81,573.31	5,144,938.01	0.38149562	81,573.31

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2024
09-Jan-2024 10:21:29 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	118,787,221.09	496,719.25	1,357,264.42	0.00	0.00	1,853,983.67	116,933,237.43	0.38149562	1,853,983.67
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	64,636,983.45	0.00	0.00	0.00	(95,100.77)	(95,100.77)	64,732,084.22	0.97098461	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	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.14448685	81,573.31
2E-B2	4,495,410.33	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.14448685	81,573.31
2E-B3	4,495,410.33	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.14448685	81,573.31
2E-B4	4,495,410.33	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.14448685	81,573.31
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.07224343	81,573.31
2E-D2	8,990,820.67	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.07224343	81,573.31
2E-D3	8,990,820.67	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.07224343	81,573.31
2E-D4	8,990,820.67	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.07224343	81,573.31
2E-D5	8,990,820.67	731,100.99	21,855.12	59,718.19	0.00	0.00	81,573.31	649,527.68	0.07224343	81,573.31

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 25-Jan-2024
09-Jan-2024 10:21:29 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	5,226,511.32	21,855.12	59,718.19	0.00	0.00	81,573.31	5,144,938.01	0.57224342	81,573.31
2E-F2	8,990,820.67	5,226,511.32	21,855.12	59,718.19	0.00	0.00	81,573.31	5,144,938.01	0.57224342	81,573.31
2E-F3	8,990,820.67	5,226,511.32	21,855.12	59,718.19	0.00	0.00	81,573.31	5,144,938.01	0.57224342	81,573.31
2E-F4	8,990,820.67	5,226,511.32	21,855.12	59,718.19	0.00	0.00	81,573.31	5,144,938.01	0.57224342	81,573.31
2E-F5	8,990,820.67	5,226,511.32	21,855.12	59,718.19	0.00	0.00	81,573.31	5,144,938.01	0.57224342	81,573.31
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	6,899,378,498.71	18,505,150.28	38,365,046.04	0.00	(34,521.39)	56,835,674.77	6,842,542,823.79	0.18762943	56,870,196.16

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-Jan-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	178.43991827	0.39136954	0.71194692	0.00000000	0.00000000	1.10331646	177.33660181	0.17733660	1.10331646
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	190.02885455	5.83759718	10.56705733	0.00000000	0.00000000	16.40465432	173.62420004	0.17362420	16.40465432
1M-BH	89,854,570.52	190.02885453	5.83759721	10.56705724	0.00000000	0.00000000	16.40465445	173.62420008	0.17362420	16.40465445
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	399.61981086	1.93637214	3.50516741	0.00000000	0.00000000	5.44153949	394.17827130	0.39417827	5.44153949
1M-2H	270,884,980.00	399.61905632	1.93637458	3.50517179	0.00000000	0.00000000	5.44154637	394.17750995	0.39417751	5.44154637
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	981.30617392	0.00000000	0.00000000	0.00000000	0.58734190	0.58734190	980.71883202	0.98071883	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	190.02885455	5.83759718	10.56705733	0.00000000	0.00000000	16.40465432	173.62420004	0.17362420	16.40465432
1E-B2	50,417,997.48	190.02885455	5.83759718	10.56705733	0.00000000	0.00000000	16.40465432	173.62420004	0.17362420	16.40465432
1E-B3	50,417,997.48	190.02885455	5.83759718	10.56705733	0.00000000	0.00000000	16.40465432	173.62420004	0.17362420	16.40465432

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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	190.02885455	5.83759718	10.56705733	0.00000000	0.00000000	16.40465432	173.62420004	0.17362420	16.40465432
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	95.01442727	2.91879859	5.28352867	0.00000000	0.00000000	8.20232716	86.81210001	0.08681210	8.20232716
1E-D2	100,835,994.97	95.01442727	2.91879859	5.28352867	0.00000000	0.00000000	8.20232716	86.81210001	0.08681210	8.20232716
1E-D3	100,835,994.97	95.01442727	2.91879859	5.28352867	0.00000000	0.00000000	8.20232716	86.81210001	0.08681210	8.20232716
1E-D4	100,835,994.97	95.01442727	2.91879859	5.28352867	0.00000000	0.00000000	8.20232716	86.81210001	0.08681210	8.20232716
1E-D5	100,835,994.97	95.01442727	2.91879859	5.28352867	0.00000000	0.00000000	8.20232716	86.81210001	0.08681210	8.20232716
1E-F1	101,577,558.52	597.97101077	2.89749000	5.24495644	0.00000000	0.00000000	8.14244634	589.82856433	0.58982856	8.14244634
1E-F2	101,577,558.52	597.97101077	2.89749000	5.24495644	0.00000000	0.00000000	8.14244634	589.82856433	0.58982856	8.14244634
1E-F3	101,577,558.52	597.97101077	2.89749000	5.24495644	0.00000000	0.00000000	8.14244634	589.82856433	0.58982856	8.14244634
1E-F4	101,577,558.52	597.97101077	2.89749000	5.24495644	0.00000000	0.00000000	8.14244634	589.82856433	0.58982856	8.14244634
1E-F5	101,577,558.52	597.97101077	2.89749000	5.24495644	0.00000000	0.00000000	8.14244634	589.82856433	0.58982856	8.14244634
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	140.89621201	0.28617413	0.79683519	0.00000000	0.00000000	1.08300932	139.81320269	0.13981320	1.08300932
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	162.63276016	4.86165186	13.28425786	0.00000000	0.00000000	18.14590972	144.48685044	0.14448685	18.14590972
2M-BH	102,170,887.67	162.63275967	4.86165151	13.28425788	0.00000000	0.00000000	18.14590939	144.48685038	0.14448685	18.14590939
2M-2C	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	387.54425310	1.62055062	4.42808595	0.00000000	0.00000000	6.04863657	381.49561653	0.38149562	6.04863657

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Distribution Date: 25-Jan-2024
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Principal Distribution Factors Statement

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2M-2H	306,512,663.00	387.54425324	1.62055050	4.42808596	0.00000000	0.00000000	6.04863646	381.49561681	0.38149562	6.04863646
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	969.55809188	0.00000000	0.00000000	0.00000000	(1.42651646)	(1.42651646)	970.98460834	0.97098461	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	162.63276016	4.86165186	13.28425786	0.00000000	0.00000000	18.14590972	144.48685044	0.14448685	18.14590972
2E-B2	4,495,410.33	162.63276016	4.86165186	13.28425786	0.00000000	0.00000000	18.14590972	144.48685044	0.14448685	18.14590972
2E-B3	4,495,410.33	162.63276016	4.86165186	13.28425786	0.00000000	0.00000000	18.14590972	144.48685044	0.14448685	18.14590972
2E-B4	4,495,410.33	162.63276016	4.86165186	13.28425786	0.00000000	0.00000000	18.14590972	144.48685044	0.14448685	18.14590972
2E-C1	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	81.31637999	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	72.24342514	0.07224343	9.07295485
2E-D2	8,990,820.67	81.31637999	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	72.24342514	0.07224343	9.07295485
2E-D3	8,990,820.67	81.31637999	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	72.24342514	0.07224343	9.07295485
2E-D4	8,990,820.67	81.31637999	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	72.24342514	0.07224343	9.07295485
2E-D5	8,990,820.67	81.31637999	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	72.24342514	0.07224343	9.07295485

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Principal Distribution Factors Statement

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2E-F1	8,990,820.67	581.31637943	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	572.24342458	0.57224342	9.07295485
2E-F2	8,990,820.67	581.31637943	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	572.24342458	0.57224342	9.07295485
2E-F3	8,990,820.67	581.31637943	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	572.24342458	0.57224342	9.07295485
2E-F4	8,990,820.67	581.31637943	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	572.24342458	0.57224342	9.07295485
2E-F5	8,990,820.67	581.31637943	2.43082593	6.64212892	0.00000000	0.00000000	9.07295485	572.24342458	0.57224342	9.07295485
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 %	3,533,678,905.51	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,511,829,724.38
1M-1	N/A	N/A	6.10191 %	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	7.85191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	12/26/23 - 01/24/24	30	7.85191 %	9,580,874.31	62,690.14	0.00	0.00	0.00	0.00	62,690.14	0.00	8,753,784.48
1M-BH	N/A	N/A	0.00000 %	17,074,961.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	15,600,927.93
1M-2C	12/26/23 - 01/24/24	30	7.85191 %	51,159,561.03	334,750.22	0.00	0.00	0.00	0.00	334,750.22	0.00	51,159,561.03
1M-CH	N/A	N/A	0.00000 %	91,175,838.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97
1M-2	12/26/23 - 01/24/24	30	7.85191 %	60,740,435.34	397,440.36	0.00	0.00	0.00	0.00	397,440.36	0.00	59,913,345.51
1M-2H	N/A	N/A	0.00000 %	108,250,800.08	0.00	0.00	0.00	0.00	0.00	0.00	0.00	106,776,766.90
1B-1	12/26/23 - 01/24/24	30	9.45191 %	27,201,000.00	214,251.17	0.00	0.00	0.00	0.00	214,251.17	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 %	101,213,482.98	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,152,903.60
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	12/26/23 - 01/24/24	30	1.80000 %	9,580,874.31	14,371.31	0.00	0.00	0.00	0.00	14,371.31	0.00	8,753,784.48
1B-I2	12/26/23 - 01/24/24	30	1.40000 %	9,580,874.31	11,177.69	0.00	0.00	0.00	0.00	11,177.69	0.00	8,753,784.48
1B-I3	12/26/23 - 01/24/24	30	1.00000 %	9,580,874.31	7,984.06	0.00	0.00	0.00	0.00	7,984.06	0.00	8,753,784.48
1B-I4	12/26/23 - 01/24/24	30	0.60000 %	9,580,874.31	4,790.44	0.00	0.00	0.00	0.00	4,790.44	0.00	8,753,784.48
1C-I1	12/26/23 - 01/24/24	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	12/26/23 - 01/24/24	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	12/26/23 - 01/24/24	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	12/26/23 - 01/24/24	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	6.05191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.45191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.85191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.25191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	12/26/23 - 01/24/24	30	6.05191 %	9,580,874.31	48,318.82	0.00	0.00	0.00	0.00	48,318.82	0.00	8,753,784.48
1E-B2	12/26/23 - 01/24/24	30	6.45191 %	9,580,874.31	51,512.45	0.00	0.00	0.00	0.00	51,512.45	0.00	8,753,784.48

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:29 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	12/26/23 - 01/24/24	30	6.85191 %	9,580,874.31	54,706.07	0.00	0.00	0.00	0.00	54,706.07	0.00	8,753,784.48
1E-B4	12/26/23 - 01/24/24	30	7.25191 %	9,580,874.31	57,899.70	0.00	0.00	0.00	0.00	57,899.70	0.00	8,753,784.48
1E-C1	12/26/23 - 01/24/24	30	6.05191 %	51,159,561.03	258,010.88	0.00	0.00	0.00	0.00	258,010.88	0.00	51,159,561.03
1E-C2	12/26/23 - 01/24/24	30	6.45191 %	51,159,561.03	275,064.07	0.00	0.00	0.00	0.00	275,064.07	0.00	51,159,561.03
1E-C3	12/26/23 - 01/24/24	30	6.85191 %	51,159,561.03	292,117.26	0.00	0.00	0.00	0.00	292,117.26	0.00	51,159,561.03
1E-C4	12/26/23 - 01/24/24	30	7.25191 %	51,159,561.03	309,170.44	0.00	0.00	0.00	0.00	309,170.44	0.00	51,159,561.03
1E-D1	12/26/23 - 01/24/24	30	6.05191 %	9,580,874.31	48,318.82	0.00	0.00	0.00	0.00	48,318.82	0.00	8,753,784.48
1E-D2	12/26/23 - 01/24/24	30	6.45191 %	9,580,874.31	51,512.45	0.00	0.00	0.00	0.00	51,512.45	0.00	8,753,784.48
1E-D3	12/26/23 - 01/24/24	30	6.85191 %	9,580,874.31	54,706.07	0.00	0.00	0.00	0.00	54,706.07	0.00	8,753,784.48
1E-D4	12/26/23 - 01/24/24	30	7.25191 %	9,580,874.31	57,899.70	0.00	0.00	0.00	0.00	57,899.70	0.00	8,753,784.48
1E-D5	12/26/23 - 01/24/24	30	7.85191 %	9,580,874.31	62,690.14	0.00	0.00	0.00	0.00	62,690.14	0.00	8,753,784.48
1E-F1	12/26/23 - 01/24/24	30	6.05191 %	60,740,435.34	306,329.71	0.00	0.00	0.00	0.00	306,329.71	0.00	59,913,345.51
1E-F2	12/26/23 - 01/24/24	30	6.45191 %	60,740,435.34	326,576.52	0.00	0.00	0.00	0.00	326,576.52	0.00	59,913,345.51
1E-F3	12/26/23 - 01/24/24	30	6.85191 %	60,740,435.34	346,823.33	0.00	0.00	0.00	0.00	346,823.33	0.00	59,913,345.51
1E-F4	12/26/23 - 01/24/24	30	7.25191 %	60,740,435.34	367,070.14	0.00	0.00	0.00	0.00	367,070.14	0.00	59,913,345.51
1E-F5	12/26/23 - 01/24/24	30	7.85191 %	60,740,435.34	397,440.36	0.00	0.00	0.00	0.00	397,440.36	0.00	59,913,345.51
1X-1	12/26/23 - 01/24/24	30	1.80000 %	9,580,874.31	14,371.31	0.00	0.00	0.00	0.00	14,371.31	0.00	8,753,784.48
1X-2	12/26/23 - 01/24/24	30	1.40000 %	9,580,874.31	11,177.69	0.00	0.00	0.00	0.00	11,177.69	0.00	8,753,784.48
1X-3	12/26/23 - 01/24/24	30	1.00000 %	9,580,874.31	7,984.06	0.00	0.00	0.00	0.00	7,984.06	0.00	8,753,784.48
1X-4	12/26/23 - 01/24/24	30	0.60000 %	9,580,874.31	4,790.44	0.00	0.00	0.00	0.00	4,790.44	0.00	8,753,784.48
1Y-1	12/26/23 - 01/24/24	30	1.80000 %	60,740,435.34	91,110.65	0.00	0.00	0.00	0.00	91,110.65	0.00	59,913,345.52
1Y-2	12/26/23 - 01/24/24	30	1.40000 %	60,740,435.34	70,863.84	0.00	0.00	0.00	0.00	70,863.84	0.00	59,913,345.52
1Y-3	12/26/23 - 01/24/24	30	1.00000 %	60,740,435.34	50,617.03	0.00	0.00	0.00	0.00	50,617.03	0.00	59,913,345.52
1Y-4	12/26/23 - 01/24/24	30	0.60000 %	60,740,435.34	30,370.22	0.00	0.00	0.00	0.00	30,370.22	0.00	59,913,345.52
2A-H	N/A	N/A	0.00000 %	1,798,768,764.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,784,942,393.41
2M-1	N/A	N/A	6.10191 %	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	7.95191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	12/26/23 - 01/24/24	30	7.95191 %	731,100.99	4,844.71	0.00	0.00	0.00	0.00	4,844.71	0.00	649,527.68
2M-BH	N/A	N/A	0.00000 %	16,616,333.42	0.00	0.00	0.00	0.00	0.00	0.00	0.00	14,762,349.76
2M-2C	12/26/23 - 01/24/24	30	7.95191 %	4,495,410.33	29,789.25	0.00	0.00	0.00	0.00	29,789.25	0.00	4,495,410.33

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:29 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	12/26/23 - 01/24/24	30	7.95191 %	5,226,511.32	34,633.96	0.00	0.00	0.00	0.00	34,633.96	0.00	5,144,938.01
2M-2H	N/A	N/A	0.00000 %	118,787,221.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	116,933,237.43
2B-1	12/26/23 - 01/24/24	30	9.90191 %	2,000,000.00	16,503.18	0.00	0.00	0.00	0.00	16,503.18	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 %	64,636,983.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,732,084.22
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	12/26/23 - 01/24/24	30	1.80000 %	731,100.99	1,096.65	0.00	0.00	0.00	0.00	1,096.65	0.00	649,527.68
2B-I2	12/26/23 - 01/24/24	30	1.40000 %	731,100.99	852.95	0.00	0.00	0.00	0.00	852.95	0.00	649,527.68
2B-I3	12/26/23 - 01/24/24	30	1.00000 %	731,100.99	609.25	0.00	0.00	0.00	0.00	609.25	0.00	649,527.68
2B-I4	12/26/23 - 01/24/24	30	0.60000 %	731,100.99	365.55	0.00	0.00	0.00	0.00	365.55	0.00	649,527.68
2C-I1	12/26/23 - 01/24/24	30	1.80000 %	4,495,410.33	6,743.12	0.00	0.00	0.00	0.00	6,743.12	0.00	4,495,410.33
2C-I2	12/26/23 - 01/24/24	30	1.40000 %	4,495,410.33	5,244.65	0.00	0.00	0.00	0.00	5,244.65	0.00	4,495,410.33
2C-I3	12/26/23 - 01/24/24	30	1.00000 %	4,495,410.33	3,746.18	0.00	0.00	0.00	0.00	3,746.18	0.00	4,495,410.33
2C-I4	12/26/23 - 01/24/24	30	0.60000 %	4,495,410.33	2,247.71	0.00	0.00	0.00	0.00	2,247.71	0.00	4,495,410.33
2E-A1	N/A	N/A	6.15191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.55191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.95191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.35191 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	12/26/23 - 01/24/24	30	6.15191 %	731,100.99	3,748.06	0.00	0.00	0.00	0.00	3,748.06	0.00	649,527.68
2E-B2	12/26/23 - 01/24/24	30	6.55191 %	731,100.99	3,991.76	0.00	0.00	0.00	0.00	3,991.76	0.00	649,527.68
2E-B3	12/26/23 - 01/24/24	30	6.95191 %	731,100.99	4,235.46	0.00	0.00	0.00	0.00	4,235.46	0.00	649,527.68
2E-B4	12/26/23 - 01/24/24	30	7.35191 %	731,100.99	4,479.16	0.00	0.00	0.00	0.00	4,479.16	0.00	649,527.68
2E-C1	12/26/23 - 01/24/24	30	6.15191 %	4,495,410.33	23,046.13	0.00	0.00	0.00	0.00	23,046.13	0.00	4,495,410.33
2E-C2	12/26/23 - 01/24/24	30	6.55191 %	4,495,410.33	24,544.60	0.00	0.00	0.00	0.00	24,544.60	0.00	4,495,410.33
2E-C3	12/26/23 - 01/24/24	30	6.95191 %	4,495,410.33	26,043.07	0.00	0.00	0.00	0.00	26,043.07	0.00	4,495,410.33
2E-C4	12/26/23 - 01/24/24	30	7.35191 %	4,495,410.33	27,541.54	0.00	0.00	0.00	0.00	27,541.54	0.00	4,495,410.33
2E-D1	12/26/23 - 01/24/24	30	6.15191 %	731,100.99	3,748.06	0.00	0.00	0.00	0.00	3,748.06	0.00	649,527.68
2E-D2	12/26/23 - 01/24/24	30	6.55191 %	731,100.99	3,991.76	0.00	0.00	0.00	0.00	3,991.76	0.00	649,527.68

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Series 2017-C07



Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:29 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	12/26/23 - 01/24/24	30	6.95191 %	731,100.99	4,235.46	0.00	0.00	0.00	0.00	4,235.46	0.00	649,527.68
2E-D4	12/26/23 - 01/24/24	30	7.35191 %	731,100.99	4,479.16	0.00	0.00	0.00	0.00	4,479.16	0.00	649,527.68
2E-D5	12/26/23 - 01/24/24	30	7.95191 %	731,100.99	4,844.71	0.00	0.00	0.00	0.00	4,844.71	0.00	649,527.68
2E-F1	12/26/23 - 01/24/24	30	6.15191 %	5,226,511.32	26,794.19	0.00	0.00	0.00	0.00	26,794.19	0.00	5,144,938.01
2E-F2	12/26/23 - 01/24/24	30	6.55191 %	5,226,511.32	28,536.36	0.00	0.00	0.00	0.00	28,536.36	0.00	5,144,938.01
2E-F3	12/26/23 - 01/24/24	30	6.95191 %	5,226,511.32	30,278.53	0.00	0.00	0.00	0.00	30,278.53	0.00	5,144,938.01
2E-F4	12/26/23 - 01/24/24	30	7.35191 %	5,226,511.32	32,020.70	0.00	0.00	0.00	0.00	32,020.70	0.00	5,144,938.01
2E-F5	12/26/23 - 01/24/24	30	7.95191 %	5,226,511.32	34,633.96	0.00	0.00	0.00	0.00	34,633.96	0.00	5,144,938.01
2X-1	12/26/23 - 01/24/24	30	1.80000 %	731,100.99	1,096.65	0.00	0.00	0.00	0.00	1,096.65	0.00	649,527.68
2X-2	12/26/23 - 01/24/24	30	1.40000 %	731,100.99	852.95	0.00	0.00	0.00	0.00	852.95	0.00	649,527.68
2X-3	12/26/23 - 01/24/24	30	1.00000 %	731,100.99	609.25	0.00	0.00	0.00	0.00	609.25	0.00	649,527.68
2X-4	12/26/23 - 01/24/24	30	0.60000 %	731,100.99	365.55	0.00	0.00	0.00	0.00	365.55	0.00	649,527.68
2Y-1	12/26/23 - 01/24/24	30	1.80000 %	5,226,511.32	7,839.77	0.00	0.00	0.00	0.00	7,839.77	0.00	5,144,938.02
2Y-2	12/26/23 - 01/24/24	30	1.40000 %	5,226,511.32	6,097.60	0.00	0.00	0.00	0.00	6,097.60	0.00	5,144,938.02
2Y-3	12/26/23 - 01/24/24	30	1.00000 %	5,226,511.32	4,355.43	0.00	0.00	0.00	0.00	4,355.43	0.00	5,144,938.02
2Y-4	12/26/23 - 01/24/24	30	0.60000 %	5,226,511.32	2,613.26	0.00	0.00	0.00	0.00	2,613.26	0.00	5,144,938.02
Totals					5,321,246.09	0.00	0.00	0.00	0.00	5,321,246.09	0.00	

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

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Distribution Date: 25-Jan-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 %	178.43991827	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	177.33660181
1M-1	186,170,000.00	6.10191 %	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	7.85191 %	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	7.85191 %	190.02885455	1.24340797	0.00000000	0.00000000	0.00000000	0.00000000	1.24340797	0.00000000	173.62420004
1M-BH	89,854,570.52	0.00000 %	190.02885453	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	173.62420008
1M-2C	51,159,561.03	7.85191 %	1000.00000000	6.54325825	0.00000000	0.00000000	0.00000000	0.00000000	6.54325825	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	7.85191 %	399.61981086	2.61481566	0.00000000	0.00000000	0.00000000	0.00000000	2.61481566	0.00000000	394.17827130
1M-2H	270,884,980.00	0.00000 %	399.61905632	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	394.17750995
1B-1	27,201,000.00	9.45191 %	1000.00000000	7.87659167	0.00000000	0.00000000	0.00000000	0.00000000	7.87659167	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 %	981.30617392	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	980.71883202
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 %	190.02885455	0.28504325	0.00000000	0.00000000	0.00000000	0.00000000	0.28504325	0.00000000	173.62420004
1B-I2	0.00	1.40000 %	190.02885455	0.22170040	0.00000000	0.00000000	0.00000000	0.00000000	0.22170040	0.00000000	173.62420004
1B-I3	0.00	1.00000 %	190.02885455	0.15835734	0.00000000	0.00000000	0.00000000	0.00000000	0.15835734	0.00000000	173.62420004
1B-I4	0.00	0.60000 %	190.02885455	0.09501448	0.00000000	0.00000000	0.00000000	0.00000000	0.09501448	0.00000000	173.62420004
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	6.05191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.45191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.85191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-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	7.25191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	6.05191 %	190.02885455	0.95836452	0.00000000	0.00000000	0.00000000	0.00000000	0.95836452	0.00000000	173.62420004
1E-B2	50,417,997.48	6.45191 %	190.02885455	1.02170758	0.00000000	0.00000000	0.00000000	0.00000000	1.02170758	0.00000000	173.62420004
1E-B3	50,417,997.48	6.85191 %	190.02885455	1.08505043	0.00000000	0.00000000	0.00000000	0.00000000	1.08505043	0.00000000	173.62420004
1E-B4	50,417,997.48	7.25191 %	190.02885455	1.14839349	0.00000000	0.00000000	0.00000000	0.00000000	1.14839349	0.00000000	173.62420004
1E-C1	51,159,561.03	6.05191 %	1000.00000000	5.04325828	0.00000000	0.00000000	0.00000000	0.00000000	5.04325828	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.45191 %	1000.00000000	5.37659168	0.00000000	0.00000000	0.00000000	0.00000000	5.37659168	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.85191 %	1000.00000000	5.70992507	0.00000000	0.00000000	0.00000000	0.00000000	5.70992507	0.00000000	1000.00000000
1E-C4	51,159,561.03	7.25191 %	1000.00000000	6.04325826	0.00000000	0.00000000	0.00000000	0.00000000	6.04325826	0.00000000	1000.00000000
1E-D1	100,835,994.97	6.05191 %	95.01442727	0.47918226	0.00000000	0.00000000	0.00000000	0.00000000	0.47918226	0.00000000	86.81210001
1E-D2	100,835,994.97	6.45191 %	95.01442727	0.51085379	0.00000000	0.00000000	0.00000000	0.00000000	0.51085379	0.00000000	86.81210001
1E-D3	100,835,994.97	6.85191 %	95.01442727	0.54252522	0.00000000	0.00000000	0.00000000	0.00000000	0.54252522	0.00000000	86.81210001
1E-D4	100,835,994.97	7.25191 %	95.01442727	0.57419674	0.00000000	0.00000000	0.00000000	0.00000000	0.57419674	0.00000000	86.81210001
1E-D5	100,835,994.97	7.85191 %	95.01442727	0.62170399	0.00000000	0.00000000	0.00000000	0.00000000	0.62170399	0.00000000	86.81210001
1E-F1	101,577,558.52	6.05191 %	597.97101077	3.01572232	0.00000000	0.00000000	0.00000000	0.00000000	3.01572232	0.00000000	589.82856433
1E-F2	101,577,558.52	6.45191 %	597.97101077	3.21504597	0.00000000	0.00000000	0.00000000	0.00000000	3.21504597	0.00000000	589.82856433
1E-F3	101,577,558.52	6.85191 %	597.97101077	3.41436962	0.00000000	0.00000000	0.00000000	0.00000000	3.41436962	0.00000000	589.82856433
1E-F4	101,577,558.52	7.25191 %	597.97101077	3.61369327	0.00000000	0.00000000	0.00000000	0.00000000	3.61369327	0.00000000	589.82856433
1E-F5	101,577,558.52	7.85191 %	597.97101077	3.91267880	0.00000000	0.00000000	0.00000000	0.00000000	3.91267880	0.00000000	589.82856433
1X-1	0.00	1.80000 %	95.01442727	0.14252163	0.00000000	0.00000000	0.00000000	0.00000000	0.14252163	0.00000000	86.81210001
1X-2	0.00	1.40000 %	95.01442727	0.11085020	0.00000000	0.00000000	0.00000000	0.00000000	0.11085020	0.00000000	86.81210001
1X-3	0.00	1.00000 %	95.01442727	0.07917867	0.00000000	0.00000000	0.00000000	0.00000000	0.07917867	0.00000000	86.81210001
1X-4	0.00	0.60000 %	95.01442727	0.04750724	0.00000000	0.00000000	0.00000000	0.00000000	0.04750724	0.00000000	86.81210001
1Y-1	0.00	1.80000 %	597.97101077	0.89695649	0.00000000	0.00000000	0.00000000	0.00000000	0.89695649	0.00000000	589.82856443
1Y-2	0.00	1.40000 %	597.97101077	0.69763283	0.00000000	0.00000000	0.00000000	0.00000000	0.69763283	0.00000000	589.82856443
1Y-3	0.00	1.00000 %	597.97101077	0.49830918	0.00000000	0.00000000	0.00000000	0.00000000	0.49830918	0.00000000	589.82856443
1Y-4	0.00	0.60000 %	597.97101077	0.29898553	0.00000000	0.00000000	0.00000000	0.00000000	0.29898553	0.00000000	589.82856443
2A-H	12,766,622,601.00	0.00000 %	140.89621201	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	139.81320269
2M-1	107,666,000.00	6.10191 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.9519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.9519 %	162.63276016	1.07770140	0.00000000	0.00000000	0.00000000	0.00000000	1.07770140	0.00000000	144.48685044
2M-BH	102,170,887.67	0.0000 %	162.63275967	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	144.48685038
2M-2C	4,495,410.33	7.9519 %	1000.00000000	6.62659197	0.00000000	0.00000000	0.00000000	0.00000000	6.62659197	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.9519 %	387.54425310	2.56809779	0.00000000	0.00000000	0.00000000	0.00000000	2.56809779	0.00000000	381.49561653
2M-2H	306,512,663.00	0.0000 %	387.54425324	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	381.49561681
2B-1	2,000,000.00	9.9019 %	1000.00000000	8.25159000	0.00000000	0.00000000	0.00000000	0.00000000	8.25159000	0.00000000	1000.00000000
2B-1H	64,666,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	969.55809188	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	970.98460834
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	162.63276016	0.24394881	0.00000000	0.00000000	0.00000000	0.00000000	0.24394881	0.00000000	144.48685044
2B-I2	0.00	1.4000 %	162.63276016	0.18973796	0.00000000	0.00000000	0.00000000	0.00000000	0.18973796	0.00000000	144.48685044
2B-I3	0.00	1.0000 %	162.63276016	0.13552712	0.00000000	0.00000000	0.00000000	0.00000000	0.13552712	0.00000000	144.48685044
2B-I4	0.00	0.6000 %	162.63276016	0.08131627	0.00000000	0.00000000	0.00000000	0.00000000	0.08131627	0.00000000	144.48685044
2C-I1	0.00	1.8000 %	1000.00000000	1.50000100	0.00000000	0.00000000	0.00000000	0.00000000	1.50000100	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.16666769	0.00000000	0.00000000	0.00000000	0.00000000	1.16666769	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.83333438	0.00000000	0.00000000	0.00000000	0.00000000	0.83333438	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.50000108	0.00000000	0.00000000	0.00000000	0.00000000	0.50000108	0.00000000	1000.00000000
2E-A1	4,495,410.33	6.1519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.5519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.9519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.3519 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	6.1519 %	162.63276016	0.83375259	0.00000000	0.00000000	0.00000000	0.00000000	0.83375259	0.00000000	144.48685044

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Interest Distribution Factors Statement

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2E-B2	4,495,410.33	6.55191 %	162.63276016	0.88796344	0.00000000	0.00000000	0.00000000	0.00000000	0.88796344	0.00000000	144.48685044
2E-B3	4,495,410.33	6.95191 %	162.63276016	0.94217428	0.00000000	0.00000000	0.00000000	0.00000000	0.94217428	0.00000000	144.48685044
2E-B4	4,495,410.33	7.35191 %	162.63276016	0.99638513	0.00000000	0.00000000	0.00000000	0.00000000	0.99638513	0.00000000	144.48685044
2E-C1	4,495,410.33	6.15191 %	1000.00000000	5.12659097	0.00000000	0.00000000	0.00000000	0.00000000	5.12659097	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.55191 %	1000.00000000	5.45992428	0.00000000	0.00000000	0.00000000	0.00000000	5.45992428	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.95191 %	1000.00000000	5.79325759	0.00000000	0.00000000	0.00000000	0.00000000	5.79325759	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.35191 %	1000.00000000	6.12659090	0.00000000	0.00000000	0.00000000	0.00000000	6.12659090	0.00000000	1000.00000000
2E-D1	8,990,820.67	6.15191 %	81.31637999	0.41687629	0.00000000	0.00000000	0.00000000	0.00000000	0.41687629	0.00000000	72.24342514
2E-D2	8,990,820.67	6.55191 %	81.31637999	0.44398172	0.00000000	0.00000000	0.00000000	0.00000000	0.44398172	0.00000000	72.24342514
2E-D3	8,990,820.67	6.95191 %	81.31637999	0.47108714	0.00000000	0.00000000	0.00000000	0.00000000	0.47108714	0.00000000	72.24342514
2E-D4	8,990,820.67	7.35191 %	81.31637999	0.49819256	0.00000000	0.00000000	0.00000000	0.00000000	0.49819256	0.00000000	72.24342514
2E-D5	8,990,820.67	7.95191 %	81.31637999	0.53885070	0.00000000	0.00000000	0.00000000	0.00000000	0.53885070	0.00000000	72.24342514
2E-F1	8,990,820.67	6.15191 %	581.31637943	2.98017178	0.00000000	0.00000000	0.00000000	0.00000000	2.98017178	0.00000000	572.24342458
2E-F2	8,990,820.67	6.55191 %	581.31637943	3.17394385	0.00000000	0.00000000	0.00000000	0.00000000	3.17394385	0.00000000	572.24342458
2E-F3	8,990,820.67	6.95191 %	581.31637943	3.36771593	0.00000000	0.00000000	0.00000000	0.00000000	3.36771593	0.00000000	572.24342458
2E-F4	8,990,820.67	7.35191 %	581.31637943	3.56148801	0.00000000	0.00000000	0.00000000	0.00000000	3.56148801	0.00000000	572.24342458
2E-F5	8,990,820.67	7.95191 %	581.31637943	3.85214668	0.00000000	0.00000000	0.00000000	0.00000000	3.85214668	0.00000000	572.24342458
2X-1	0.00	1.80000 %	81.31637999	0.12197440	0.00000000	0.00000000	0.00000000	0.00000000	0.12197440	0.00000000	72.24342514
2X-2	0.00	1.40000 %	81.31637999	0.09486898	0.00000000	0.00000000	0.00000000	0.00000000	0.09486898	0.00000000	72.24342514
2X-3	0.00	1.00000 %	81.31637999	0.06776356	0.00000000	0.00000000	0.00000000	0.00000000	0.06776356	0.00000000	72.24342514
2X-4	0.00	0.60000 %	81.31637999	0.04065813	0.00000000	0.00000000	0.00000000	0.00000000	0.04065813	0.00000000	72.24342514
2Y-1	0.00	1.80000 %	581.31637943	0.87197491	0.00000000	0.00000000	0.00000000	0.00000000	0.87197491	0.00000000	572.24342569
2Y-2	0.00	1.40000 %	581.31637943	0.67820283	0.00000000	0.00000000	0.00000000	0.00000000	0.67820283	0.00000000	572.24342569
2Y-3	0.00	1.00000 %	581.31637943	0.48443075	0.00000000	0.00000000	0.00000000	0.00000000	0.48443075	0.00000000	572.24342569
2Y-4	0.00	0.60000 %	581.31637943	0.29065867	0.00000000	0.00000000	0.00000000	0.00000000	0.29065867	0.00000000	572.24342569

(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	1,556,137.07
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	34,521.39
Total Deposits	1,590,658.46
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,571,491.80
Total Withdrawals (Pool Distribution Amount)	1,590,658.46
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	5.451910%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	24,210,883.51
Total Principal Reduction Cumulative	16,745,504,499.28
Scheduled Principal Current	8,569,218.52
Scheduled Principal Cumulative	1,326,722,743.39
Unscheduled Principal Current	15,581,085.61
Unscheduled Principal Cumulative	15,416,793,064.75
Senior Reduction Amount	21,849,181.13
Subordinate Reduction Amount	2,301,123.00
Calculated Tranche Write-Down Amount	60,579.38
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	69,695.30
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	15,666,827.46
Total Principal Reduction Cumulative	11,294,868,222.60
Scheduled Principal Current	4,172,051.51
Scheduled Principal Cumulative	794,281,291.82
Unscheduled Principal Current	11,589,876.72
Unscheduled Principal Cumulative	10,498,653,076.28
Senior Reduction Amount	13,826,371.25
Subordinate Reduction Amount	1,935,556.98
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	95,100.77
Modification Loss Amount	71,954.90
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	23014
Period Reference Pool Removal Loan Count	92
Period Ending Loan Count	22922
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	3,882,814,334.37
Period PIF Loan Count Current	91
PIF Loan Count Cumulative	65380
Period PIF Loan UPB Current	13,203,658.46
PIF Loan UPB Cumulative	14,923,584,321.14
Period Partial Prepayment Amount	2,372,086.33
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	106
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,209,695.01
Credit Event Amount Current	129,902.14
Credit Event Amount Cumulative	11,735,326.08
Total Active Modified Loan Count	464
Total Active Modified Loan UPB	121,281,714.70
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	12367
Period Reference Pool Removal Loan Count	62
Period Ending Loan Count	12305
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,038,419,089.08
Period PIF Loan Count Current	61
PIF Loan Count Cumulative	43784
Period PIF Loan UPB Current	10,539,453.59
PIF Loan UPB Cumulative	10,297,214,934.48
Period Partial Prepayment Amount	898,513.69
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	94,821.06
Credit Event Amount Cumulative	23,433,508.17
Total Active Modified Loan Count	444
Total Active Modified Loan UPB	109,792,187.25
Structural Reporting	
Group 1	
Senior Percentage	90.444231%
Subordinate Percentage	9.555769%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.570279%
Subordinate Percentage	12.429721%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.560000 %	9.550000 %
1M-1	0.00	0.00	3.050000 %	9.560000 %	9.550000 %
1M-1H	0.00	0.00	3.050000 %	9.560000 %	9.550000 %
1M-2A	0.00	0.00	2.370000 %	9.560000 %	9.550000 %
1M-2B	0.00	0.00	1.690000 %	8.870000 %	8.930000 %
1M-2C	0.00	0.00	1.000000 %	5.230000 %	5.260000 %
1M-2	0.00	0.00	1.000000 %	5.230000 %	5.260000 %
1M-2H	0.00	0.00	1.000000 %	5.230000 %	5.260000 %
1B-1	0.00	0.00	0.500000 %	2.590000 %	2.610000 %
1B-1H	0.00	0.00	0.500000 %	2.590000 %	2.610000 %
1B-2H	60,579.38	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.430000 %	12.430000 %
2M-1	0.00	0.00	3.400000 %	12.430000 %	12.430000 %
2M-1H	0.00	0.00	3.400000 %	12.430000 %	12.430000 %
2M-2A	0.00	0.00	2.600000 %	12.430000 %	12.430000 %
2M-2B	0.00	0.00	1.800000 %	11.590000 %	11.680000 %
2M-2C	0.00	0.00	1.000000 %	6.390000 %	6.450000 %
2B-1	0.00	0.00	0.500000 %	3.150000 %	3.180000 %
2B-1H	0.00	0.00	0.500000 %	3.150000 %	3.180000 %
2B-2H	0.00	95,100.77	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	540	98,631,837.77	1.532915 %	1.665731 %
60 Days	170	32,629,315.26	0.482584 %	0.551056 %
90 Days	64	14,520,775.35	0.181679 %	0.245232 %
120 Days	38	6,657,737.87	0.107872 %	0.112438 %
150 Days	35	5,603,874.85	0.099356 %	0.094640 %
180+ Days	203	44,454,748.73	0.576263 %	0.750768 %
Totals	1050	202,498,289.83	2.980668 %	3.419867 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	263	49,610,678.58	1.147369 %	1.277699 %
60 Days	77	15,019,711.13	0.335922 %	0.386825 %
90 Days	32	7,773,821.25	0.139604 %	0.200211 %
120 Days	20	3,397,190.60	0.087252 %	0.087493 %
150 Days	17	2,372,974.19	0.074165 %	0.061115 %
180+ Days	116	23,928,212.15	0.506064 %	0.616259 %
Totals	525	102,102,587.90	2.290376 %	2.629603 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	277	49,021,159.19	2.251117 %	2.404862 %
60 Days	93	17,609,604.13	0.755790 %	0.863885 %
90 Days	32	6,746,954.10	0.260057 %	0.330990 %
120 Days	18	3,260,547.27	0.146282 %	0.159955 %
150 Days	18	3,230,900.66	0.146282 %	0.158500 %
180+ Days	87	20,526,536.58	0.707030 %	1.006983 %
Totals	525	100,395,701.93	4.266558 %	4.925175 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	213	60,071,912.33	69,695.30	0.116020
Group 2	251	66,965,889.20	71,954.90	0.107450

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	449,731.22	702.71	0.156251
Group 1	0044806054	150,471.63	219.44	0.145835
Group 1	0044806072	156,682.97	195.85	0.124998
Group 1	0044806448	289,286.91	421.88	0.145834
Group 1	0044806745	188,383.59	117.74	0.062500
Group 1	0044806911	284,725.78	59.32	0.020834
Group 1	0044806948	405,957.99	296.01	0.072916
Group 1	0044806960	168,509.22	87.77	0.052086
Group 1	0044807099	80,214.88	8.36	0.010422
Group 1	0044807295	225,739.47	282.17	0.124998
Group 1	0044807364	201,756.59	252.20	0.125002
Group 1	0044807768	279,036.77	348.80	0.125001
Group 1	0044808210	392,525.25	531.54	0.135415
Group 1	0044808465	361,033.97	75.22	0.020835
Group 1	0044808483	981,310.71	1,124.42	0.114583
Group 1	0044808487	223,613.98	256.22	0.114581
Group 1	0044809764	151,127.55	78.71	0.052082
Group 1	0044809973	141,291.97	147.18	0.104167
Group 1	0044811411	490,891.23	373.91	0.076170
Group 1	0044812046	412,109.01	257.57	0.062500
Group 1	0044812987	202,962.51	0.24	0.000118
Group 1	0044813124	396,256.92	701.70	0.177082
Group 1	0044813191	553,976.12	865.59	0.156250
Group 1	0044813223	623,134.49	973.65	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813232	115,845.81	39.07	0.033726
Group 1	0044813559	68,406.98	99.76	0.145833
Group 1	0044813561	180,689.34	50.31	0.027843
Group 1	0044814163	328,996.04	352.33	0.107092
Group 1	0044814207	227,676.35	237.16	0.104165
Group 1	0044814635	161,293.62	7.58	0.004700
Group 1	0044814850	217,890.27	158.88	0.072917
Group 1	0044815627	182,339.16	151.95	0.083334
Group 1	0044815760	353,175.08	331.10	0.093750
Group 1	0044816052	289,411.96	301.47	0.104166
Group 1	0044816392	233,014.32	315.54	0.135417
Group 1	0044816534	385,428.92	160.60	0.041668
Group 1	0044817798	367,436.10	7.72	0.002101
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	181,651.89	321.68	0.177086
Group 1	0044818277	235,931.08	393.22	0.166667
Group 1	0044818389	391,029.67	285.13	0.072918
Group 1	0044818457	246,206.52	307.76	0.125001
Group 1	0044818923	190,191.00	237.74	0.125001
Group 1	0044818961	409,828.03	384.21	0.093749
Group 1	0044819021	242,464.03	277.82	0.114582
Group 1	0044819057	333,062.36	451.02	0.135416
Group 1	0044819609	330,399.31	447.42	0.135418
Group 1	0044819660	514,996.88	429.16	0.083333
Group 1	0044819897	362,985.67	264.68	0.072917
Group 1	0044820223	71,132.14	155.60	0.218748
Group 1	0044820644	160,135.51	200.17	0.125000
Group 1	0044821330	133,649.34	111.37	0.083330
Group 1	0044821335	128,833.20	214.72	0.166665
Group 1	0044821589	189,821.44	316.37	0.166667
Group 1	0044822713	446,968.36	232.80	0.052084
Group 1	0044822792	459,418.72	765.70	0.166667
Group 1	0044822833	343,488.82	572.48	0.166666
Group 1	0044824330	284,014.90	502.94	0.177082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	239,014.93	174.28	0.072916
Group 1	0044824753	310,597.93	226.48	0.072917
Group 1	0044825421	303,862.97	316.52	0.104165
Group 1	0044826299	641,500.51	1,002.34	0.156249
Group 1	0044826309	394,271.90	410.70	0.104167
Group 1	0044826428	275,402.11	200.81	0.072915
Group 1	0044826791	146,903.65	275.44	0.187497
Group 1	0044827108	334,779.30	453.35	0.135418
Group 1	0044827115	275,309.09	330.06	0.119887
Group 1	0044827171	203,481.27	169.57	0.083334
Group 1	0044827297	416,529.21	130.17	0.031251
Group 1	0044827499	644,278.12	872.46	0.135417
Group 1	0044827509	62,199.25	103.67	0.166674
Group 1	0044827806	156,804.25	114.34	0.072919
Group 1	0044828502	169,077.29	264.18	0.156248
Group 1	0044828810	241,445.41	326.96	0.135418
Group 1	0044828911	314,982.53	492.16	0.156250
Group 1	0044828949	239,205.85	348.84	0.145833
Group 1	0044829078	350,096.80	547.03	0.156251
Group 1	0044829512	198,422.25	227.36	0.114584
Group 1	0044829576	61,595.77	96.24	0.156244
Group 1	0044830027	332,727.00	118.71	0.035678
Group 1	0044830603	309,740.85	451.71	0.145835
Group 1	0044830936	320,925.00	234.01	0.072917
Group 1	0044831214	129,745.85	54.06	0.041666
Group 1	0044831220	96,472.33	25.57	0.026505
Group 1	0044831561	298,750.44	373.44	0.125001
Group 1	0044832141	314,478.78	196.55	0.062500
Group 1	0044832707	283,373.58	501.81	0.177084
Group 1	0044832889	155,853.36	243.52	0.156249
Group 1	0044834072	312,985.83	423.83	0.135415
Group 1	0044834537	405,440.02	591.27	0.145834
Group 1	0044835751	113,719.11	153.99	0.135413
Group 1	0044836102	192,411.00	340.73	0.177084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044836184	64,460.45	120.86	0.187495
Group 1	0044837128	223,414.45	302.54	0.135416
Group 1	0044837217	156,377.02	211.76	0.135416
Group 1	0044837378	213,460.46	376.22	0.176248
Group 1	0044838036	307,954.03	449.10	0.145833
Group 1	0044838535	298,237.61	62.13	0.020832
Group 1	0044838642	349,512.18	546.11	0.156249
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	151,988.83	115.51	0.075999
Group 1	0044839660	235,657.23	466.40	0.197915
Group 1	0044839829	72,190.98	120.98	0.167583
Group 1	0044839996	398,036.74	580.47	0.145833
Group 1	0044840174	407,038.47	678.40	0.166667
Group 1	0044840298	164,016.93	170.85	0.104166
Group 1	0044840478	119,260.52	198.77	0.166669
Group 1	0044841406	266,412.28	305.26	0.114582
Group 1	0044841572	498,270.93	1,089.97	0.218750
Group 1	0044841818	124,199.40	168.19	0.135419
Group 1	0044842578	390,190.26	121.93	0.031249
Group 1	0044842579	298,268.16	302.17	0.101308
Group 1	0044842682	448,064.92	560.08	0.125000
Group 1	0044842745	686,564.76	715.42	0.104203
Group 1	0044843227	112,914.10	176.43	0.156252
Group 1	0044843375	114,789.48	155.44	0.135413
Group 1	0044844111	404,880.93	632.63	0.156251
Group 1	0044845082	77,054.52	96.32	0.125002
Group 1	0044845615	273,515.73	398.88	0.145834
Group 1	0044845787	391,708.85	817.30	0.208650
Group 1	0044847282	465,460.79	630.31	0.135416
Group 1	0044847386	578,289.58	437.07	0.075580
Group 1	0044848246	379,525.28	474.41	0.125001
Group 1	0044848866	178,017.48	202.45	0.113725
Group 1	0044849263	300,413.46	300.27	0.099952
Group 1	0044849348	96,691.36	100.72	0.104166

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Group 1	0044849480	397,307.75	413.86	0.104166
Group 1	0044849965	383,730.12	119.92	0.031251
Group 1	0044850019	481,424.88	274.81	0.057083
Group 1	0044850587	246,866.64	77.15	0.031252
Group 1	0044850962	226,981.26	189.15	0.083333
Group 1	0044851303	113,953.87	178.05	0.156247
Group 1	0044851394	92,293.37	143.44	0.155417
Group 1	0044851511	235,071.61	172.45	0.073361
Group 1	0044851529	380,077.87	712.65	0.187501
Group 1	0044851626	106,983.62	188.56	0.176251
Group 1	0044851808	151,222.24	225.77	0.149297
Group 1	0044852769	272,249.69	340.31	0.124999
Group 1	0044852811	172,341.50	359.04	0.208331
Group 1	0044853799	203,075.02	296.15	0.145833
Group 1	0044853950	267,519.87	390.13	0.145832
Group 1	0044853969	299,875.48	528.53	0.176250
Group 1	0044854061	379,594.23	632.66	0.166667
Group 1	0044855303	136,032.59	42.51	0.031250
Group 1	0044855371	222,172.83	92.57	0.041666
Group 1	0044855740	251,525.06	393.01	0.156251
Group 1	0044856091	216,207.29	315.30	0.145832
Group 1	0044856316	283,386.72	218.44	0.077082
Group 1	0044856837	112,680.89	11.74	0.010419
Group 1	0044857022	167,530.39	260.37	0.155417
Group 1	0044857956	255,074.03	292.27	0.114582
Group 1	0044858421	217,816.86	249.58	0.114582
Group 1	0044858907	164,847.71	223.23	0.135416
Group 1	0044860921	378,271.28	315.23	0.083334
Group 1	0044861358	281,599.89	498.67	0.177085
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	234,951.18	220.27	0.093751
Group 1	0044862118	621,635.97	841.80	0.135417
Group 1	0044864005	202,027.54	210.71	0.104298
Group 1	0044864798	172,278.26	107.67	0.062498

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Group 1	0044866952	386,877.12	161.20	0.041667
Group 1	0044867497	269,681.36	280.92	0.104167
Group 1	0044867842	134,316.65	30.78	0.022916
Group 1	0044869452	100,888.23	168.15	0.166670
Group 1	0044869954	422,812.42	107.45	0.025413
Group 1	0044870081	397,758.36	82.87	0.020834
Group 1	0044871012	91,867.75	162.68	0.177081
Group 1	0044872567	436,609.21	500.28	0.114583
Group 1	0044872600	437,957.77	593.07	0.135417
Group 1	0044874465	478,577.22	743.79	0.155417
Group 1	0044874522	179,395.23	186.87	0.104167
Group 1	0044874812	416,407.61	518.03	0.124405
Group 1	0044874903	151,707.97	284.45	0.187498
Group 1	0044875036	80,617.18	109.17	0.135418
Group 1	0044875467	517,346.56	700.57	0.135416
Group 1	0044875996	605,192.52	630.41	0.104167
Group 1	0044877109	255,624.38	452.67	0.177084
Group 1	0044877322	534,229.76	779.09	0.145834
Group 1	0044877340	170,636.91	148.22	0.086863
Group 1	0044878110	372,161.81	465.20	0.124999
Group 1	0044878458	190,447.27	320.08	0.168068
Group 1	0044879698	99,093.68	10.32	0.010414
Group 1	0044881228	330,841.58	583.11	0.176251
Group 1	0044881278	198,986.54	310.92	0.156252
Group 1	0044881784	162,063.67	33.76	0.020831
Group 1	0044882773	888,301.62	1,480.50	0.166666
Group 1	0044883436	280,908.89	351.14	0.125001
Group 1	0044883504	133,939.26	97.66	0.072914
Group 1	0044884377	260,034.19	108.35	0.041668
Group 1	0044884394	338,923.44	529.57	0.156251
Group 1	0044885516	134,799.92	246.78	0.183071
Group 1	0044886172	191,508.04	319.18	0.166667
Group 1	0044886499	561,822.54	877.85	0.156250
Group 1	0044887098	391,592.75	652.65	0.166665

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044887309	408,548.49	638.36	0.156251
Group 1	0044887752	176,845.80	36.84	0.020832
Group 1	0044888343	159,717.73	33.27	0.020830
Group 1	0044888520	118,765.62	61.86	0.052086
Group 1	0044888626	436,281.47	409.01	0.093749
Group 1	0044889608	329,013.76	357.72	0.108725
Group 1	0044890342	148,045.44	138.79	0.093748
Group 1	0044890890	275,068.99	257.88	0.093751
Group 1	0044890987	174,116.39	272.06	0.156252
Group 1	0044891025	96,731.02	112.47	0.116271
Group 1	0044891053	232,988.37	194.16	0.083335
Group 1	0044891490	386,963.16	644.94	0.166667
Group 1	0044891943	91,633.55	143.18	0.156253
Group 1	0044893376	291,552.38	334.07	0.114583
Group 1	0044893553	269,119.90	252.30	0.093750
Group 1	0044893739	64,526.20	100.82	0.156247
Group 1	0044896338	611,003.05	763.75	0.124999
Group 1	0044896416	310,506.25	388.13	0.124999
Group 1	0044896786	593,794.40	865.95	0.145833
Group 2	0044747820	286,200.99	178.22	0.062271
Group 2	0044748498	457,266.56	185.19	0.040499
Group 2	0044748506	264,033.37	110.01	0.041665
Group 2	0044748576	245,984.15	333.10	0.135415
Group 2	0044748760	123,805.26	193.45	0.156253
Group 2	0044748804	266,605.39	333.26	0.125001
Group 2	0044748806	299,092.94	311.56	0.104168
Group 2	0044749167	381,783.40	517.00	0.135417
Group 2	0044749674	442,961.82	507.56	0.114583
Group 2	0044749678	304,062.72	190.04	0.062500
Group 2	0044749735	291,204.43	333.67	0.114583
Group 2	0044749811	384,937.98	521.27	0.135417
Group 2	0044749868	361,139.31	413.81	0.114585
Group 2	0044749952	377,231.14	774.76	0.205381
Group 2	0044750426	192,104.87	61.75	0.032144

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044750687	352,289.29	587.15	0.166667
Group 2	0044750693	256,225.07	266.90	0.104166
Group 2	0044750776	306,420.35	442.51	0.144413
Group 2	0044750799	192,514.78	360.97	0.187502
Group 2	0044750829	189,158.23	334.97	0.177085
Group 2	0044751285	181,128.75	207.54	0.114581
Group 2	0044751437	355,347.50	518.22	0.145835
Group 2	0044751696	151,249.06	252.08	0.166665
Group 2	0044751748	148,277.47	292.22	0.197076
Group 2	0044751958	401,622.52	251.01	0.062499
Group 2	0044752524	186,213.03	96.99	0.052086
Group 2	0044752585	164,027.14	287.70	0.175398
Group 2	0044752670	182,548.37	95.08	0.052085
Group 2	0044753054	141,212.31	161.37	0.114275
Group 2	0044753109	68,820.63	92.50	0.134407
Group 2	0044753161	88,021.55	91.69	0.104168
Group 2	0044753298	130,797.28	231.62	0.177083
Group 2	0044753433	327,192.09	443.07	0.135416
Group 2	0044753485	150,088.04	187.61	0.125000
Group 2	0044753494	186,480.32	194.25	0.104166
Group 2	0044754347	303,073.41	220.99	0.072916
Group 2	0044754446	334,267.42	561.01	0.167833
Group 2	0044755122	104,592.09	108.81	0.104033
Group 2	0044755313	237,134.76	271.72	0.114585
Group 2	0044755505	634,399.81	793.00	0.125000
Group 2	0044756174	185,503.69	16.66	0.008981
Group 2	0044756304	69,383.35	21.68	0.031247
Group 2	0044756498	256,609.02	534.60	0.208333
Group 2	0044756744	294,657.08	399.01	0.135415
Group 2	0044757058	303,473.43	632.70	0.208486
Group 2	0044757099	226,335.68	282.92	0.125000
Group 2	0044757100	370,585.70	386.03	0.104168
Group 2	0044757616	270,808.99	223.95	0.082697
Group 2	0044757684	243,895.57	355.68	0.145833

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044758110	218,248.02	90.94	0.041668
Group 2	0044758112	165,949.69	77.91	0.046948
Group 2	0044758371	104,670.37	155.08	0.148160
Group 2	0044758489	137,293.88	243.12	0.177080
Group 2	0044758496	131,995.15	109.61	0.083041
Group 2	0044758625	197,048.72	369.47	0.187502
Group 2	0044758640	122,851.99	191.96	0.156253
Group 2	0044758660	177,035.79	73.76	0.041664
Group 2	0044758666	239,523.90	324.36	0.135419
Group 2	0044758724	193,505.01	106.79	0.055187
Group 2	0044758823	168,128.80	214.94	0.127842
Group 2	0044758955	577,829.56	782.48	0.135417
Group 2	0044759268	247,162.22	334.70	0.135417
Group 2	0044759277	357,750.12	558.98	0.156249
Group 2	0044759604	155,824.01	55.04	0.035322
Group 2	0044759749	317,978.32	496.84	0.156250
Group 2	0044759896	259,148.80	37.12	0.014324
Group 2	0044760451	118,625.07	98.85	0.083330
Group 2	0044760644	235,671.99	245.49	0.104166
Group 2	0044760650	94,701.55	88.78	0.093747
Group 2	0044760774	266,851.44	277.97	0.104167
Group 2	0044761328	143,075.32	134.13	0.093748
Group 2	0044761353	393,471.96	450.85	0.114582
Group 2	0044761419	381,601.17	636.00	0.166666
Group 2	0044761489	172,057.54	115.95	0.067390
Group 2	0044761818	84,063.65	43.47	0.051711
Group 2	0044762100	135,094.59	60.95	0.045117
Group 2	0044762129	404,189.02	643.11	0.159111
Group 2	0044762306	306,607.49	95.81	0.031248
Group 2	0044762564	386,964.98	524.02	0.135418
Group 2	0044762765	112,102.17	94.80	0.084566
Group 2	0044762776	200,198.11	229.39	0.114582
Group 2	0044762870	378,694.59	365.92	0.096627
Group 2	0044762915	174,940.28	72.89	0.041666

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044763001	166,212.70	294.33	0.177080
Group 2	0044763194	86,151.26	188.46	0.218755
Group 2	0044763976	388,730.56	295.02	0.075893
Group 2	0044763998	368,027.51	345.03	0.093751
Group 2	0044764439	244,048.65	279.64	0.114584
Group 2	0044764724	467,820.68	294.47	0.062945
Group 2	0044764890	427,499.26	116.58	0.027270
Group 2	0044765019	343,192.08	357.49	0.104166
Group 2	0044765071	344,854.16	491.33	0.142475
Group 2	0044765475	107,383.53	201.34	0.187496
Group 2	0044765513	415,201.13	497.06	0.119715
Group 2	0044766070	114,579.71	226.77	0.197915
Group 2	0044766135	300,599.84	250.50	0.083333
Group 2	0044766541	146,406.63	142.36	0.097236
Group 2	0044766618	382,433.48	170.41	0.044559
Group 2	0044767025	339,846.18	743.41	0.218749
Group 2	0044767243	445,561.25	696.19	0.156250
Group 2	0044767644	380,280.73	514.96	0.135416
Group 2	0044767648	342,834.06	357.12	0.104167
Group 2	0044768165	466,626.67	631.89	0.135417
Group 2	0044768220	247,209.97	206.01	0.083334
Group 2	0044768223	203,314.01	254.14	0.124999
Group 2	0044768338	131,601.85	245.66	0.186669
Group 2	0044768569	303,412.23	316.05	0.104165
Group 2	0044768571	350,833.44	475.09	0.135418
Group 2	0044768786	149,673.52	47.20	0.031535
Group 2	0044769181	88,583.63	47.70	0.053847
Group 2	0044769400	297,654.80	248.05	0.083335
Group 2	0044769588	251,876.67	367.32	0.145833
Group 2	0044769843	257,776.28	481.79	0.186902
Group 2	0044770245	283,861.41	147.84	0.052082
Group 2	0044770421	253,397.71	79.19	0.031251
Group 2	0044770455	282,380.68	441.22	0.156250
Group 2	0044771203	330,683.89	620.03	0.187499

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044771262	86,434.25	58.84	0.068075
Group 2	0044771856	305,347.84	502.29	0.164498
Group 2	0044772205	219,204.87	136.50	0.062271
Group 2	0044772207	434,514.09	316.83	0.072916
Group 2	0044772687	249,670.82	312.09	0.125001
Group 2	0044772744	161,087.92	192.27	0.119357
Group 2	0044772895	330,584.22	163.69	0.049515
Group 2	0044773059	334,631.23	606.53	0.181253
Group 2	0044773158	261,804.60	145.50	0.055576
Group 2	0044773738	121,035.88	201.73	0.166670
Group 2	0044773900	147,524.83	16.20	0.010981
Group 2	0044773907	216,119.37	152.72	0.070665
Group 2	0044774367	623,380.26	752.59	0.120727
Group 2	0044774428	56,495.57	82.39	0.145834
Group 2	0044774693	200,062.32	208.40	0.104168
Group 2	0044775457	178,251.44	151.10	0.084768
Group 2	0044775468	147,080.45	122.57	0.083335
Group 2	0044775546	411,361.12	536.16	0.130338
Group 2	0044775587	470,669.21	637.36	0.135416
Group 2	0044775838	465,685.56	561.99	0.120680
Group 2	0044776233	212,733.79	107.38	0.050476
Group 2	0044776861	192,313.79	120.20	0.062502
Group 2	0044777714	151,391.03	110.39	0.072917
Group 2	0044779309	102,621.40	85.52	0.083335
Group 2	0044779312	98,437.45	153.81	0.156252
Group 2	0044779844	198,403.20	42.99	0.021668
Group 2	0044780048	135,580.90	84.74	0.062501
Group 2	0044780062	85,888.87	63.01	0.073362
Group 2	0044780466	149,003.54	186.25	0.124997
Group 2	0044780495	213,019.98	266.27	0.124998
Group 2	0044780530	107,008.37	89.17	0.083330
Group 2	0044781122	389,116.94	567.46	0.145833
Group 2	0044781165	218,405.15	145.98	0.066839
Group 2	0044781185	263,164.74	274.13	0.104167

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Modification Loss Detail

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Group 2	0044781195	315,442.19	313.02	0.099232
Group 2	0044781334	212,906.24	177.42	0.083332
Group 2	0044781674	344,277.80	355.75	0.103332
Group 2	0044781752	224,770.80	12.12	0.005392
Group 2	0044781936	81,958.52	85.37	0.104162
Group 2	0044782011	349,176.33	242.20	0.069363
Group 2	0044782242	262,960.29	410.88	0.156252
Group 2	0044782356	131,740.47	41.17	0.031251
Group 2	0044782425	120,260.28	137.80	0.114585
Group 2	0044782683	294,949.97	86.45	0.029310
Group 2	0044782878	147,783.77	91.72	0.062064
Group 2	0044783715	216,145.42	247.67	0.114585
Group 2	0044783732	88,513.67	34.18	0.038616
Group 2	0044784764	418,750.41	273.86	0.065399
Group 2	0044785549	431,723.11	314.80	0.072917
Group 2	0044785566	208,569.69	108.63	0.052083
Group 2	0044785725	338,186.68	387.51	0.114585
Group 2	0044785902	65,683.54	95.79	0.145836
Group 2	0044786096	193,869.19	181.75	0.093749
Group 2	0044786483	256,473.63	452.03	0.176248
Group 2	0044786559	403,034.09	154.36	0.038299
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	326,435.33	646.07	0.197917
Group 2	0044787378	226,409.49	78.57	0.034703
Group 2	0044787721	246,015.60	410.03	0.166668
Group 2	0044788172	368,869.39	345.82	0.093751
Group 2	0044788401	430,422.85	582.51	0.135334
Group 2	0044788553	303,091.99	221.00	0.072915
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	193,190.54	181.12	0.093752
Group 2	0044789396	174,248.64	188.44	0.108144
Group 2	0044789903	442,255.57	875.30	0.197917
Group 2	0044790339	276,533.19	454.67	0.164418
Group 2	0044790382	354,133.52	362.28	0.102300

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044790879	280,080.69	320.93	0.114585
Group 2	0044790949	174,903.63	245.59	0.140414
Group 2	0044791507	244,336.16	152.71	0.062500
Group 2	0044791639	342,861.60	357.15	0.104167
Group 2	0044791685	406,433.84	254.02	0.062500
Group 2	0044791967	143,141.16	44.73	0.031249
Group 2	0044792074	371,879.07	540.40	0.145316
Group 2	0044792593	285,042.60	296.92	0.104167
Group 2	0044792673	239,218.41	27.85	0.011642
Group 2	0044792982	668,436.85	1,044.43	0.156250
Group 2	0044793087	290,580.80	211.88	0.072916
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	185,584.11	211.88	0.114169
Group 2	0044794339	341,545.29	666.16	0.195043
Group 2	0044795027	221,215.58	414.78	0.187500
Group 2	0044795045	188,671.51	157.23	0.083335
Group 2	0044795082	439,487.74	686.70	0.156250
Group 2	0044795288	430,598.56	403.69	0.093751
Group 2	0044795432	255,188.31	318.99	0.125002
Group 2	0044795509	406,580.64	550.58	0.135417
Group 2	0044795768	203,847.78	254.81	0.125000
Group 2	0044796062	95,667.06	9.97	0.010422
Group 2	0044796426	350,961.29	402.14	0.114582
Group 2	0044796618	240,615.57	150.38	0.062498
Group 2	0044796878	143,509.67	164.44	0.114585
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	468,519.36	536.85	0.114584
Group 2	0044797940	371,538.89	464.42	0.124999
Group 2	0044797958	396,517.58	261.04	0.065833
Group 2	0044798616	352,351.79	403.74	0.114584
Group 2	0044798781	245,990.47	25.62	0.010415
Group 2	0044798857	140,810.11	269.16	0.191151
Group 2	0044798892	263,057.44	47.11	0.017909
Group 2	0044799003	175,978.82	129.34	0.073497

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044799092	375,099.58	468.87	0.124999
Group 2	0044799362	432,707.77	420.78	0.097243
Group 2	0044799725	235,533.90	51.26	0.021763
Group 2	0044799812	352,715.43	440.89	0.124999
Group 2	0044799964	218,547.28	70.50	0.032258
Group 2	0044800532	258,987.22	323.73	0.124998
Group 2	0044800592	265,539.25	153.47	0.057796
Group 2	0044801121	373,722.12	194.65	0.052084
Group 2	0044801175	181,813.85	189.39	0.104167
Group 2	0044801377	257,174.14	294.68	0.114584
Group 2	0044801461	122,190.62	44.59	0.036492
Group 2	0044801511	324,989.18	207.47	0.063839
Group 2	0044801593	258,728.47	296.46	0.114583
Group 2	0044802184	423,463.28	573.44	0.135417
Group 2	0044802342	216,811.31	203.26	0.093750
Group 2	0044802638	287,759.07	239.80	0.083334
Group 2	0044802731	234,566.42	219.91	0.093752
Group 2	0044802909	342,778.21	321.35	0.093749
Group 2	0044803047	315,552.72	99.92	0.031665
Group 2	0044803082	276,146.62	230.12	0.083333
Group 2	0044803218	692,902.57	1,082.66	0.156250
Group 2	0044803223	589,821.69	921.60	0.156251
Group 2	0044803260	336,540.98	525.85	0.156251
Group 2	0044803492	337,502.80	386.72	0.114583
Group 2	0044803568	177,443.99	56.66	0.031931
Group 2	0044803642	431,265.43	628.93	0.145834
Group 2	0044803957	276,255.03	134.10	0.048542
Group 2	0044804224	224,661.63	234.02	0.104166
Group 2	0044804262	309,437.96	290.10	0.093751
Group 2	0044804420	101,300.00	9.39	0.009269
Group 2	0044805162	333,294.33	138.87	0.041666
Group 2	0044805165	326,878.97	374.55	0.114584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
2	224,723.20	52,610.01	23.411

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044770296	94,821.06	(7,969.37)	(8.405)
0044821329	129,902.14	60,579.38	46.635

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	115,905.27	(87,131.40)	2,997.05	2.586

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044778846	115,905.27	(87,131.40)	2,997.05	2.586

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
199	35,168,834.25	3,923,045.64	11.155

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	20,334.79	13.812
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755657	86,052.76	242.70	0.282
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055

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



Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:30 AM

Cumulative Realized Loss Detail

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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 09-Jan-2024 10:21:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044768913	116,742.26	1,273.27	1.091
0044768986	219,816.61	41,370.82	18.821
0044769904	330,881.81	7,740.65	2.339
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	(7,969.37)	(8.405)
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(13,924.65)	(4.774)
0044778846	115,905.27	2,997.05	2.586
0044780223	77,666.67	(777.74)	(1.001)

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Credit-Linked Notes

Series 2017-C07



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Cumulative Realized Loss Detail

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:30 AM

Cumulative Realized Loss Detail

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

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Credit-Linked Notes

Series 2017-C07



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

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	31,672.82	43.737
0044821329	129,902.14	60,579.38	46.635
0044823539	187,852.73	42,484.95	22.616
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044840858	306,160.23	121,830.64	39.793
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	6,148.03	9.850
0044846963	605,526.64	34,806.51	5.748
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	145,530.17	35.569
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:30 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	4,215.02	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	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687

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Distribution Date: 25-Jan-2024
09-Jan-2024 10:21:30 AM

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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-Jan-2024
 09-Jan-2024 10:21:30 AM

Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	129,902.14	60,579.38	0.002 %	0	0.00	0.00	0.000 %	1	129,902.14	60,579.38	0.002 %
Group 2	2	210,726.33	(95,100.77)	(0.005 %)	0	0.00	0.00	0.000 %	2	210,726.33	(95,100.77)	(0.005 %)
Total	3	340,628.47	(34,521.39)	(0.001 %)	0	0.00	0.00	0.000 %	3	340,628.47	(34,521.39)	(0.001 %)

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044821329	135,000.00	4.875 %	NY	75.00	360	129,902.14	12/31/2023	60,579.38	60,579.38
Group 2	0044770296	97,000.00	4.500 %	NY	90.00	360	94,821.06	12/31/2023	(7,969.37)	(7,969.37)
Group 2	0044778846	126,000.00	5.000 %	MD	97.00	360	115,905.27	08/31/2023	(87,131.40)	2,997.05

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

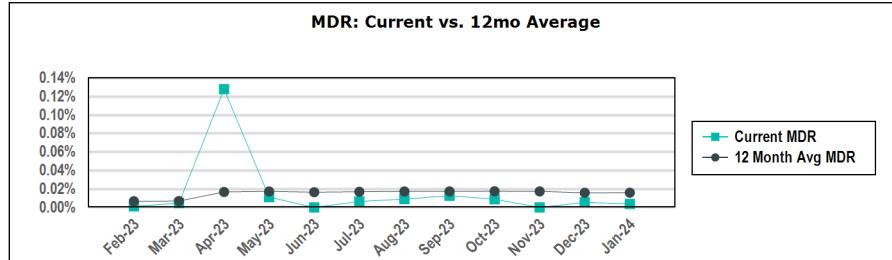
Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:30 AM

Realized Loss Report - Collateral

Summary

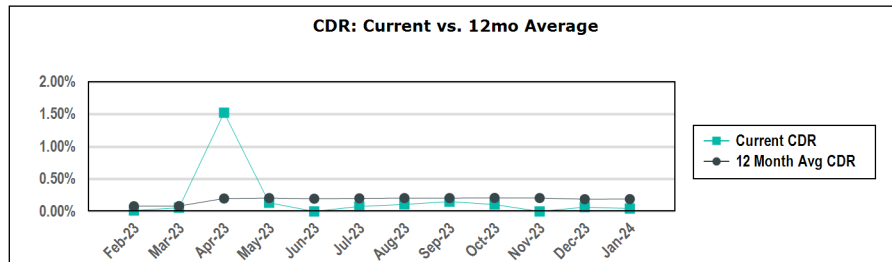
MDR

Current Month	0.004 %
3 Month Average	0.003 %
12 Month Average	0.016 %



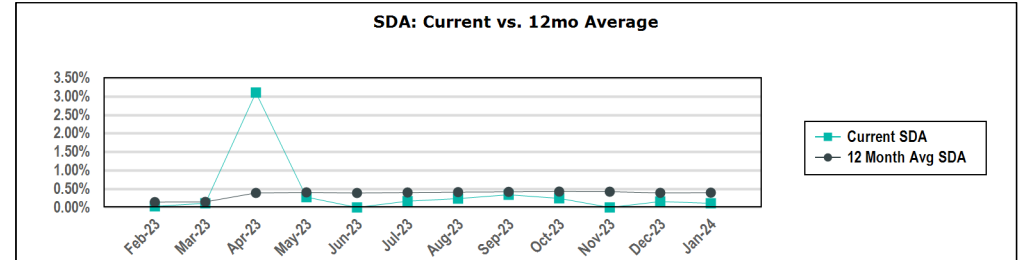
CDR

Current Month	0.045 %
3 Month Average	0.037 %
12 Month Average	0.191 %



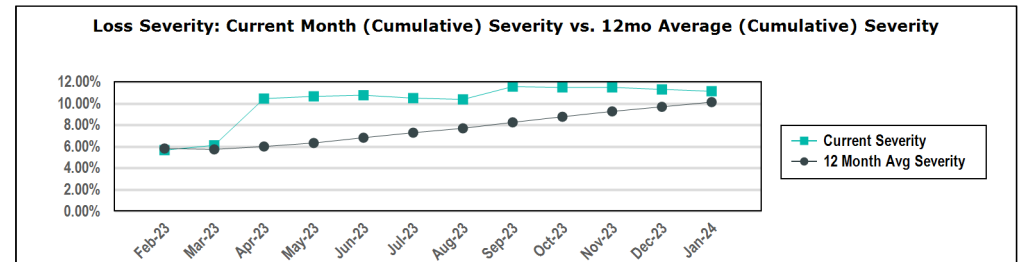
SDA

Current Month	0.112 %
3 Month Average	0.090 %
12 Month Average	0.400 %



Loss Severity

Current Month (Cumulative)	11.155 %
3 Month Average (Cumulative)	11.331 %
12 Month Average (Cumulative)	10.147 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

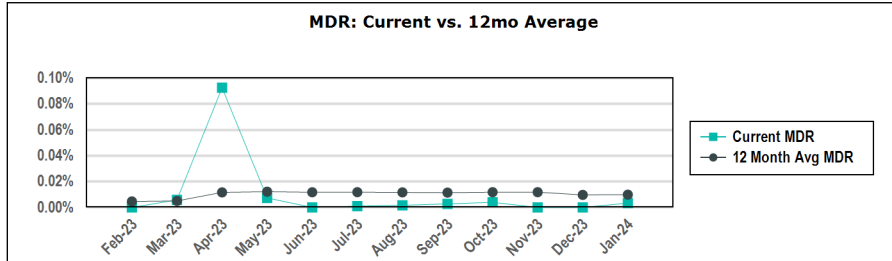
Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:30 AM

Realized Loss Report - Collateral

Group 1

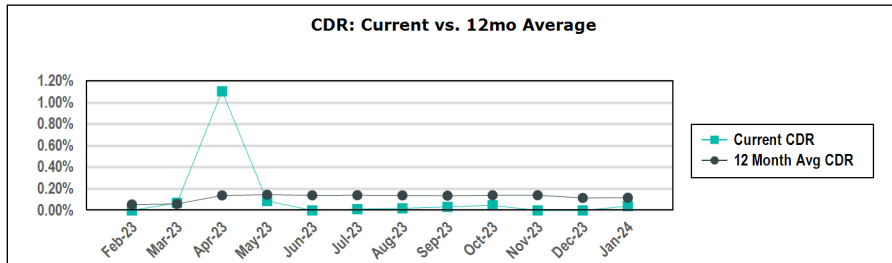
MDR

Current Month 0.003 %
 3 Month Average 0.001 %
 12 Month Average 0.010 %



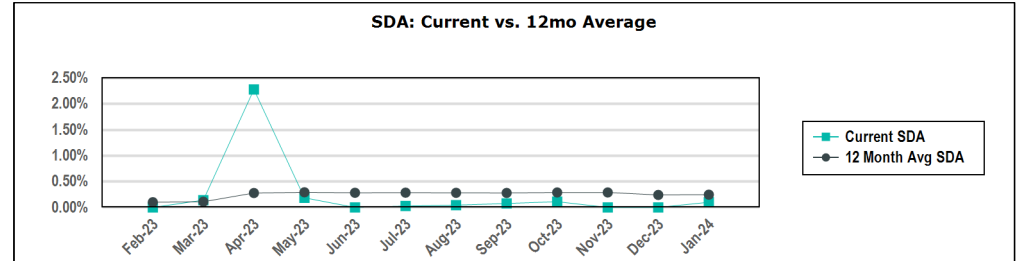
CDR

Current Month 0.040 %
 3 Month Average 0.013 %
 12 Month Average 0.118 %



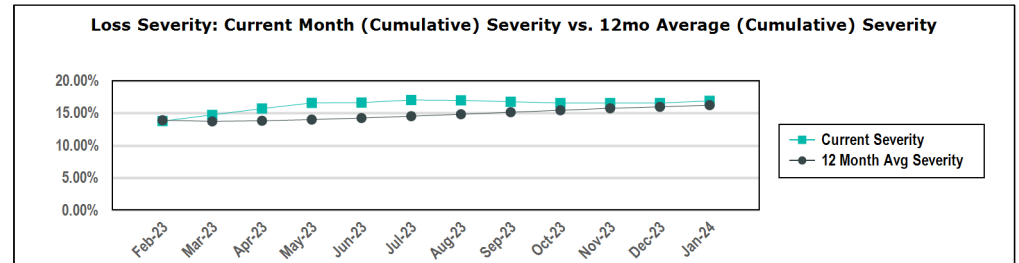
SDA

Current Month 0.100 %
 3 Month Average 0.033 %
 12 Month Average 0.247 %



Loss Severity

Current Month (Cumulative) 16.946 %
 3 Month Average (Cumulative) 16.727 %
 12 Month Average (Cumulative) 16.283 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

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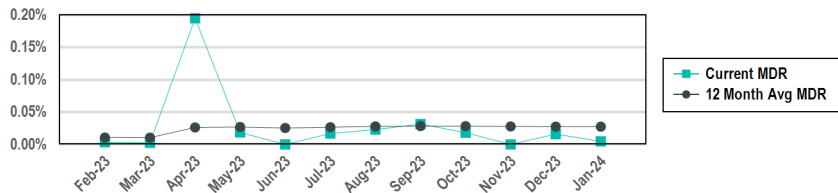
Realized Loss Report - Collateral

Group 2

MDR

Current Month 0.005 %
 3 Month Average 0.007 %
 12 Month Average 0.027 %

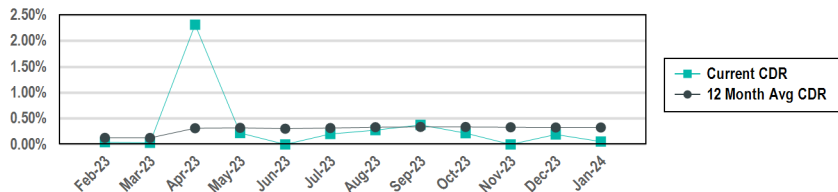
MDR: Current vs. 12mo Average



CDR

Current Month 0.055 %
 3 Month Average 0.082 %
 12 Month Average 0.328 %

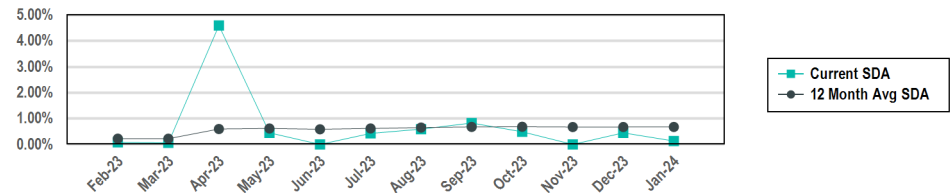
CDR: Current vs. 12mo Average



SDA

Current Month 0.132 %
 3 Month Average 0.193 %
 12 Month Average 0.675 %

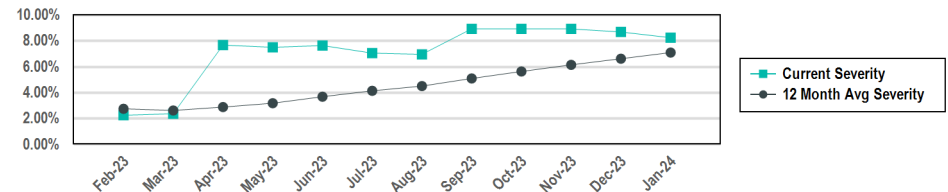
SDA: Current vs. 12mo Average



Loss Severity

Current Month (Cumulative) 8.255 %
 3 Month Average (Cumulative) 8.628 %
 12 Month Average (Cumulative) 7.106 %

Loss Severity: Current Month (Cumulative) Severity vs. 12mo Average (Cumulative) Severity



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07

Distribution Date: 25-Jan-2024
 09-Jan-2024 10:21:31 AM

Prepayment Rates

Summary

SMM

Current Month	0.456 %
3 Month Average	0.538 %
12 Month Average	0.613 %

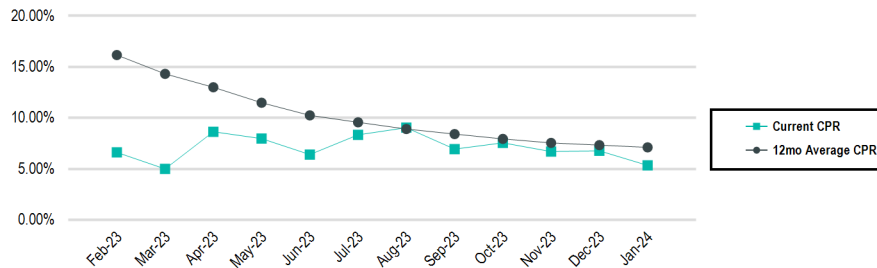
CPR

Current Month	5.339 %
3 Month Average	6.267 %
12 Month Average	7.106 %

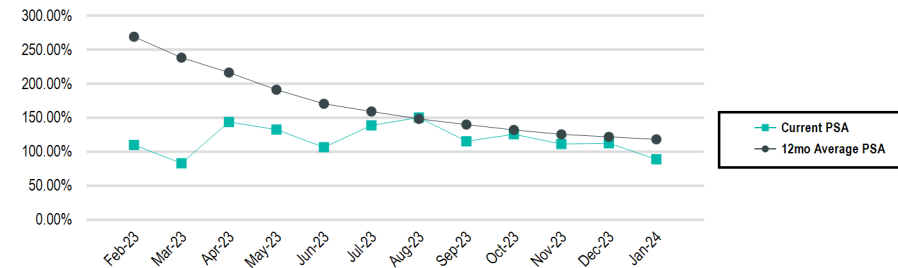
PSA

Current Month	88.985 %
3 Month Average	104.443 %
12 Month Average	118.435 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month	0.401 %
3 Month Average	0.515 %
12 Month Average	0.577 %

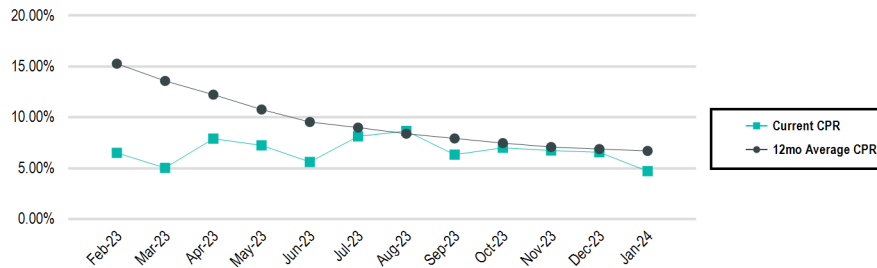
CPR

Current Month	4.710 %
3 Month Average	6.005 %
12 Month Average	6.703 %

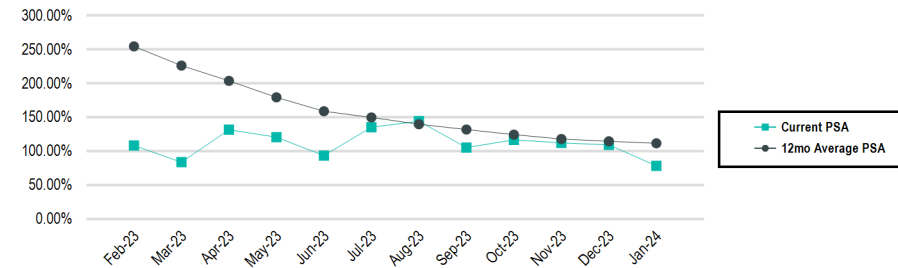
PSA

Current Month	78.498 %
3 Month Average	100.075 %
12 Month Average	111.713 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Contact:
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Prepayment Rates

Group 2

SMM

Current Month	0.561 %
3 Month Average	0.582 %
12 Month Average	0.681 %

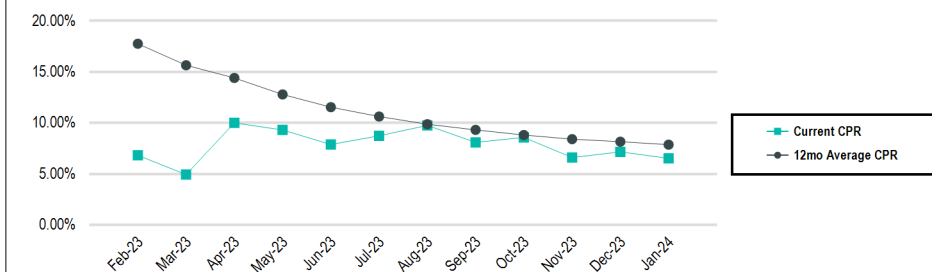
CPR

Current Month	6.525 %
3 Month Average	6.761 %
12 Month Average	7.863 %

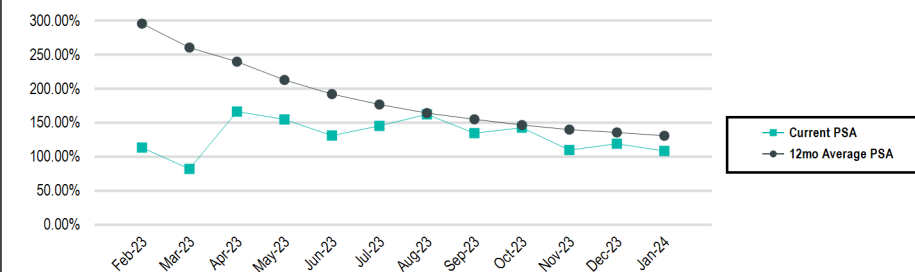
PSA

Current Month	108.754 %
3 Month Average	112.684 %
12 Month Average	131.047 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

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

Accrual Period

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

Record Date

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

Bond Retirement Detail – Effective July 2022

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

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

Bond Retirement Detail – Effective December 2022

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

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

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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				