

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: 28-May-2024
 06-May-2024 2:32:29 PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		04/30/2024	0.00000 %	3,439,869,976.11	0.00	29,203,178.66	0.00	3,410,666,797.45	29,203,178.66	0.00
1M-1	30711XUS1	05/24/2024	6.09450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	05/24/2024	7.84450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	05/24/2024	7.84450 %	6,059,922.61	43,575.64	1,094,242.32	0.00	4,965,680.29	1,137,817.96	0.00
1M-BH		04/30/2024	0.00000 %	10,799,947.85	0.00	1,950,150.31	0.00	8,849,797.54	1,950,150.31	0.00
1M-2C	30711XUV4	05/24/2024	7.84450 %	51,159,561.03	367,877.75	0.00	0.00	51,159,561.03	367,877.75	0.00
1M-CH		04/30/2024	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	05/24/2024	7.84450 %	57,219,483.64	411,453.39	1,094,242.32	0.00	56,125,241.32	1,505,695.71	0.00
1M-2H		04/30/2024	0.00000 %	101,975,786.82	0.00	1,950,150.31	0.00	100,025,636.51	1,950,150.31	0.00
1B-1	30711XUW2	05/24/2024	9.44450 %	27,201,000.00	235,491.52	0.00	0.00	27,201,000.00	235,491.52	0.00
1B-1H		04/30/2024	0.00000 %	75,940,594.00	0.00	0.00	0.00	75,940,594.00	0.00	0.00
1B-2H		04/30/2024	0.00000 %	101,090,629.25	0.00	0.00	74,423.10	101,016,206.15	0.00	2,125,387.85
1A-I1	30711XUY8	05/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	05/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	05/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	05/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	05/24/2024	1.80000 %	0.00	9,998.87	0.00	0.00	0.00	9,998.87	0.00
1B-I2	30711XVJ0	05/24/2024	1.40000 %	0.00	7,776.90	0.00	0.00	0.00	7,776.90	0.00
1B-I3	30711XVL5	05/24/2024	1.00000 %	0.00	5,554.93	0.00	0.00	0.00	5,554.93	0.00
1B-I4	30711XVN1	05/24/2024	0.60000 %	0.00	3,332.96	0.00	0.00	0.00	3,332.96	0.00
1C-I1	30711XVQ4	05/24/2024	1.80000 %	0.00	84,413.28	0.00	0.00	0.00	84,413.28	0.00
1C-I2	30711XVS0	05/24/2024	1.40000 %	0.00	65,654.77	0.00	0.00	0.00	65,654.77	0.00
1C-I3	30711XVU5	05/24/2024	1.00000 %	0.00	46,896.26	0.00	0.00	0.00	46,896.26	0.00
1C-I4	30711XVW1	05/24/2024	0.60000 %	0.00	28,137.76	0.00	0.00	0.00	28,137.76	0.00
1E-A1	30711XUZ5	05/24/2024	6.04450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	05/24/2024	6.44450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	05/24/2024	6.84450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	05/24/2024	7.24450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	05/24/2024	6.04450 %	6,059,922.61	33,576.77	1,094,242.32	0.00	4,965,680.29	1,127,819.09	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	05/24/2024	6.44450 %	6,059,922.61	35,798.74	1,094,242.32	0.00	4,965,680.29	1,130,041.06	0.00
1E-B3	30711XVM3	05/24/2024	6.84450 %	6,059,922.61	38,020.71	1,094,242.32	0.00	4,965,680.29	1,132,263.03	0.00
1E-B4	30711XVP6	05/24/2024	7.24450 %	6,059,922.61	40,242.68	1,094,242.32	0.00	4,965,680.29	1,134,485.00	0.00
1E-C1	30711XVR2	05/24/2024	6.04450 %	51,159,561.03	283,464.47	0.00	0.00	51,159,561.03	283,464.47	0.00
1E-C2	30711XVT8	05/24/2024	6.44450 %	51,159,561.03	302,222.98	0.00	0.00	51,159,561.03	302,222.98	0.00
1E-C3	30711XVV3	05/24/2024	6.84450 %	51,159,561.03	320,981.48	0.00	0.00	51,159,561.03	320,981.48	0.00
1E-C4	30711XVX9	05/24/2024	7.24450 %	51,159,561.03	339,739.99	0.00	0.00	51,159,561.03	339,739.99	0.00
1E-D1	30711XVY7	05/24/2024	6.04450 %	6,059,922.61	33,576.77	1,094,242.32	0.00	4,965,680.29	1,127,819.09	0.00
1E-D2	30711XVZ4	05/24/2024	6.44450 %	6,059,922.61	35,798.74	1,094,242.32	0.00	4,965,680.29	1,130,041.06	0.00
1E-D3	30711XWA8	05/24/2024	6.84450 %	6,059,922.61	38,020.71	1,094,242.32	0.00	4,965,680.29	1,132,263.03	0.00
1E-D4	30711XWB6	05/24/2024	7.24450 %	6,059,922.61	40,242.68	1,094,242.32	0.00	4,965,680.29	1,134,485.00	0.00
1E-D5	30711XWC4	05/24/2024	7.84450 %	6,059,922.61	43,575.64	1,094,242.32	0.00	4,965,680.29	1,137,817.96	0.00
1E-F1	30711XWD2	05/24/2024	6.04450 %	57,219,483.64	317,041.24	1,094,242.32	0.00	56,125,241.32	1,411,283.56	0.00
1E-F2	30711XWE0	05/24/2024	6.44450 %	57,219,483.64	338,021.72	1,094,242.32	0.00	56,125,241.32	1,432,264.04	0.00
1E-F3	30711XWF7	05/24/2024	6.84450 %	57,219,483.64	359,002.19	1,094,242.32	0.00	56,125,241.32	1,453,244.51	0.00
1E-F4	30711XWG5	05/24/2024	7.24450 %	57,219,483.64	379,982.67	1,094,242.32	0.00	56,125,241.32	1,474,224.99	0.00
1E-F5	30711XWH3	05/24/2024	7.84450 %	57,219,483.64	411,453.39	1,094,242.32	0.00	56,125,241.32	1,505,695.71	0.00
1X-1	30711XWJ9	05/24/2024	1.80000 %	0.00	9,998.87	0.00	0.00	0.00	9,998.87	0.00
1X-2	30711XWK6	05/24/2024	1.40000 %	0.00	7,776.90	0.00	0.00	0.00	7,776.90	0.00
1X-3	30711XWL4	05/24/2024	1.00000 %	0.00	5,554.93	0.00	0.00	0.00	5,554.93	0.00
1X-4	30711XWM2	05/24/2024	0.60000 %	0.00	3,332.96	0.00	0.00	0.00	3,332.96	0.00
1Y-1	30711XWN0	05/24/2024	1.80000 %	0.00	94,412.15	0.00	0.00	0.00	94,412.15	0.00
1Y-2	30711XWP5	05/24/2024	1.40000 %	0.00	73,431.67	0.00	0.00	0.00	73,431.67	0.00
1Y-3	30711XWQ3	05/24/2024	1.00000 %	0.00	52,451.19	0.00	0.00	0.00	52,451.19	0.00
1Y-4	30711XWR1	05/24/2024	0.60000 %	0.00	31,470.72	0.00	0.00	0.00	31,470.72	0.00
2A-H		04/30/2024	0.00000 %	1,746,982,284.37	0.00	13,043,292.17	0.00	1,733,938,992.20	13,043,292.17	0.00
2M-1	30711XWS9	05/24/2024	6.09450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	05/24/2024	7.94450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		04/30/2024	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	05/24/2024	7.94450 %	430,094.12	3,132.14	76,524.08	0.00	353,570.04	79,656.22	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-BH		04/30/2024	0.00000 %	9,775,102.78	0.00	1,739,225.66	0.00	8,035,877.12	1,739,225.66	0.00
2M-2C	30711XWV2	05/24/2024	7.94450 %	4,495,410.33	32,737.64	0.00	0.00	4,495,410.33	32,737.64	0.00
2M-CH		04/30/2024	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	05/24/2024	7.94450 %	4,925,504.45	35,869.78	76,524.08	0.00	4,848,980.37	112,393.86	0.00
2M-2H		04/30/2024	0.00000 %	111,945,990.45	0.00	1,739,225.66	0.00	110,206,764.79	1,739,225.66	0.00
2B-1	30711XWW0	05/24/2024	9.89450 %	2,000,000.00	18,139.92	0.00	0.00	2,000,000.00	18,139.92	0.00
2B-1H		04/30/2024	0.00000 %	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		04/30/2024	0.00000 %	64,550,015.49	0.00	0.00	(2,888.96)	64,552,904.45	0.00	2,113,532.55
2A-I1	30711XWY6	05/24/2024	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	05/24/2024	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	05/24/2024	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	05/24/2024	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	05/24/2024	1.80000 %	0.00	709.66	0.00	0.00	0.00	709.66	0.00
2B-I2	30711XXH2	05/24/2024	1.40000 %	0.00	551.95	0.00	0.00	0.00	551.95	0.00
2B-I3	30711XXK5	05/24/2024	1.00000 %	0.00	394.25	0.00	0.00	0.00	394.25	0.00
2B-I4	30711XXM1	05/24/2024	0.60000 %	0.00	236.55	0.00	0.00	0.00	236.55	0.00
2C-I1	30711XXP4	05/24/2024	1.80000 %	0.00	7,417.43	0.00	0.00	0.00	7,417.43	0.00
2C-I2	30711XXR0	05/24/2024	1.40000 %	0.00	5,769.11	0.00	0.00	0.00	5,769.11	0.00
2C-I3	30711XXT6	05/24/2024	1.00000 %	0.00	4,120.79	0.00	0.00	0.00	4,120.79	0.00
2C-I4	30711XXV1	05/24/2024	0.60000 %	0.00	2,472.48	0.00	0.00	0.00	2,472.48	0.00
2E-A1	30711XWZ3	05/24/2024	6.14450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	05/24/2024	6.54450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	05/24/2024	6.94450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	05/24/2024	7.34450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	05/24/2024	6.14450 %	430,094.12	2,422.49	76,524.08	0.00	353,570.04	78,946.57	0.00
2E-B2	30711XXJ8	05/24/2024	6.54450 %	430,094.12	2,580.19	76,524.08	0.00	353,570.04	79,104.27	0.00
2E-B3	30711XXL3	05/24/2024	6.94450 %	430,094.12	2,737.89	76,524.08	0.00	353,570.04	79,261.97	0.00
2E-B4	30711XXN9	05/24/2024	7.34450 %	430,094.12	2,895.59	76,524.08	0.00	353,570.04	79,419.67	0.00
2E-C1	30711XXQ2	05/24/2024	6.14450 %	4,495,410.33	25,320.21	0.00	0.00	4,495,410.33	25,320.21	0.00
2E-C2	30711XXS8	05/24/2024	6.54450 %	4,495,410.33	26,968.53	0.00	0.00	4,495,410.33	26,968.53	0.00
2E-C3	30711XXU3	05/24/2024	6.94450 %	4,495,410.33	28,616.85	0.00	0.00	4,495,410.33	28,616.85	0.00

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2E-C4	30711XXW9	05/24/2024	7.34450 %	4,495,410.33	30,265.16	0.00	0.00	4,495,410.33	30,265.16	0.00
2E-D1	30711XXX7	05/24/2024	6.14450 %	430,094.12	2,422.49	76,524.08	0.00	353,570.04	78,946.57	0.00
2E-D2	30711XXY5	05/24/2024	6.54450 %	430,094.12	2,580.19	76,524.08	0.00	353,570.04	79,104.27	0.00
2E-D3	30711XXZ2	05/24/2024	6.94450 %	430,094.12	2,737.89	76,524.08	0.00	353,570.04	79,261.97	0.00
2E-D4	30711XYA6	05/24/2024	7.34450 %	430,094.12	2,895.59	76,524.08	0.00	353,570.04	79,419.67	0.00
2E-D5	30711XYB4	05/24/2024	7.94450 %	430,094.12	3,132.14	76,524.08	0.00	353,570.04	79,656.22	0.00
2E-F1	30711XYC2	05/24/2024	6.14450 %	4,925,504.45	27,742.70	76,524.08	0.00	4,848,980.37	104,266.78	0.00
2E-F2	30711XYD0	05/24/2024	6.54450 %	4,925,504.45	29,548.72	76,524.08	0.00	4,848,980.37	106,072.80	0.00
2E-F3	30711XYE8	05/24/2024	6.94450 %	4,925,504.45	31,354.74	76,524.08	0.00	4,848,980.37	107,878.82	0.00
2E-F4	30711XYF5	05/24/2024	7.34450 %	4,925,504.45	33,160.75	76,524.08	0.00	4,848,980.37	109,684.83	0.00
2E-F5	30711XYG3	05/24/2024	7.94450 %	4,925,504.45	35,869.78	76,524.08	0.00	4,848,980.37	112,393.86	0.00
2X-1	30711XYH1	05/24/2024	1.80000 %	0.00	709.66	0.00	0.00	0.00	709.66	0.00
2X-2	30711XYJ7	05/24/2024	1.40000 %	0.00	551.95	0.00	0.00	0.00	551.95	0.00
2X-3	30711XYK4	05/24/2024	1.00000 %	0.00	394.25	0.00	0.00	0.00	394.25	0.00
2X-4	30711XYL2	05/24/2024	0.60000 %	0.00	236.55	0.00	0.00	0.00	236.55	0.00
2Y-1	30711XYM0	05/24/2024	1.80000 %	0.00	8,127.08	0.00	0.00	0.00	8,127.08	0.00
2Y-2	30711XYN8	05/24/2024	1.40000 %	0.00	6,321.06	0.00	0.00	0.00	6,321.06	0.00
2Y-3	30711XYP3	05/24/2024	1.00000 %	0.00	4,515.05	0.00	0.00	0.00	4,515.05	0.00
2Y-4	30711XYQ1	05/24/2024	0.60000 %	0.00	2,709.03	0.00	0.00	0.00	2,709.03	0.00
Totals				6,666,189,442.40	5,407,725.22	68,357,485.17	71,534.14	6,597,760,423.09	73,765,210.39	4,238,920.40

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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	3,439,869,976.11	7,890,038.15	21,313,140.51	0.00	0.00	29,203,178.66	3,410,666,797.45	0.17222819	29,203,178.66
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	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.09849023	1,094,242.32
1M-BH	89,854,570.52	10,799,947.85	533,976.67	1,416,173.64	0.00	0.00	1,950,150.31	8,849,797.54	0.09849023	1,950,150.31
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	57,219,483.64	299,617.86	794,624.46	0.00	0.00	1,094,242.32	56,125,241.32	0.36925580	1,094,242.32
1M-2H	270,884,980.00	101,975,786.82	533,976.67	1,416,173.64	0.00	0.00	1,950,150.31	100,025,636.51	0.36925501	1,950,150.31
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	101,090,629.25	0.00	0.00	0.00	74,423.10	74,423.10	101,016,206.15	0.97939349	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	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.09849023	1,094,242.32
1E-B2	50,417,997.48	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.09849023	1,094,242.32
1E-B3	50,417,997.48	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.09849023	1,094,242.32

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
06-May-2024 2:32:29 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.09849023	1,094,242.32
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	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.04924512	1,094,242.32
1E-D2	100,835,994.97	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.04924512	1,094,242.32
1E-D3	100,835,994.97	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.04924512	1,094,242.32
1E-D4	100,835,994.97	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.04924512	1,094,242.32
1E-D5	100,835,994.97	6,059,922.61	299,617.86	794,624.46	0.00	0.00	1,094,242.32	4,965,680.29	0.04924512	1,094,242.32
1E-F1	101,577,558.52	57,219,483.64	299,617.86	794,624.46	0.00	0.00	1,094,242.32	56,125,241.32	0.55253584	1,094,242.32
1E-F2	101,577,558.52	57,219,483.64	299,617.86	794,624.46	0.00	0.00	1,094,242.32	56,125,241.32	0.55253584	1,094,242.32
1E-F3	101,577,558.52	57,219,483.64	299,617.86	794,624.46	0.00	0.00	1,094,242.32	56,125,241.32	0.55253584	1,094,242.32
1E-F4	101,577,558.52	57,219,483.64	299,617.86	794,624.46	0.00	0.00	1,094,242.32	56,125,241.32	0.55253584	1,094,242.32
1E-F5	101,577,558.52	57,219,483.64	299,617.86	794,624.46	0.00	0.00	1,094,242.32	56,125,241.32	0.55253584	1,094,242.32
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	1,746,982,284.37	3,665,812.83	9,377,479.34	0.00	0.00	13,043,292.17	1,733,938,992.20	0.13581814	13,043,292.17
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	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.07865134	76,524.08
2M-BH	102,170,887.67	9,775,102.78	498,640.32	1,240,585.34	0.00	0.00	1,739,225.66	8,035,877.12	0.07865134	1,739,225.66
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	4,925,504.45	21,939.64	54,584.43	0.00	0.00	76,524.08	4,848,980.37	0.35955045	76,524.08

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
06-May-2024 2:32:30 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	111,945,990.45	498,640.32	1,240,585.34	0.00	0.00	1,739,225.66	110,206,764.79	0.35955045	1,739,225.66
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	64,550,015.49	0.00	0.00	0.00	(2,888.96)	(2,888.96)	64,552,904.45	0.96829690	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	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.07865134	76,524.08
2E-B2	4,495,410.33	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.07865134	76,524.08
2E-B3	4,495,410.33	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.07865134	76,524.08
2E-B4	4,495,410.33	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.07865134	76,524.08
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	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.03932567	76,524.08
2E-D2	8,990,820.67	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.03932567	76,524.08
2E-D3	8,990,820.67	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.03932567	76,524.08
2E-D4	8,990,820.67	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.03932567	76,524.08
2E-D5	8,990,820.67	430,094.12	21,939.64	54,584.43	0.00	0.00	76,524.08	353,570.04	0.03932567	76,524.08

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 28-May-2024
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	4,925,504.45	21,939.64	54,584.43	0.00	0.00	76,524.08	4,848,980.37	0.53932567	76,524.08
2E-F2	8,990,820.67	4,925,504.45	21,939.64	54,584.43	0.00	0.00	76,524.08	4,848,980.37	0.53932567	76,524.08
2E-F3	8,990,820.67	4,925,504.45	21,939.64	54,584.43	0.00	0.00	76,524.08	4,848,980.37	0.53932567	76,524.08
2E-F4	8,990,820.67	4,925,504.45	21,939.64	54,584.43	0.00	0.00	76,524.08	4,848,980.37	0.53932567	76,524.08
2E-F5	8,990,820.67	4,925,504.45	21,939.64	54,584.43	0.00	0.00	76,524.08	4,848,980.37	0.53932567	76,524.08
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	6,666,189,442.40	18,766,004.96	49,591,480.05	0.00	71,534.14	68,429,019.31	6,597,760,423.09	0.18091725	68,357,485.17

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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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
06-May-2024 2:32:30 PM

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	173.70285580	0.39842266	1.07624806	0.00000000	0.00000000	1.47467072	172.22818508	0.17222819	1.47467072
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	120.19363943	5.94267672	15.76073029	0.00000000	0.00000000	21.70340701	98.49023242	0.09849023	21.70340701
1M-BH	89,854,570.52	120.19363943	5.94267678	15.76073016	0.00000000	0.00000000	21.70340695	98.49023248	0.09849023	21.70340695
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	376.45497767	1.97122776	5.22794535	0.00000000	0.00000000	7.19917311	369.25580456	0.36925580	7.19917311
1M-2H	270,884,980.00	376.45419403	1.97123026	5.22795188	0.00000000	0.00000000	7.19918214	369.25501189	0.36925501	7.19918214
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	980.11505669	0.00000000	0.00000000	0.00000000	0.72156244	0.72156244	979.39349425	0.97939349	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	120.19363943	5.94267672	15.76073029	0.00000000	0.00000000	21.70340701	98.49023242	0.09849023	21.70340701
1E-B2	50,417,997.48	120.19363943	5.94267672	15.76073029	0.00000000	0.00000000	21.70340701	98.49023242	0.09849023	21.70340701
1E-B3	50,417,997.48	120.19363943	5.94267672	15.76073029	0.00000000	0.00000000	21.70340701	98.49023242	0.09849023	21.70340701

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Distribution Date: 28-May-2024
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	120.19363943	5.94267672	15.76073029	0.00000000	0.00000000	21.70340701	98.49023242	0.09849023	21.70340701
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	60.09681971	2.97133836	7.88036514	0.00000000	0.00000000	10.85170350	49.24511621	0.04924512	10.85170350
1E-D2	100,835,994.97	60.09681971	2.97133836	7.88036514	0.00000000	0.00000000	10.85170350	49.24511621	0.04924512	10.85170350
1E-D3	100,835,994.97	60.09681971	2.97133836	7.88036514	0.00000000	0.00000000	10.85170350	49.24511621	0.04924512	10.85170350
1E-D4	100,835,994.97	60.09681971	2.97133836	7.88036514	0.00000000	0.00000000	10.85170350	49.24511621	0.04924512	10.85170350
1E-D5	100,835,994.97	60.09681971	2.97133836	7.88036514	0.00000000	0.00000000	10.85170350	49.24511621	0.04924512	10.85170350
1E-F1	101,577,558.52	563.30831803	2.94964620	7.82283480	0.00000000	0.00000000	10.77248101	552.53583703	0.55253584	10.77248101
1E-F2	101,577,558.52	563.30831803	2.94964620	7.82283480	0.00000000	0.00000000	10.77248101	552.53583703	0.55253584	10.77248101
1E-F3	101,577,558.52	563.30831803	2.94964620	7.82283480	0.00000000	0.00000000	10.77248101	552.53583703	0.55253584	10.77248101
1E-F4	101,577,558.52	563.30831803	2.94964620	7.82283480	0.00000000	0.00000000	10.77248101	552.53583703	0.55253584	10.77248101
1E-F5	101,577,558.52	563.30831803	2.94964620	7.82283480	0.00000000	0.00000000	10.77248101	552.53583703	0.55253584	10.77248101
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	136.83981574	0.28714038	0.73453094	0.00000000	0.00000000	1.02167132	135.81814442	0.13581814	1.02167132
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	95.67405163	4.88045326	12.14225755	0.00000000	0.00000000	17.02271303	78.65133860	0.07865134	17.02271303
2M-BH	102,170,887.67	95.67405161	4.88045403	12.14225861	0.00000000	0.00000000	17.02271263	78.65133898	0.07865134	17.02271263
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	365.22468361	1.62681775	4.04741918	0.00000000	0.00000000	5.67423767	359.55044593	0.35955045	5.67423767

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	365.22468388	1.62681801	4.04741954	0.00000000	0.00000000	5.67423754	359.55044634	0.35955045	5.67423754
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	968.25356798	0.00000000	0.00000000	0.00000000	(0.04333455)	(0.04333455)	968.29690253	0.96829690	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	95.67405163	4.88045326	12.14225755	0.00000000	0.00000000	17.02271303	78.65133860	0.07865134	17.02271303
2E-B2	4,495,410.33	95.67405163	4.88045326	12.14225755	0.00000000	0.00000000	17.02271303	78.65133860	0.07865134	17.02271303
2E-B3	4,495,410.33	95.67405163	4.88045326	12.14225755	0.00000000	0.00000000	17.02271303	78.65133860	0.07865134	17.02271303
2E-B4	4,495,410.33	95.67405163	4.88045326	12.14225755	0.00000000	0.00000000	17.02271303	78.65133860	0.07865134	17.02271303
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	47.83702576	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	39.32566926	0.03932567	8.51135651
2E-D2	8,990,820.67	47.83702576	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	39.32566926	0.03932567	8.51135651
2E-D3	8,990,820.67	47.83702576	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	39.32566926	0.03932567	8.51135651
2E-D4	8,990,820.67	47.83702576	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	39.32566926	0.03932567	8.51135651
2E-D5	8,990,820.67	47.83702576	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	39.32566926	0.03932567	8.51135651

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	547.83702520	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	539.32566870	0.53932567	8.51135651
2E-F2	8,990,820.67	547.83702520	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	539.32566870	0.53932567	8.51135651
2E-F3	8,990,820.67	547.83702520	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	539.32566870	0.53932567	8.51135651
2E-F4	8,990,820.67	547.83702520	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	539.32566870	0.53932567	8.51135651
2E-F5	8,990,820.67	547.83702520	2.44022663	6.07112877	0.00000000	0.00000000	8.51135651	539.32566870	0.53932567	8.51135651
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 %	3,439,869,976.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,410,666,797.45
1M-1	N/A	N/A	6.09450 %	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	7.84450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	04/25/24 - 05/27/24	33	7.84450 %	6,059,922.61	43,575.64	0.00	0.00	0.00	0.00	43,575.64	0.00	4,965,680.29
1M-BH	N/A	N/A	0.00000 %	10,799,947.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,849,797.54
1M-2C	04/25/24 - 05/27/24	33	7.84450 %	51,159,561.03	367,877.75	0.00	0.00	0.00	0.00	367,877.75	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	04/25/24 - 05/27/24	33	7.84450 %	57,219,483.64	411,453.39	0.00	0.00	0.00	0.00	411,453.39	0.00	56,125,241.32
1M-2H	N/A	N/A	0.00000 %	101,975,786.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,025,636.51
1B-1	04/25/24 - 05/27/24	33	9.44450 %	27,201,000.00	235,491.52	0.00	0.00	0.00	0.00	235,491.52	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 %	101,090,629.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,016,206.15
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	04/25/24 - 05/27/24	33	1.80000 %	6,059,922.61	9,998.87	0.00	0.00	0.00	0.00	9,998.87	0.00	4,965,680.29
1B-I2	04/25/24 - 05/27/24	33	1.40000 %	6,059,922.61	7,776.90	0.00	0.00	0.00	0.00	7,776.90	0.00	4,965,680.29
1B-I3	04/25/24 - 05/27/24	33	1.00000 %	6,059,922.61	5,554.93	0.00	0.00	0.00	0.00	5,554.93	0.00	4,965,680.29
1B-I4	04/25/24 - 05/27/24	33	0.60000 %	6,059,922.61	3,332.96	0.00	0.00	0.00	0.00	3,332.96	0.00	4,965,680.29
1C-I1	04/25/24 - 05/27/24	33	1.80000 %	51,159,561.03	84,413.28	0.00	0.00	0.00	0.00	84,413.28	0.00	51,159,561.03
1C-I2	04/25/24 - 05/27/24	33	1.40000 %	51,159,561.03	65,654.77	0.00	0.00	0.00	0.00	65,654.77	0.00	51,159,561.03
1C-I3	04/25/24 - 05/27/24	33	1.00000 %	51,159,561.03	46,896.26	0.00	0.00	0.00	0.00	46,896.26	0.00	51,159,561.03
1C-I4	04/25/24 - 05/27/24	33	0.60000 %	51,159,561.03	28,137.76	0.00	0.00	0.00	0.00	28,137.76	0.00	51,159,561.03
1E-A1	N/A	N/A	6.04450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.44450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.84450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.24450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	04/25/24 - 05/27/24	33	6.04450 %	6,059,922.61	33,576.77	0.00	0.00	0.00	0.00	33,576.77	0.00	4,965,680.29
1E-B2	04/25/24 - 05/27/24	33	6.44450 %	6,059,922.61	35,798.74	0.00	0.00	0.00	0.00	35,798.74	0.00	4,965,680.29

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	04/25/24 - 05/27/24	33	6.84450 %	6,059,922.61	38,020.71	0.00	0.00	0.00	0.00	38,020.71	0.00	4,965,680.29
1E-B4	04/25/24 - 05/27/24	33	7.24450 %	6,059,922.61	40,242.68	0.00	0.00	0.00	0.00	40,242.68	0.00	4,965,680.29
1E-C1	04/25/24 - 05/27/24	33	6.04450 %	51,159,561.03	283,464.47	0.00	0.00	0.00	0.00	283,464.47	0.00	51,159,561.03
1E-C2	04/25/24 - 05/27/24	33	6.44450 %	51,159,561.03	302,222.98	0.00	0.00	0.00	0.00	302,222.98	0.00	51,159,561.03
1E-C3	04/25/24 - 05/27/24	33	6.84450 %	51,159,561.03	320,981.48	0.00	0.00	0.00	0.00	320,981.48	0.00	51,159,561.03
1E-C4	04/25/24 - 05/27/24	33	7.24450 %	51,159,561.03	339,739.99	0.00	0.00	0.00	0.00	339,739.99	0.00	51,159,561.03
1E-D1	04/25/24 - 05/27/24	33	6.04450 %	6,059,922.61	33,576.77	0.00	0.00	0.00	0.00	33,576.77	0.00	4,965,680.29
1E-D2	04/25/24 - 05/27/24	33	6.44450 %	6,059,922.61	35,798.74	0.00	0.00	0.00	0.00	35,798.74	0.00	4,965,680.29
1E-D3	04/25/24 - 05/27/24	33	6.84450 %	6,059,922.61	38,020.71	0.00	0.00	0.00	0.00	38,020.71	0.00	4,965,680.29
1E-D4	04/25/24 - 05/27/24	33	7.24450 %	6,059,922.61	40,242.68	0.00	0.00	0.00	0.00	40,242.68	0.00	4,965,680.29
1E-D5	04/25/24 - 05/27/24	33	7.84450 %	6,059,922.61	43,575.64	0.00	0.00	0.00	0.00	43,575.64	0.00	4,965,680.29
1E-F1	04/25/24 - 05/27/24	33	6.04450 %	57,219,483.64	317,041.24	0.00	0.00	0.00	0.00	317,041.24	0.00	56,125,241.32
1E-F2	04/25/24 - 05/27/24	33	6.44450 %	57,219,483.64	338,021.72	0.00	0.00	0.00	0.00	338,021.72	0.00	56,125,241.32
1E-F3	04/25/24 - 05/27/24	33	6.84450 %	57,219,483.64	359,002.19	0.00	0.00	0.00	0.00	359,002.19	0.00	56,125,241.32
1E-F4	04/25/24 - 05/27/24	33	7.24450 %	57,219,483.64	379,982.67	0.00	0.00	0.00	0.00	379,982.67	0.00	56,125,241.32
1E-F5	04/25/24 - 05/27/24	33	7.84450 %	57,219,483.64	411,453.39	0.00	0.00	0.00	0.00	411,453.39	0.00	56,125,241.32
1X-1	04/25/24 - 05/27/24	33	1.80000 %	6,059,922.61	9,998.87	0.00	0.00	0.00	0.00	9,998.87	0.00	4,965,680.29
1X-2	04/25/24 - 05/27/24	33	1.40000 %	6,059,922.61	7,776.90	0.00	0.00	0.00	0.00	7,776.90	0.00	4,965,680.29
1X-3	04/25/24 - 05/27/24	33	1.00000 %	6,059,922.61	5,554.93	0.00	0.00	0.00	0.00	5,554.93	0.00	4,965,680.29
1X-4	04/25/24 - 05/27/24	33	0.60000 %	6,059,922.61	3,332.96	0.00	0.00	0.00	0.00	3,332.96	0.00	4,965,680.29
1Y-1	04/25/24 - 05/27/24	33	1.80000 %	57,219,483.65	94,412.15	0.00	0.00	0.00	0.00	94,412.15	0.00	56,125,241.33
1Y-2	04/25/24 - 05/27/24	33	1.40000 %	57,219,483.65	73,431.67	0.00	0.00	0.00	0.00	73,431.67	0.00	56,125,241.33
1Y-3	04/25/24 - 05/27/24	33	1.00000 %	57,219,483.65	52,451.19	0.00	0.00	0.00	0.00	52,451.19	0.00	56,125,241.33
1Y-4	04/25/24 - 05/27/24	33	0.60000 %	57,219,483.65	31,470.72	0.00	0.00	0.00	0.00	31,470.72	0.00	56,125,241.33
2A-H	N/A	N/A	0.00000 %	1,746,982,284.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,733,938,992.20
2M-1	N/A	N/A	6.09450 %	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	7.94450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	04/25/24 - 05/27/24	33	7.94450 %	430,094.12	3,132.14	0.00	0.00	0.00	0.00	3,132.14	0.00	353,570.04
2M-BH	N/A	N/A	0.00000 %	9,775,102.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,035,877.12
2M-2C	04/25/24 - 05/27/24	33	7.94450 %	4,495,410.33	32,737.64	0.00	0.00	0.00	0.00	32,737.64	0.00	4,495,410.33

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	04/25/24 - 05/27/24	33	7.94450 %	4,925,504.45	35,869.78	0.00	0.00	0.00	0.00	35,869.78	0.00	4,848,980.37
2M-2H	N/A	N/A	0.00000 %	111,945,990.45	0.00	0.00	0.00	0.00	0.00	0.00	0.00	110,206,764.79
2B-1	04/25/24 - 05/27/24	33	9.89450 %	2,000,000.00	18,139.92	0.00	0.00	0.00	0.00	18,139.92	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 %	64,550,015.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,552,904.45
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	04/25/24 - 05/27/24	33	1.80000 %	430,094.12	709.66	0.00	0.00	0.00	0.00	709.66	0.00	353,570.04
2B-I2	04/25/24 - 05/27/24	33	1.40000 %	430,094.12	551.95	0.00	0.00	0.00	0.00	551.95	0.00	353,570.04
2B-I3	04/25/24 - 05/27/24	33	1.00000 %	430,094.12	394.25	0.00	0.00	0.00	0.00	394.25	0.00	353,570.04
2B-I4	04/25/24 - 05/27/24	33	0.60000 %	430,094.12	236.55	0.00	0.00	0.00	0.00	236.55	0.00	353,570.04
2C-I1	04/25/24 - 05/27/24	33	1.80000 %	4,495,410.33	7,417.43	0.00	0.00	0.00	0.00	7,417.43	0.00	4,495,410.33
2C-I2	04/25/24 - 05/27/24	33	1.40000 %	4,495,410.33	5,769.11	0.00	0.00	0.00	0.00	5,769.11	0.00	4,495,410.33
2C-I3	04/25/24 - 05/27/24	33	1.00000 %	4,495,410.33	4,120.79	0.00	0.00	0.00	0.00	4,120.79	0.00	4,495,410.33
2C-I4	04/25/24 - 05/27/24	33	0.60000 %	4,495,410.33	2,472.48	0.00	0.00	0.00	0.00	2,472.48	0.00	4,495,410.33
2E-A1	N/A	N/A	6.14450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.54450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.94450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.34450 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	04/25/24 - 05/27/24	33	6.14450 %	430,094.12	2,422.49	0.00	0.00	0.00	0.00	2,422.49	0.00	353,570.04
2E-B2	04/25/24 - 05/27/24	33	6.54450 %	430,094.12	2,580.19	0.00	0.00	0.00	0.00	2,580.19	0.00	353,570.04
2E-B3	04/25/24 - 05/27/24	33	6.94450 %	430,094.12	2,737.89	0.00	0.00	0.00	0.00	2,737.89	0.00	353,570.04
2E-B4	04/25/24 - 05/27/24	33	7.34450 %	430,094.12	2,895.59	0.00	0.00	0.00	0.00	2,895.59	0.00	353,570.04
2E-C1	04/25/24 - 05/27/24	33	6.14450 %	4,495,410.33	25,320.21	0.00	0.00	0.00	0.00	25,320.21	0.00	4,495,410.33
2E-C2	04/25/24 - 05/27/24	33	6.54450 %	4,495,410.33	26,968.53	0.00	0.00	0.00	0.00	26,968.53	0.00	4,495,410.33
2E-C3	04/25/24 - 05/27/24	33	6.94450 %	4,495,410.33	28,616.85	0.00	0.00	0.00	0.00	28,616.85	0.00	4,495,410.33
2E-C4	04/25/24 - 05/27/24	33	7.34450 %	4,495,410.33	30,265.16	0.00	0.00	0.00	0.00	30,265.16	0.00	4,495,410.33
2E-D1	04/25/24 - 05/27/24	33	6.14450 %	430,094.12	2,422.49	0.00	0.00	0.00	0.00	2,422.49	0.00	353,570.04
2E-D2	04/25/24 - 05/27/24	33	6.54450 %	430,094.12	2,580.19	0.00	0.00	0.00	0.00	2,580.19	0.00	353,570.04

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	04/25/24 - 05/27/24	33	6.94450 %	430,094.12	2,737.89	0.00	0.00	0.00	0.00	2,737.89	0.00	353,570.04
2E-D4	04/25/24 - 05/27/24	33	7.34450 %	430,094.12	2,895.59	0.00	0.00	0.00	0.00	2,895.59	0.00	353,570.04
2E-D5	04/25/24 - 05/27/24	33	7.94450 %	430,094.12	3,132.14	0.00	0.00	0.00	0.00	3,132.14	0.00	353,570.04
2E-F1	04/25/24 - 05/27/24	33	6.14450 %	4,925,504.45	27,742.70	0.00	0.00	0.00	0.00	27,742.70	0.00	4,848,980.37
2E-F2	04/25/24 - 05/27/24	33	6.54450 %	4,925,504.45	29,548.72	0.00	0.00	0.00	0.00	29,548.72	0.00	4,848,980.37
2E-F3	04/25/24 - 05/27/24	33	6.94450 %	4,925,504.45	31,354.74	0.00	0.00	0.00	0.00	31,354.74	0.00	4,848,980.37
2E-F4	04/25/24 - 05/27/24	33	7.34450 %	4,925,504.45	33,160.75	0.00	0.00	0.00	0.00	33,160.75	0.00	4,848,980.37
2E-F5	04/25/24 - 05/27/24	33	7.94450 %	4,925,504.45	35,869.78	0.00	0.00	0.00	0.00	35,869.78	0.00	4,848,980.37
2X-1	04/25/24 - 05/27/24	33	1.80000 %	430,094.12	709.66	0.00	0.00	0.00	0.00	709.66	0.00	353,570.04
2X-2	04/25/24 - 05/27/24	33	1.40000 %	430,094.12	551.95	0.00	0.00	0.00	0.00	551.95	0.00	353,570.04
2X-3	04/25/24 - 05/27/24	33	1.00000 %	430,094.12	394.25	0.00	0.00	0.00	0.00	394.25	0.00	353,570.04
2X-4	04/25/24 - 05/27/24	33	0.60000 %	430,094.12	236.55	0.00	0.00	0.00	0.00	236.55	0.00	353,570.04
2Y-1	04/25/24 - 05/27/24	33	1.80000 %	4,925,504.46	8,127.08	0.00	0.00	0.00	0.00	8,127.08	0.00	4,848,980.38
2Y-2	04/25/24 - 05/27/24	33	1.40000 %	4,925,504.46	6,321.06	0.00	0.00	0.00	0.00	6,321.06	0.00	4,848,980.38
2Y-3	04/25/24 - 05/27/24	33	1.00000 %	4,925,504.46	4,515.05	0.00	0.00	0.00	0.00	4,515.05	0.00	4,848,980.38
2Y-4	04/25/24 - 05/27/24	33	0.60000 %	4,925,504.46	2,709.03	0.00	0.00	0.00	0.00	2,709.03	0.00	4,848,980.38
Totals					5,407,725.22	0.00	0.00	0.00	0.00	5,407,725.22	0.00	

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

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Series 2017-C07



Distribution Date: 28-May-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 %	173.70285580	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	172.22818508
1M-1	186,170,000.00	6.09450 %	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	7.84450 %	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	7.84450 %	120.19363943	0.86428740	0.00000000	0.00000000	0.00000000	0.00000000	0.86428740	0.00000000	98.49023242
1M-BH	89,854,570.52	0.00000 %	120.19363943	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	98.49023248
1M-2C	51,159,561.03	7.84450 %	1000.00000000	7.19079176	0.00000000	0.00000000	0.00000000	0.00000000	7.19079176	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	7.84450 %	376.45497767	2.70700934	0.00000000	0.00000000	0.00000000	0.00000000	2.70700934	0.00000000	369.25580456
1M-2H	270,884,980.00	0.00000 %	376.45419403	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	369.25501189
1B-1	27,201,000.00	9.44450 %	1000.00000000	8.65745818	0.00000000	0.00000000	0.00000000	0.00000000	8.65745818	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 %	980.11505669	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	979.39349425
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 %	120.19363943	0.19831946	0.00000000	0.00000000	0.00000000	0.00000000	0.19831946	0.00000000	98.49023242
1B-I2	0.00	1.40000 %	120.19363943	0.15424849	0.00000000	0.00000000	0.00000000	0.00000000	0.15424849	0.00000000	98.49023242
1B-I3	0.00	1.00000 %	120.19363943	0.11017752	0.00000000	0.00000000	0.00000000	0.00000000	0.11017752	0.00000000	98.49023242
1B-I4	0.00	0.60000 %	120.19363943	0.06610655	0.00000000	0.00000000	0.00000000	0.00000000	0.06610655	0.00000000	98.49023242
1C-I1	0.00	1.80000 %	1000.00000000	1.65000008	0.00000000	0.00000000	0.00000000	0.00000000	1.65000008	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666658	0.00000000	0.00000000	0.00000000	0.00000000	0.91666658	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000003	0.00000000	0.00000000	0.00000000	0.00000000	0.55000003	0.00000000	1000.00000000
1E-A1	50,417,997.48	6.04450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.44450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.84450 %	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: 28-May-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	7.24450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	6.04450 %	120.19363943	0.66596794	0.00000000	0.00000000	0.00000000	0.00000000	0.66596794	0.00000000	98.49023242
1E-B2	50,417,997.48	6.44450 %	120.19363943	0.71003891	0.00000000	0.00000000	0.00000000	0.00000000	0.71003891	0.00000000	98.49023242
1E-B3	50,417,997.48	6.84450 %	120.19363943	0.75410988	0.00000000	0.00000000	0.00000000	0.00000000	0.75410988	0.00000000	98.49023242
1E-B4	50,417,997.48	7.24450 %	120.19363943	0.79818085	0.00000000	0.00000000	0.00000000	0.00000000	0.79818085	0.00000000	98.49023242
1E-C1	51,159,561.03	6.04450 %	1000.00000000	5.54079168	0.00000000	0.00000000	0.00000000	0.00000000	5.54079168	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.44450 %	1000.00000000	5.90745843	0.00000000	0.00000000	0.00000000	0.00000000	5.90745843	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.84450 %	1000.00000000	6.27412498	0.00000000	0.00000000	0.00000000	0.00000000	6.27412498	0.00000000	1000.00000000
1E-C4	51,159,561.03	7.24450 %	1000.00000000	6.64079173	0.00000000	0.00000000	0.00000000	0.00000000	6.64079173	0.00000000	1000.00000000
1E-D1	100,835,994.97	6.04450 %	60.09681971	0.33298397	0.00000000	0.00000000	0.00000000	0.00000000	0.33298397	0.00000000	49.24511621
1E-D2	100,835,994.97	6.44450 %	60.09681971	0.35501946	0.00000000	0.00000000	0.00000000	0.00000000	0.35501946	0.00000000	49.24511621
1E-D3	100,835,994.97	6.84450 %	60.09681971	0.37705494	0.00000000	0.00000000	0.00000000	0.00000000	0.37705494	0.00000000	49.24511621
1E-D4	100,835,994.97	7.24450 %	60.09681971	0.39909042	0.00000000	0.00000000	0.00000000	0.00000000	0.39909042	0.00000000	49.24511621
1E-D5	100,835,994.97	7.84450 %	60.09681971	0.43214370	0.00000000	0.00000000	0.00000000	0.00000000	0.43214370	0.00000000	49.24511621
1E-F1	101,577,558.52	6.04450 %	563.30831803	3.12117405	0.00000000	0.00000000	0.00000000	0.00000000	3.12117405	0.00000000	552.53583703
1E-F2	101,577,558.52	6.44450 %	563.30831803	3.32772046	0.00000000	0.00000000	0.00000000	0.00000000	3.32772046	0.00000000	552.53583703
1E-F3	101,577,558.52	6.84450 %	563.30831803	3.53426677	0.00000000	0.00000000	0.00000000	0.00000000	3.53426677	0.00000000	552.53583703
1E-F4	101,577,558.52	7.24450 %	563.30831803	3.74081318	0.00000000	0.00000000	0.00000000	0.00000000	3.74081318	0.00000000	552.53583703
1E-F5	101,577,558.52	7.84450 %	563.30831803	4.05063280	0.00000000	0.00000000	0.00000000	0.00000000	4.05063280	0.00000000	552.53583703
1X-1	0.00	1.80000 %	60.09681971	0.09915973	0.00000000	0.00000000	0.00000000	0.00000000	0.09915973	0.00000000	49.24511621
1X-2	0.00	1.40000 %	60.09681971	0.07712425	0.00000000	0.00000000	0.00000000	0.00000000	0.07712425	0.00000000	49.24511621
1X-3	0.00	1.00000 %	60.09681971	0.05508876	0.00000000	0.00000000	0.00000000	0.00000000	0.05508876	0.00000000	49.24511621
1X-4	0.00	0.60000 %	60.09681971	0.03305328	0.00000000	0.00000000	0.00000000	0.00000000	0.03305328	0.00000000	49.24511621
1Y-1	0.00	1.80000 %	563.30831813	0.92945874	0.00000000	0.00000000	0.00000000	0.00000000	0.92945874	0.00000000	552.53583713
1Y-2	0.00	1.40000 %	563.30831813	0.72291233	0.00000000	0.00000000	0.00000000	0.00000000	0.72291233	0.00000000	552.53583713
1Y-3	0.00	1.00000 %	563.30831813	0.51636593	0.00000000	0.00000000	0.00000000	0.00000000	0.51636593	0.00000000	552.53583713
1Y-4	0.00	0.60000 %	563.30831813	0.30981961	0.00000000	0.00000000	0.00000000	0.00000000	0.30981961	0.00000000	552.53583713
2A-H	12,766,622,601.00	0.00000 %	136.83981574	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	135.81814442
2M-1	107,666,000.00	6.09450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.94450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.94450 %	95.67405163	0.69674174	0.00000000	0.00000000	0.00000000	0.00000000	0.69674174	0.00000000	78.65133860
2M-BH	102,170,887.67	0.00000 %	95.67405161	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	78.65133898
2M-2C	4,495,410.33	7.94450 %	1000.00000000	7.28245868	0.00000000	0.00000000	0.00000000	0.00000000	7.28245868	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.94450 %	365.22468361	2.65973347	0.00000000	0.00000000	0.00000000	0.00000000	2.65973347	0.00000000	359.55044593
2M-2H	306,512,663.00	0.00000 %	365.22468388	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	359.55044634
2B-1	2,000,000.00	9.89450 %	1000.00000000	9.06996000	0.00000000	0.00000000	0.00000000	0.00000000	9.06996000	0.00000000	1000.00000000
2B-1H	64,666,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	968.25356798	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	968.29690253
2A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.80000 %	95.67405163	0.15786323	0.00000000	0.00000000	0.00000000	0.00000000	0.15786323	0.00000000	78.65133860
2B-I2	0.00	1.40000 %	95.67405163	0.12278078	0.00000000	0.00000000	0.00000000	0.00000000	0.12278078	0.00000000	78.65133860
2B-I3	0.00	1.00000 %	95.67405163	0.08770056	0.00000000	0.00000000	0.00000000	0.00000000	0.08770056	0.00000000	78.65133860
2B-I4	0.00	0.60000 %	95.67405163	0.05262034	0.00000000	0.00000000	0.00000000	0.00000000	0.05262034	0.00000000	78.65133860
2C-I1	0.00	1.80000 %	1000.00000000	1.65000066	0.00000000	0.00000000	0.00000000	0.00000000	1.65000066	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666604	0.00000000	0.00000000	0.00000000	0.00000000	0.91666604	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000096	0.00000000	0.00000000	0.00000000	0.00000000	0.55000096	0.00000000	1000.00000000
2E-A1	4,495,410.33	6.14450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.54450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.94450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.34450 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	6.14450 %	95.67405163	0.53888073	0.00000000	0.00000000	0.00000000	0.00000000	0.53888073	0.00000000	78.65133860

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Interest Distribution Factors Statement

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2E-B2	4,495,410.33	6.54450 %	95.67405163	0.57396095	0.00000000	0.00000000	0.00000000	0.00000000	0.57396095	0.00000000	78.65133860
2E-B3	4,495,410.33	6.94450 %	95.67405163	0.60904118	0.00000000	0.00000000	0.00000000	0.00000000	0.60904118	0.00000000	78.65133860
2E-B4	4,495,410.33	7.34450 %	95.67405163	0.64412140	0.00000000	0.00000000	0.00000000	0.00000000	0.64412140	0.00000000	78.65133860
2E-C1	4,495,410.33	6.14450 %	1000.00000000	5.63245803	0.00000000	0.00000000	0.00000000	0.00000000	5.63245803	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.54450 %	1000.00000000	5.99912533	0.00000000	0.00000000	0.00000000	0.00000000	5.99912533	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.94450 %	1000.00000000	6.36579264	0.00000000	0.00000000	0.00000000	0.00000000	6.36579264	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.34450 %	1000.00000000	6.73245772	0.00000000	0.00000000	0.00000000	0.00000000	6.73245772	0.00000000	1000.00000000
2E-D1	8,990,820.67	6.14450 %	47.83702576	0.26944036	0.00000000	0.00000000	0.00000000	0.00000000	0.26944036	0.00000000	39.32566926
2E-D2	8,990,820.67	6.54450 %	47.83702576	0.28698048	0.00000000	0.00000000	0.00000000	0.00000000	0.28698048	0.00000000	39.32566926
2E-D3	8,990,820.67	6.94450 %	47.83702576	0.30452059	0.00000000	0.00000000	0.00000000	0.00000000	0.30452059	0.00000000	39.32566926
2E-D4	8,990,820.67	7.34450 %	47.83702576	0.32206070	0.00000000	0.00000000	0.00000000	0.00000000	0.32206070	0.00000000	39.32566926
2E-D5	8,990,820.67	7.94450 %	47.83702576	0.34837087	0.00000000	0.00000000	0.00000000	0.00000000	0.34837087	0.00000000	39.32566926
2E-F1	8,990,820.67	6.14450 %	547.83702520	3.08566938	0.00000000	0.00000000	0.00000000	0.00000000	3.08566938	0.00000000	539.32566870
2E-F2	8,990,820.67	6.54450 %	547.83702520	3.28654314	0.00000000	0.00000000	0.00000000	0.00000000	3.28654314	0.00000000	539.32566870
2E-F3	8,990,820.67	6.94450 %	547.83702520	3.48741691	0.00000000	0.00000000	0.00000000	0.00000000	3.48741691	0.00000000	539.32566870
2E-F4	8,990,820.67	7.34450 %	547.83702520	3.68828956	0.00000000	0.00000000	0.00000000	0.00000000	3.68828956	0.00000000	539.32566870
2E-F5	8,990,820.67	7.94450 %	547.83702520	3.98960021	0.00000000	0.00000000	0.00000000	0.00000000	3.98960021	0.00000000	539.32566870
2X-1	0.00	1.80000 %	47.83702576	0.07893162	0.00000000	0.00000000	0.00000000	0.00000000	0.07893162	0.00000000	39.32566926
2X-2	0.00	1.40000 %	47.83702576	0.06139039	0.00000000	0.00000000	0.00000000	0.00000000	0.06139039	0.00000000	39.32566926
2X-3	0.00	1.00000 %	47.83702576	0.04385028	0.00000000	0.00000000	0.00000000	0.00000000	0.04385028	0.00000000	39.32566926
2X-4	0.00	0.60000 %	47.83702576	0.02631017	0.00000000	0.00000000	0.00000000	0.00000000	0.02631017	0.00000000	39.32566926
2Y-1	0.00	1.80000 %	547.83702632	0.90393083	0.00000000	0.00000000	0.00000000	0.00000000	0.90393083	0.00000000	539.32566981
2Y-2	0.00	1.40000 %	547.83702632	0.70305707	0.00000000	0.00000000	0.00000000	0.00000000	0.70305707	0.00000000	539.32566981
2Y-3	0.00	1.00000 %	547.83702632	0.50218441	0.00000000	0.00000000	0.00000000	0.00000000	0.50218441	0.00000000	539.32566981
2Y-4	0.00	0.60000 %	547.83702632	0.30131065	0.00000000	0.00000000	0.00000000	0.00000000	0.30131065	0.00000000	539.32566981

(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	1,962,421.81
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(71,534.14)
Total Deposits	1,890,887.67
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,871,721.01
Total Withdrawals (Pool Distribution Amount)	1,890,887.67
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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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.444500%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	32,321,994.39
Total Principal Reduction Cumulative	16,857,343,358.24
Scheduled Principal Current	8,723,632.68
Scheduled Principal Cumulative	1,361,343,988.88
Unscheduled Principal Current	23,523,938.61
Unscheduled Principal Cumulative	15,493,873,980.77
Senior Reduction Amount	29,203,178.66
Subordinate Reduction Amount	3,044,392.63
Calculated Tranche Write-Down Amount	74,423.10
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	67,716.85
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	14,856,152.95
Total Principal Reduction Cumulative	11,353,073,233.86
Scheduled Principal Current	4,186,392.80
Scheduled Principal Cumulative	811,078,357.10
Unscheduled Principal Current	10,672,649.11
Unscheduled Principal Cumulative	10,539,881,842.49
Senior Reduction Amount	13,043,292.17
Subordinate Reduction Amount	1,815,749.74
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	2,888.96
Modification Loss Amount	71,807.77
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	22596
Period Reference Pool Removal Loan Count	130
Period Ending Loan Count	22466
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	3,770,975,475.41
Period PIF Loan Count Current	128
PIF Loan Count Cumulative	65828
Period PIF Loan UPB Current	20,615,639.44
PIF Loan UPB Cumulative	14,988,907,114.90
Period Partial Prepayment Amount	2,584,542.24
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	107
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,895,516.10
Credit Event Amount Current	462,184.70
Credit Event Amount Cumulative	13,271,668.97
Total Active Modified Loan Count	464
Total Active Modified Loan UPB	119,549,252.87
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	12130
Period Reference Pool Removal Loan Count	71
Period Ending Loan Count	12059
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,980,214,077.82
Period PIF Loan Count Current	69
PIF Loan Count Cumulative	44019
Period PIF Loan UPB Current	9,195,824.91
PIF Loan UPB Cumulative	10,332,367,312.62
Period Partial Prepayment Amount	1,253,146.81
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	254,281.72
Credit Event Amount Cumulative	25,163,917.32
Total Active Modified Loan Count	447
Total Active Modified Loan UPB	110,232,176.98
Structural Reporting	
Group 1	
Senior Percentage	90.444410%
Subordinate Percentage	9.555590%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.564952%
Subordinate Percentage	12.435048%
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 %	9.110000 %	9.190000 %
1M-2C	0.00	0.00	1.000000 %	5.370000 %	5.410000 %
1M-2	0.00	0.00	1.000000 %	5.370000 %	5.410000 %
1M-2H	0.00	0.00	1.000000 %	5.370000 %	5.410000 %
1B-1	0.00	0.00	0.500000 %	2.660000 %	2.680000 %
1B-1H	0.00	0.00	0.500000 %	2.660000 %	2.680000 %
1B-2H	74,423.10	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.440000 %	12.440000 %
2M-1	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-1H	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-2A	0.00	0.00	2.600000 %	12.440000 %	12.440000 %
2M-2B	0.00	0.00	1.800000 %	11.920000 %	12.010000 %
2M-2C	0.00	0.00	1.000000 %	6.580000 %	6.630000 %
2B-1	0.00	0.00	0.500000 %	3.240000 %	3.260000 %
2B-1H	0.00	0.00	0.500000 %	3.240000 %	3.260000 %
2B-2H	0.00	2,888.96	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	522	97,560,758.24	1.511948 %	1.696358 %
60 Days	146	28,267,676.47	0.422882 %	0.491510 %
90 Days	64	12,742,230.86	0.185373 %	0.221558 %
120 Days	38	8,519,050.11	0.110065 %	0.148127 %
150 Days	27	5,490,182.43	0.078204 %	0.095462 %
180+ Days	182	40,196,997.07	0.527154 %	0.698934 %
Totals	979	192,776,895.18	2.835626 %	3.351948 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	269	51,232,677.74	1.197365 %	1.358605 %
60 Days	72	14,970,773.65	0.320484 %	0.397000 %
90 Days	35	7,357,545.61	0.155791 %	0.195110 %
120 Days	16	2,990,970.17	0.071219 %	0.079316 %
150 Days	17	3,462,817.80	0.075670 %	0.091828 %
180+ Days	98	19,129,645.95	0.436215 %	0.507286 %
Totals	507	99,144,430.92	2.256744 %	2.629145 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	253	46,328,080.50	2.098018 %	2.339549 %
60 Days	74	13,296,902.82	0.613650 %	0.671488 %
90 Days	29	5,384,685.25	0.240484 %	0.271924 %
120 Days	22	5,528,079.94	0.182436 %	0.279166 %
150 Days	10	2,027,364.63	0.082926 %	0.102381 %
180+ Days	84	21,067,351.12	0.696575 %	1.063893 %
Totals	472	93,632,464.26	3.914089 %	4.728401 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	208	57,862,473.98	67,716.85	0.117031
Group 2	248	66,279,487.93	71,807.77	0.108341

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	447,528.89	699.26	0.156249
Group 1	0044806054	149,745.16	218.38	0.145834
Group 1	0044806072	155,784.17	194.73	0.125000
Group 1	0044806448	287,869.87	419.81	0.145833
Group 1	0044806745	188,383.59	117.74	0.062500
Group 1	0044806911	283,653.27	59.09	0.020832
Group 1	0044806948	404,152.44	294.69	0.072916
Group 1	0044806960	167,714.31	87.35	0.052083
Group 1	0044807099	79,915.51	8.32	0.010411
Group 1	0044807295	224,659.00	280.82	0.124998
Group 1	0044807364	200,779.03	250.97	0.124998
Group 1	0044807768	277,422.21	346.78	0.125001
Group 1	0044808210	390,629.98	528.98	0.135417
Group 1	0044808465	358,857.30	74.76	0.020833
Group 1	0044808483	976,864.52	1,119.32	0.114583
Group 1	0044808487	219,511.16	251.52	0.114582
Group 1	0044809764	150,403.14	78.33	0.052080
Group 1	0044809973	140,653.23	146.51	0.104164
Group 1	0044811411	488,338.12	372.32	0.076242
Group 1	0044812046	410,138.88	256.34	0.062501
Group 1	0044812987	202,269.13	0.24	0.000119
Group 1	0044813124	394,343.80	698.32	0.177084
Group 1	0044813191	551,311.13	861.42	0.156249
Group 1	0044813232	115,304.64	39.07	0.033884

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813307	292,556.01	256.72	0.087751
Group 1	0044813559	68,069.90	99.27	0.145835
Group 1	0044813561	180,078.48	50.31	0.027938
Group 1	0044813829	617,731.05	720.47	0.116632
Group 1	0044814163	328,655.38	352.33	0.107203
Group 1	0044814207	223,516.81	232.83	0.104167
Group 1	0044814635	160,113.17	7.58	0.004734
Group 1	0044814850	216,994.54	158.23	0.072919
Group 1	0044815627	181,700.57	151.42	0.083335
Group 1	0044815760	351,412.24	329.45	0.093750
Group 1	0044816052	288,365.25	300.38	0.104167
Group 1	0044816392	231,962.50	314.12	0.135418
Group 1	0044816534	383,978.49	159.99	0.041666
Group 1	0044817798	365,927.27	7.72	0.002110
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	180,769.47	320.11	0.177082
Group 1	0044818277	234,474.32	390.79	0.166666
Group 1	0044818389	389,615.46	284.09	0.072915
Group 1	0044818457	245,017.54	306.27	0.124999
Group 1	0044818923	189,279.36	236.60	0.125000
Group 1	0044818961	407,991.80	382.49	0.093749
Group 1	0044819021	241,293.43	276.48	0.114582
Group 1	0044819057	331,467.05	448.86	0.135416
Group 1	0044819609	328,809.89	445.26	0.135416
Group 1	0044819660	512,672.17	427.23	0.083334
Group 1	0044819897	361,233.20	263.40	0.072917
Group 1	0044820223	70,789.96	154.85	0.218746
Group 1	0044820644	159,412.65	199.27	0.125003
Group 1	0044821330	133,100.10	110.92	0.083336
Group 1	0044821335	128,210.86	213.68	0.166663
Group 1	0044822792	457,159.74	761.93	0.166666
Group 1	0044822833	332,330.53	553.88	0.166665
Group 1	0044824330	280,493.79	496.71	0.177084
Group 1	0044824735	237,871.95	173.45	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824753	309,105.06	225.39	0.072917
Group 1	0044825421	303,862.97	316.52	0.104165
Group 1	0044826299	638,401.35	997.50	0.156250
Group 1	0044826309	392,468.99	408.82	0.104166
Group 1	0044826428	274,158.28	199.91	0.072918
Group 1	0044826791	146,382.46	274.47	0.187502
Group 1	0044827108	333,168.78	451.17	0.135418
Group 1	0044827115	274,800.78	330.06	0.120109
Group 1	0044827171	203,087.95	169.24	0.083333
Group 1	0044827297	414,974.70	129.68	0.031250
Group 1	0044827499	640,526.94	867.38	0.135417
Group 1	0044827509	61,839.35	103.07	0.166674
Group 1	0044827806	155,468.51	113.36	0.072915
Group 1	0044828502	168,263.94	262.91	0.156249
Group 1	0044828810	240,216.84	325.29	0.135415
Group 1	0044828911	313,461.83	489.78	0.156249
Group 1	0044828949	238,055.11	347.16	0.145832
Group 1	0044829078	348,406.54	544.39	0.156251
Group 1	0044829512	197,529.91	226.34	0.114585
Group 1	0044830027	331,078.10	118.71	0.035856
Group 1	0044830603	308,256.11	449.54	0.145833
Group 1	0044830936	319,470.70	232.95	0.072917
Group 1	0044831214	129,320.34	53.88	0.041664
Group 1	0044831220	96,184.97	25.57	0.026584
Group 1	0044831561	297,318.41	371.65	0.125001
Group 1	0044832141	312,960.48	195.60	0.062500
Group 1	0044832707	281,978.36	499.34	0.177085
Group 1	0044832889	155,670.51	243.24	0.156253
Group 1	0044833032	206,977.06	177.51	0.085763
Group 1	0044834072	311,864.49	422.32	0.135418
Group 1	0044834537	403,978.91	589.14	0.145834
Group 1	0044835751	113,162.08	153.24	0.135416
Group 1	0044836102	191,482.04	339.08	0.177082
Group 1	0044836184	64,146.44	120.27	0.187493

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044837128	222,339.60	301.08	0.135414
Group 1	0044837217	155,622.00	210.74	0.135418
Group 1	0044837378	212,429.87	374.41	0.176251
Group 1	0044838036	306,471.06	446.94	0.145834
Group 1	0044838535	298,237.61	62.13	0.020832
Group 1	0044838642	347,830.80	543.49	0.156251
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	151,418.15	115.08	0.076001
Group 1	0044839657	343,494.41	401.92	0.117009
Group 1	0044839660	234,408.45	463.93	0.197915
Group 1	0044839829	71,543.09	119.89	0.167577
Group 1	0044839996	396,055.55	577.58	0.145833
Group 1	0044840174	405,073.29	675.12	0.166666
Group 1	0044840298	163,342.91	170.15	0.104167
Group 1	0044840478	128,572.93	301.62	0.234591
Group 1	0044841406	265,135.26	303.80	0.114583
Group 1	0044841572	495,873.90	1,084.72	0.218749
Group 1	0044842578	377,764.23	118.05	0.031250
Group 1	0044842579	297,609.46	302.17	0.101532
Group 1	0044842682	446,033.87	557.54	0.124999
Group 1	0044843227	112,368.95	175.58	0.156253
Group 1	0044843375	114,228.08	154.68	0.135413
Group 1	0044844111	402,934.14	629.58	0.156249
Group 1	0044845082	76,502.49	95.63	0.125002
Group 1	0044845615	272,277.83	397.07	0.145833
Group 1	0044845787	390,632.99	815.96	0.208881
Group 1	0044847282	463,206.73	627.26	0.135417
Group 1	0044848246	377,692.95	472.12	0.125001
Group 1	0044848866	177,668.99	202.45	0.113948
Group 1	0044849263	299,020.90	298.96	0.099980
Group 1	0044849348	96,046.40	100.05	0.104168
Group 1	0044849480	395,942.79	412.44	0.104167
Group 1	0044849965	382,430.21	119.51	0.031250
Group 1	0044850019	480,988.84	274.56	0.057082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044850962	224,249.65	186.87	0.083331
Group 1	0044851303	113,405.40	177.20	0.156254
Group 1	0044851394	91,356.03	141.98	0.155414
Group 1	0044851511	234,451.60	172.45	0.073555
Group 1	0044851529	378,255.99	709.23	0.187500
Group 1	0044851626	106,467.11	187.65	0.176252
Group 1	0044851808	151,049.65	225.52	0.149302
Group 1	0044852769	271,024.80	338.78	0.125000
Group 1	0044852811	171,563.58	357.42	0.208331
Group 1	0044853799	202,091.07	294.72	0.145835
Group 1	0044853950	266,605.92	388.80	0.145833
Group 1	0044853969	298,438.04	526.00	0.176251
Group 1	0044854061	377,754.97	629.59	0.166666
Group 1	0044855303	135,578.84	42.37	0.031251
Group 1	0044855371	220,622.12	91.93	0.041669
Group 1	0044855740	250,304.20	391.10	0.156250
Group 1	0044856091	215,231.33	313.88	0.145834
Group 1	0044856316	282,449.73	217.72	0.077083
Group 1	0044856837	112,176.12	11.69	0.010421
Group 1	0044857022	166,782.55	259.21	0.155418
Group 1	0044857956	253,825.60	290.84	0.114583
Group 1	0044858421	217,031.93	248.68	0.114582
Group 1	0044858907	163,595.03	221.53	0.135414
Group 1	0044860921	374,488.54	312.07	0.083332
Group 1	0044861358	280,345.45	496.45	0.177085
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	233,889.32	219.27	0.093749
Group 1	0044862118	618,414.31	837.44	0.135417
Group 1	0044864005	201,596.70	210.71	0.104521
Group 1	0044864798	171,403.24	107.13	0.062502
Group 1	0044866952	385,076.89	160.45	0.041667
Group 1	0044867497	268,467.42	279.65	0.104165
Group 1	0044867842	133,568.56	30.61	0.022917
Group 1	0044869452	100,430.08	167.38	0.166663

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Group 1	0044869954	421,272.96	107.45	0.025506
Group 1	0044870081	396,273.95	82.56	0.020834
Group 1	0044871012	91,867.75	162.68	0.177081
Group 1	0044872567	434,630.98	498.01	0.114582
Group 1	0044872600	435,850.91	590.21	0.135416
Group 1	0044874465	476,391.57	740.39	0.155416
Group 1	0044874522	178,385.46	185.82	0.104168
Group 1	0044874812	417,124.83	518.03	0.124191
Group 1	0044874903	150,932.92	283.00	0.187501
Group 1	0044875036	80,253.56	108.68	0.135421
Group 1	0044875467	515,760.64	698.43	0.135417
Group 1	0044875996	588,392.92	612.91	0.104167
Group 1	0044877109	254,352.61	450.42	0.177085
Group 1	0044877322	531,611.12	775.27	0.145834
Group 1	0044877340	169,975.31	147.67	0.086877
Group 1	0044878110	370,348.74	462.94	0.125001
Group 1	0044878458	189,584.75	318.73	0.168120
Group 1	0044879698	98,807.16	10.29	0.010414
Group 1	0044881228	329,639.87	580.99	0.176250
Group 1	0044881278	198,029.30	309.42	0.156250
Group 1	0044881784	161,617.93	33.67	0.020833
Group 1	0044882773	884,276.88	1,473.79	0.166666
Group 1	0044883436	282,602.96	353.25	0.124999
Group 1	0044883504	133,336.47	97.22	0.072913
Group 1	0044884377	259,177.60	107.99	0.041666
Group 1	0044884394	337,160.93	526.81	0.156249
Group 1	0044885516	134,360.24	246.10	0.183164
Group 1	0044886172	190,589.62	317.65	0.166667
Group 1	0044886499	559,194.23	873.74	0.156250
Group 1	0044887098	389,722.40	649.54	0.166667
Group 1	0044887309	406,583.10	635.29	0.156251
Group 1	0044887752	176,263.14	36.72	0.020832
Group 1	0044888343	159,163.57	33.16	0.020834
Group 1	0044888520	117,531.96	61.21	0.052079

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044889608	334,467.11	482.17	0.144161
Group 1	0044890342	147,126.30	137.93	0.093749
Group 1	0044890890	273,682.19	256.58	0.093751
Group 1	0044890987	173,327.51	270.82	0.156248
Group 1	0044891025	96,469.83	112.47	0.116586
Group 1	0044891053	231,854.07	193.21	0.083333
Group 1	0044891490	383,822.86	639.70	0.166665
Group 1	0044891943	91,211.91	142.52	0.156252
Group 1	0044893376	290,231.39	332.56	0.114584
Group 1	0044893553	267,886.84	251.14	0.093749
Group 1	0044893739	64,219.11	100.34	0.156246
Group 1	0044896338	603,857.79	754.82	0.125000
Group 1	0044896416	309,425.78	386.78	0.124999
Group 1	0044896786	590,927.57	861.77	0.145833
Group 2	0044747820	285,361.35	178.22	0.062454
Group 2	0044748498	455,760.26	184.58	0.040499
Group 2	0044748506	263,002.67	109.58	0.041665
Group 2	0044748576	244,800.81	331.50	0.135416
Group 2	0044748760	127,588.04	199.36	0.156253
Group 2	0044748804	264,921.65	331.15	0.124999
Group 2	0044748806	297,683.55	310.09	0.104168
Group 2	0044749167	381,329.16	516.38	0.135416
Group 2	0044749674	442,961.82	507.56	0.114583
Group 2	0044749678	302,932.38	189.33	0.062499
Group 2	0044749735	288,555.23	330.64	0.114585
Group 2	0044749811	383,079.51	518.75	0.135416
Group 2	0044749868	359,379.12	411.79	0.114584
Group 2	0044749952	400,174.92	882.39	0.220501
Group 2	0044750426	191,463.66	61.68	0.032215
Group 2	0044750687	350,467.52	584.11	0.166666
Group 2	0044750693	254,783.15	265.40	0.104167
Group 2	0044750776	302,521.50	437.23	0.144529
Group 2	0044750799	191,980.92	359.96	0.187498
Group 2	0044750829	188,245.00	333.35	0.177083

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044751437	353,539.33	515.58	0.145834
Group 2	0044751696	150,521.44	250.87	0.166667
Group 2	0044751748	147,668.90	291.21	0.197205
Group 2	0044751958	399,878.73	249.92	0.062499
Group 2	0044752524	185,517.35	96.62	0.052081
Group 2	0044752585	163,272.48	286.45	0.175443
Group 2	0044752670	200,298.52	274.67	0.137130
Group 2	0044753054	141,212.31	161.37	0.114275
Group 2	0044753109	68,163.64	92.29	0.135395
Group 2	0044753298	130,175.00	230.52	0.177085
Group 2	0044753433	326,380.78	441.97	0.135415
Group 2	0044753485	149,328.18	186.66	0.125000
Group 2	0044753494	186,480.32	194.25	0.104166
Group 2	0044754347	300,942.85	219.44	0.072917
Group 2	0044754446	332,742.43	558.62	0.167884
Group 2	0044755122	104,367.59	108.81	0.104257
Group 2	0044755313	236,044.06	270.47	0.114585
Group 2	0044755505	631,336.98	789.17	0.125000
Group 2	0044756174	184,891.18	16.66	0.009011
Group 2	0044756304	68,795.29	21.50	0.031252
Group 2	0044756498	255,298.60	531.87	0.208333
Group 2	0044756744	293,322.02	397.21	0.135418
Group 2	0044757058	302,024.26	629.68	0.208487
Group 2	0044757099	225,317.82	281.65	0.125001
Group 2	0044757100	368,421.33	383.77	0.104166
Group 2	0044757616	261,714.21	220.16	0.084122
Group 2	0044758110	217,529.08	90.64	0.041668
Group 2	0044758112	165,431.79	77.91	0.047095
Group 2	0044758371	104,220.53	154.47	0.148215
Group 2	0044758489	138,415.77	245.11	0.177082
Group 2	0044758496	141,540.31	195.21	0.137918
Group 2	0044758625	196,096.22	367.68	0.187500
Group 2	0044758640	122,248.79	191.01	0.156247
Group 2	0044758660	175,812.39	73.26	0.041669

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044758666	238,682.18	323.22	0.135419
Group 2	0044758724	192,662.09	106.43	0.055242
Group 2	0044758823	167,957.48	214.76	0.127866
Group 2	0044758955	574,983.91	778.62	0.135416
Group 2	0044759268	245,964.64	333.08	0.135418
Group 2	0044759277	356,022.93	556.29	0.156251
Group 2	0044759604	155,693.00	55.04	0.035352
Group 2	0044759749	317,672.80	496.36	0.156249
Group 2	0044759896	258,238.95	37.12	0.014374
Group 2	0044760451	118,107.44	98.42	0.083331
Group 2	0044760644	234,536.63	244.31	0.104167
Group 2	0044760650	94,159.33	88.27	0.093745
Group 2	0044760774	265,239.08	276.29	0.104166
Group 2	0044761328	142,434.11	133.53	0.093749
Group 2	0044761353	393,059.28	450.38	0.114583
Group 2	0044761419	379,758.81	632.93	0.166666
Group 2	0044761489	171,498.82	115.66	0.067441
Group 2	0044761818	83,841.14	43.44	0.051812
Group 2	0044762100	134,816.91	60.83	0.045120
Group 2	0044762129	402,885.70	641.89	0.159323
Group 2	0044762306	303,768.83	94.93	0.031251
Group 2	0044762564	385,002.90	521.36	0.135417
Group 2	0044762765	111,433.65	94.80	0.085073
Group 2	0044762776	198,966.46	227.98	0.114582
Group 2	0044762870	378,254.29	365.92	0.096739
Group 2	0044762915	174,283.30	72.62	0.041668
Group 2	0044763001	165,416.00	292.92	0.177081
Group 2	0044763194	85,729.32	187.53	0.218747
Group 2	0044763976	388,730.56	295.02	0.075893
Group 2	0044763998	366,388.15	343.49	0.093750
Group 2	0044764439	242,950.18	278.38	0.114583
Group 2	0044764724	466,185.63	293.95	0.063054
Group 2	0044764890	426,211.27	116.58	0.027353
Group 2	0044765019	341,630.03	355.86	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044765071	343,495.39	489.77	0.142584
Group 2	0044765475	106,691.80	200.05	0.187503
Group 2	0044765513	415,201.13	497.06	0.119715
Group 2	0044766070	114,064.44	225.75	0.197914
Group 2	0044766135	299,327.68	249.44	0.083333
Group 2	0044766541	145,982.98	142.23	0.097429
Group 2	0044766618	381,521.47	170.41	0.044666
Group 2	0044767025	338,189.33	739.79	0.218750
Group 2	0044767069	195,855.51	209.32	0.106875
Group 2	0044767243	443,417.80	692.84	0.156250
Group 2	0044767644	378,552.96	512.62	0.135416
Group 2	0044767648	341,261.69	355.48	0.104166
Group 2	0044768165	464,373.84	628.84	0.135417
Group 2	0044768220	245,854.01	204.88	0.083334
Group 2	0044768223	202,178.07	252.72	0.124999
Group 2	0044768266	384,911.10	94.93	0.024663
Group 2	0044768338	130,932.23	244.41	0.186669
Group 2	0044768569	301,759.30	314.33	0.104166
Group 2	0044768571	348,486.17	471.91	0.135417
Group 2	0044768786	148,198.59	47.05	0.031748
Group 2	0044769181	88,287.64	47.55	0.053858
Group 2	0044769400	295,927.30	246.61	0.083335
Group 2	0044769588	251,594.59	366.91	0.145834
Group 2	0044769843	257,037.02	480.63	0.186989
Group 2	0044770245	280,893.38	146.30	0.052084
Group 2	0044770421	252,370.84	78.87	0.031252
Group 2	0044770455	281,017.34	439.09	0.156250
Group 2	0044771203	329,455.39	617.73	0.187500
Group 2	0044771262	86,090.82	58.84	0.068346
Group 2	0044771856	304,267.51	500.60	0.164526
Group 2	0044772205	218,690.45	136.50	0.062417
Group 2	0044772207	428,641.64	312.55	0.072916
Group 2	0044772687	248,474.05	310.59	0.124999
Group 2	0044772744	160,389.42	191.53	0.119416

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044772895	334,440.45	164.89	0.049303
Group 2	0044773059	333,347.31	604.66	0.181390
Group 2	0044773158	261,060.15	145.50	0.055734
Group 2	0044773738	120,314.99	200.52	0.166663
Group 2	0044773900	146,996.75	16.20	0.011021
Group 2	0044773907	215,856.27	152.72	0.070751
Group 2	0044774367	623,380.26	752.59	0.120727
Group 2	0044774428	56,305.39	82.11	0.145830
Group 2	0044774693	199,099.70	207.40	0.104169
Group 2	0044775457	177,758.01	151.10	0.085003
Group 2	0044775468	146,443.89	122.04	0.083336
Group 2	0044775546	409,751.96	534.82	0.130523
Group 2	0044775587	468,266.24	634.11	0.135417
Group 2	0044775838	464,601.63	561.99	0.120962
Group 2	0044776233	209,723.26	106.75	0.050900
Group 2	0044776861	190,293.62	118.93	0.062498
Group 2	0044777714	150,708.40	109.89	0.072916
Group 2	0044779309	101,170.79	84.31	0.083334
Group 2	0044779312	98,437.45	153.81	0.156252
Group 2	0044779844	197,381.20	42.99	0.021780
Group 2	0044780048	135,177.57	84.49	0.062503
Group 2	0044780062	85,286.53	63.01	0.073880
Group 2	0044780466	149,003.54	186.25	0.124997
Group 2	0044780495	212,030.49	265.04	0.125001
Group 2	0044780530	106,708.09	88.92	0.083330
Group 2	0044781122	387,245.02	564.73	0.145833
Group 2	0044781165	217,363.00	145.32	0.066856
Group 2	0044781185	266,484.91	277.59	0.104167
Group 2	0044781334	211,872.02	176.56	0.083333
Group 2	0044781674	342,227.20	353.63	0.103332
Group 2	0044781752	223,985.39	12.12	0.005411
Group 2	0044781936	81,627.57	85.03	0.104168
Group 2	0044782011	347,367.71	241.26	0.069454
Group 2	0044782242	262,067.88	409.48	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044782356	131,241.39	41.01	0.031248
Group 2	0044782425	119,765.16	137.23	0.114583
Group 2	0044782683	293,740.82	86.45	0.029431
Group 2	0044782878	147,112.93	91.59	0.062258
Group 2	0044783715	215,101.88	246.47	0.114583
Group 2	0044783732	88,151.34	34.11	0.038695
Group 2	0044784764	417,509.02	273.48	0.065503
Group 2	0044785549	430,111.91	313.62	0.072916
Group 2	0044785566	207,791.31	108.22	0.052081
Group 2	0044785725	336,506.29	385.58	0.114583
Group 2	0044785902	65,366.44	95.33	0.145839
Group 2	0044786096	192,974.66	180.91	0.093748
Group 2	0044786483	255,546.06	450.40	0.176250
Group 2	0044786559	403,034.09	154.36	0.038299
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	324,899.04	643.03	0.197917
Group 2	0044787378	225,554.35	78.57	0.034834
Group 2	0044787721	244,827.82	408.05	0.166668
Group 2	0044788172	367,088.52	344.15	0.093751
Group 2	0044788401	428,352.24	579.70	0.135333
Group 2	0044788553	301,956.16	220.18	0.072918
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	192,396.65	180.37	0.093749
Group 2	0044789396	173,881.24	188.44	0.108373
Group 2	0044789903	440,259.21	871.35	0.197917
Group 2	0044790339	275,649.37	453.84	0.164644
Group 2	0044790382	353,166.00	362.28	0.102581
Group 2	0044790949	178,089.28	250.07	0.140418
Group 2	0044791507	242,035.81	151.27	0.062499
Group 2	0044791639	341,170.05	355.39	0.104168
Group 2	0044791685	404,615.93	252.88	0.062499
Group 2	0044791967	142,580.98	44.56	0.031252
Group 2	0044792074	371,347.55	540.23	0.145478
Group 2	0044792593	283,695.28	295.52	0.104168

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044792673	238,152.70	27.74	0.011648
Group 2	0044792982	678,997.17	1,382.92	0.203671
Group 2	0044793087	289,269.13	210.93	0.072918
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	185,381.78	211.67	0.114181
Group 2	0044794339	340,199.22	664.06	0.195197
Group 2	0044795027	220,155.20	412.79	0.187500
Group 2	0044795045	187,602.78	156.34	0.083336
Group 2	0044795082	437,374.16	683.40	0.156251
Group 2	0044795288	428,654.83	401.86	0.093749
Group 2	0044795432	253,956.13	317.45	0.125002
Group 2	0044795509	403,523.58	546.44	0.135417
Group 2	0044795768	203,620.20	254.53	0.125002
Group 2	0044796062	95,413.85	9.94	0.010418
Group 2	0044796426	349,266.26	400.20	0.114583
Group 2	0044796618	239,608.72	149.76	0.062502
Group 2	0044796878	142,645.67	163.45	0.114585
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	499,225.91	890.64	0.178404
Group 2	0044797940	371,101.56	463.88	0.125001
Group 2	0044797958	394,765.23	259.89	0.065834
Group 2	0044798616	352,351.79	403.74	0.114584
Group 2	0044798781	245,047.21	25.53	0.010418
Group 2	0044798857	140,255.09	268.29	0.191287
Group 2	0044798892	262,339.37	47.11	0.017958
Group 2	0044799003	175,260.07	128.82	0.073502
Group 2	0044799092	373,412.21	466.77	0.125001
Group 2	0044799362	431,735.03	420.67	0.097437
Group 2	0044799725	234,600.80	51.16	0.021807
Group 2	0044799812	351,874.18	439.84	0.124999
Group 2	0044799964	218,151.38	70.50	0.032317
Group 2	0044800532	257,818.18	322.27	0.124999
Group 2	0044800592	264,901.05	153.47	0.057935
Group 2	0044801121	360,374.39	187.69	0.052082

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044801175	181,188.47	188.74	0.104168
Group 2	0044801377	255,936.98	293.26	0.114583
Group 2	0044801461	121,763.62	44.59	0.036620
Group 2	0044801511	323,822.61	207.10	0.063955
Group 2	0044801593	257,562.03	295.12	0.114582
Group 2	0044802184	421,501.11	570.78	0.135416
Group 2	0044802342	215,839.89	202.35	0.093750
Group 2	0044802638	286,432.30	238.69	0.083332
Group 2	0044802731	233,498.38	218.90	0.093748
Group 2	0044802909	341,214.52	319.89	0.093750
Group 2	0044803047	314,646.19	99.92	0.031756
Group 2	0044803082	273,910.02	228.26	0.083334
Group 2	0044803218	689,557.24	1,077.43	0.156250
Group 2	0044803223	589,132.34	920.52	0.156250
Group 2	0044803260	341,387.19	533.42	0.156251
Group 2	0044803492	335,861.15	384.84	0.114583
Group 2	0044803568	176,863.40	56.66	0.032036
Group 2	0044803642	437,346.79	637.80	0.145834
Group 2	0044803957	275,542.75	134.10	0.048668
Group 2	0044804224	223,660.93	232.98	0.104167
Group 2	0044804262	307,939.55	288.69	0.093749
Group 2	0044804420	100,912.17	9.39	0.009305
Group 2	0044805162	332,196.45	138.42	0.041668
Group 2	0044805165	325,317.96	372.76	0.114583

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	716,466.42	70,007.17	9.771

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044772090	63,059.37	4,702.70	7.458
0044780395	191,222.35	1,085.59	0.568
0044812676	65,813.90	12,458.45	18.930
0044866778	396,370.80	51,760.43	13.059

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
3	887,518.72	1,526.97	206,801.46	23.301

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044770981	69,732.06	16.80	1,209.29	1.734
0044785735	408,642.14	(8,694.05)	49,857.78	12.201
0044854365	409,144.52	10,204.22	155,734.39	38.063

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
217	38,435,586.29	4,238,922.86	11.029

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044750346	171,583.19	9,934.15	5.790
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	20,334.79	13.812
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044754955	215,467.69	(24,190.92)	(11.227)
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755657	86,052.76	242.70	0.282
0044755728	292,662.84	(42,370.08)	(14.477)

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
06-May-2024 2:32:31 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044758998	169,360.27	41,296.60	24.384
0044759320	261,251.60	24,633.50	9.429
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	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
0044761887	209,413.12	14,156.22	6.760
0044761956	179,594.84	8,746.79	4.870
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	62,995.57	18.224
0044765376	161,134.60	(1,480.95)	(0.919)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768913	116,742.26	1,273.27	1.091
0044768986	219,816.61	41,370.82	18.821
0044769904	330,881.81	7,740.65	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	31,150.07	32.851
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044770981	69,732.06	1,209.29	1.734
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772090	63,059.37	4,702.70	7.458
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
 06-May-2024 2:32:31 PM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	(14,322.15)	(4.911)
0044778846	115,905.27	12,208.97	10.534
0044780223	77,666.67	(777.74)	(1.001)
0044780395	191,222.35	1,085.59	0.568
0044781418	181,245.45	4,779.96	2.637
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	(3,657.29)	(2.577)
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	49,857.78	12.201
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	67,398.62	21.521
0044793033	93,624.45	(46,360.18)	(49.517)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 28-May-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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
0044796106	69,244.05	(1,733.52)	(2.503)
0044796259	115,452.52	81,129.13	70.271
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
0044798167	276,279.69	4,678.93	1.694
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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	16,732.79	5.917
0044812676	65,813.90	12,458.45	18.930
0044812677	34,976.14	11,526.95	32.957
0044816335	308,128.36	5,890.89	1.912
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	24,355.33	28.646
0044820668	163,428.04	(390.41)	(0.239)
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	31,672.82	43.737
0044821329	129,902.14	59,269.63	45.626
0044823539	187,852.73	42,484.95	22.616
0044824715	367,864.35	27,597.76	7.502
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044832967	151,901.55	3,814.37	2.511
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044840858	306,160.23	121,830.64	39.793

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 28-May-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
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	155,734.39	38.063
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866778	396,370.80	51,760.43	13.059
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870157	82,835.89	21,135.11	25.514
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	4,215.02	6.310
0044875065	319,977.86	44,625.95	13.947

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 28-May-2024
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 28-May-2024
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	3	871,329.22	74,423.10	0.002 %	0	0.00	0.00	0.000 %	3	871,329.22	74,423.10	0.002 %
Group 2	4	732,655.92	(2,888.96)	(0.000 %)	0	0.00	0.00	0.000 %	4	732,655.92	(2,888.96)	(0.000 %)
Total	7	1,603,985.14	71,534.14	0.001 %	0	0.00	0.00	0.000 %	7	1,603,985.14	71,534.14	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	0044812676	70,000.00	4.875 %	KY	63.00	360	65,813.90	04/30/2024	12,458.45	12,458.45
Group 1	0044854365	423,000.00	4.750 %	PA	65.00	360	409,144.52	03/31/2023	10,204.22	155,734.39
Group 1	0044866778	424,000.00	4.750 %	AZ	80.00	360	396,370.80	04/30/2024	51,760.43	51,760.43
Group 2	0044770981	79,000.00	4.250 %	GA	90.00	360	69,732.06	03/31/2024	16.80	1,209.29
Group 2	0044772090	61,000.00	4.625 %	MS	90.00	360	63,059.37	04/30/2024	4,702.70	4,702.70
Group 2	0044780395	209,000.00	4.625 %	MN	95.00	360	191,222.35	04/30/2024	1,085.59	1,085.59
Group 2	0044785735	424,000.00	4.250 %	OK	88.00	360	408,642.14	04/30/2023	(8,694.05)	49,857.78

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

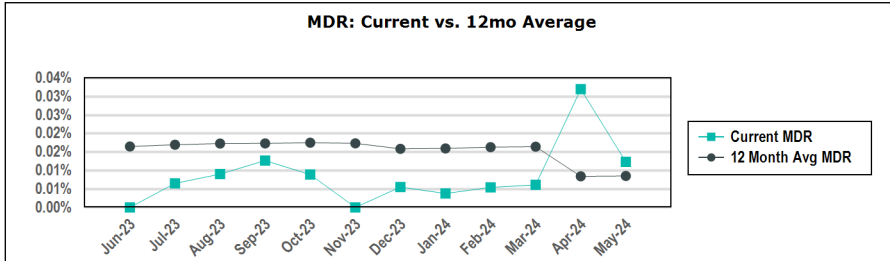
Distribution Date: 28-May-2024
 06-May-2024 2:32:31 PM

Realized Loss Report - Collateral

Summary

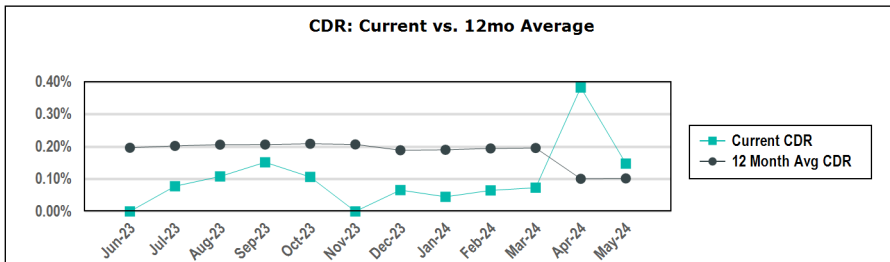
MDR

Current Month 0.012 %
 3 Month Average 0.017 %
 12 Month Average 0.009 %



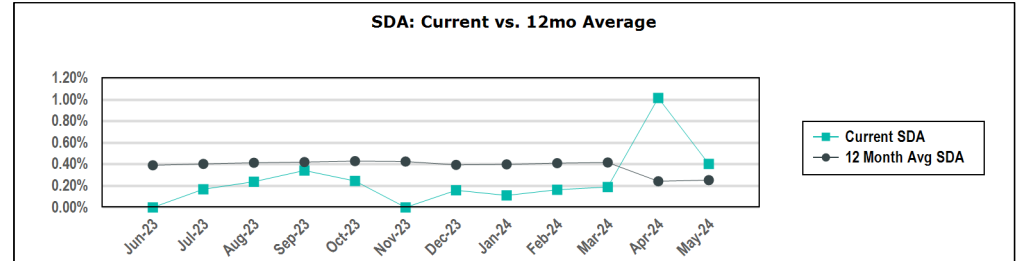
CDR

Current Month 0.148 %
 3 Month Average 0.202 %
 12 Month Average 0.102 %



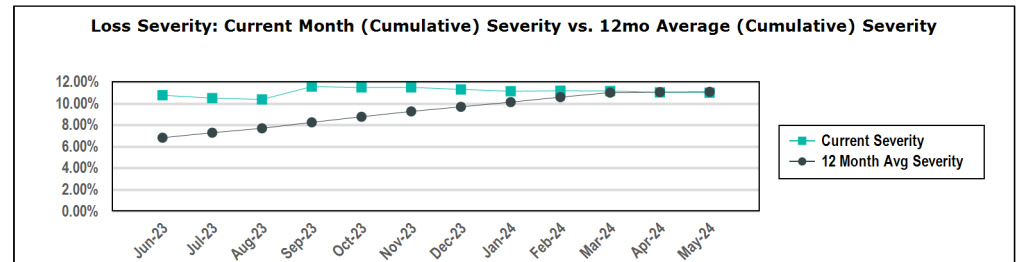
SDA

Current Month 0.403 %
 3 Month Average 0.536 %
 12 Month Average 0.253 %



Loss Severity

Current Month (Cumulative) 11.029 %
 3 Month Average (Cumulative) 11.085 %
 12 Month Average (Cumulative) 11.104 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

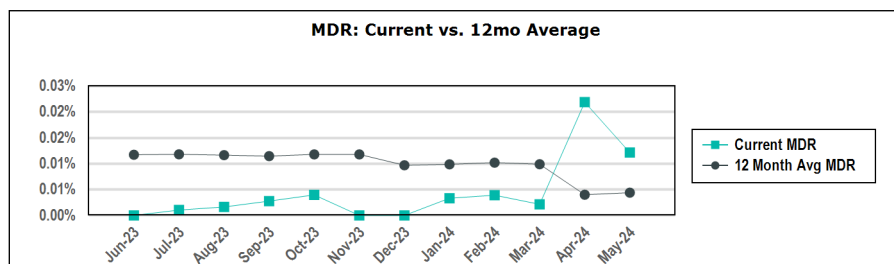
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Group 1

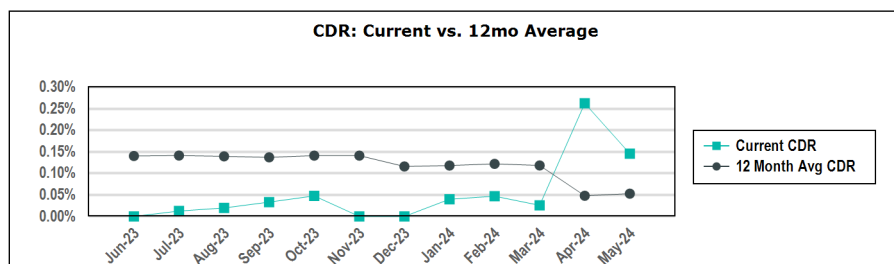
MDR

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



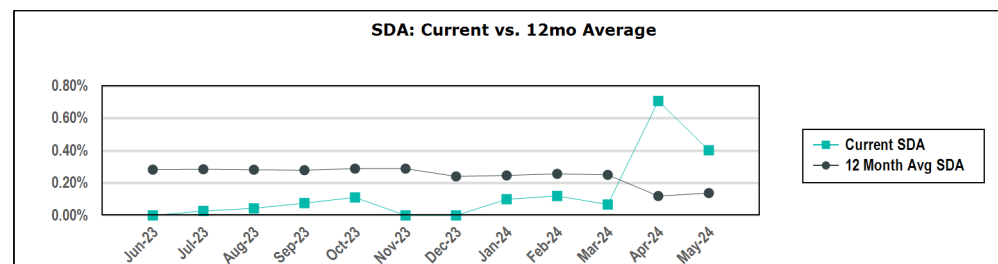
CDR

Current Month 0.146 %
 3 Month Average 0.145 %
 12 Month Average 0.053 %



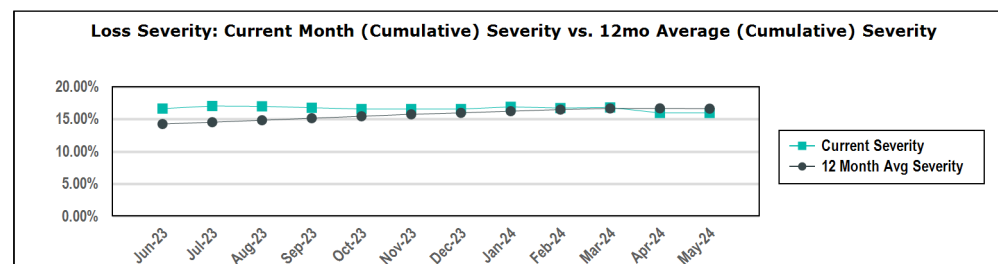
SDA

Current Month 0.404 %
 3 Month Average 0.393 %
 12 Month Average 0.138 %



Loss Severity

Current Month (Cumulative) 16.014 %
 3 Month Average (Cumulative) 16.294 %
 12 Month Average (Cumulative) 16.671 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

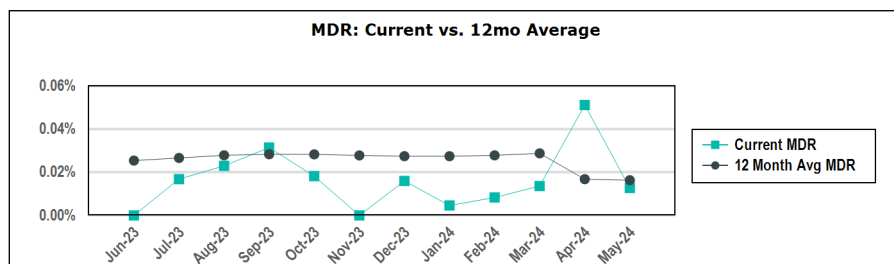
Distribution Date: 28-May-2024
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Realized Loss Report - Collateral

Group 2

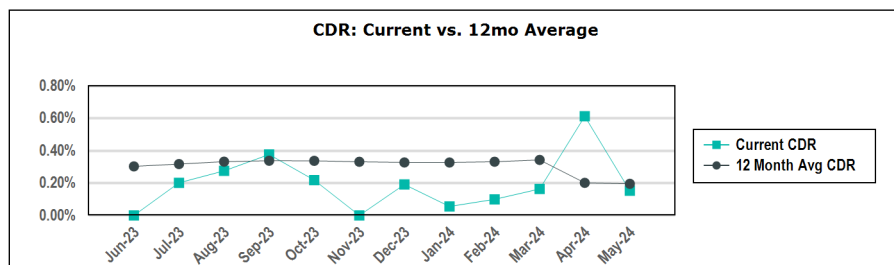
MDR

Current Month 0.013 %
3 Month Average 0.026 %
12 Month Average 0.016 %



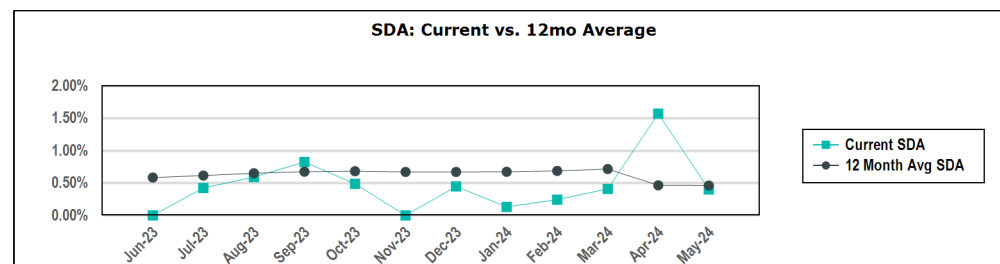
CDR

Current Month 0.153 %
3 Month Average 0.310 %
12 Month Average 0.196 %



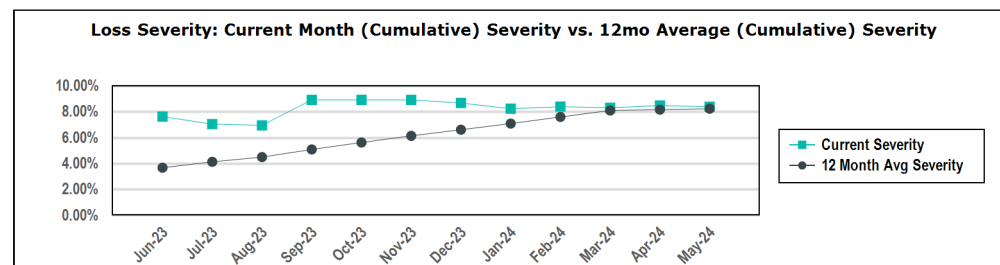
SDA

Current Month 0.402 %
3 Month Average 0.796 %
12 Month Average 0.462 %



Loss Severity

Current Month (Cumulative) 8.399 %
3 Month Average (Cumulative) 8.409 %
12 Month Average (Cumulative) 8.256 %



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

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Prepayment Rates

Summary

SMM

Current Month 0.592 %
 3 Month Average 0.518 %
 12 Month Average 0.579 %

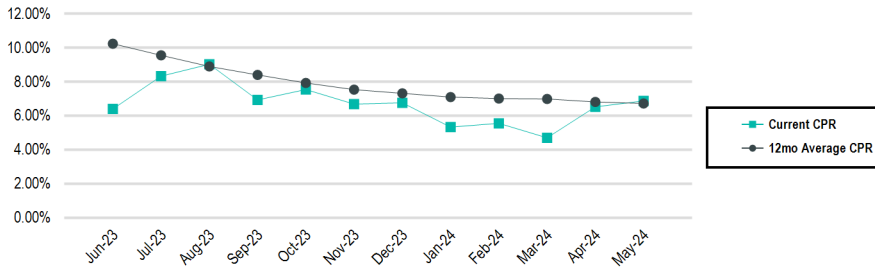
CPR

Current Month 6.881 %
 3 Month Average 6.040 %
 12 Month Average 6.729 %

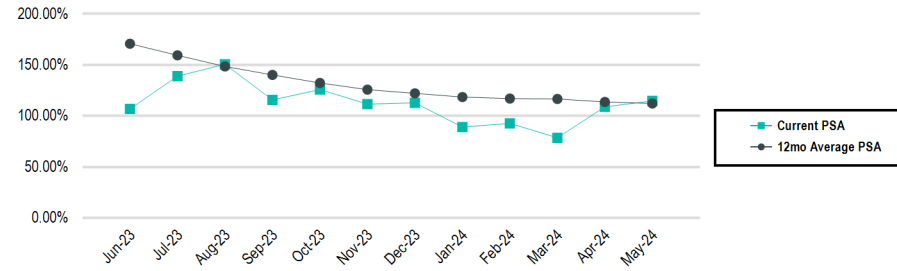
PSA

Current Month 114.679 %
 3 Month Average 100.659 %
 12 Month Average 112.142 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.622 %
 3 Month Average 0.524 %
 12 Month Average 0.554 %

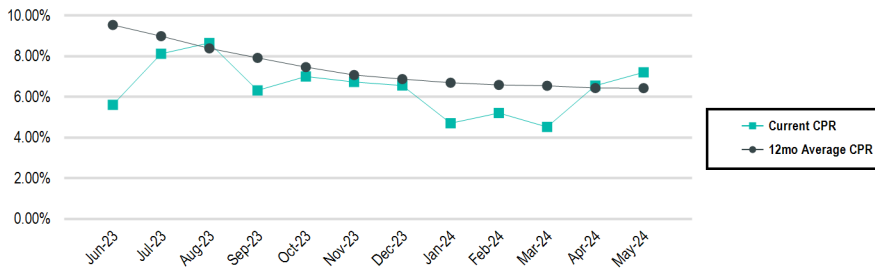
CPR

Current Month 7.213 %
 3 Month Average 6.098 %
 12 Month Average 6.438 %

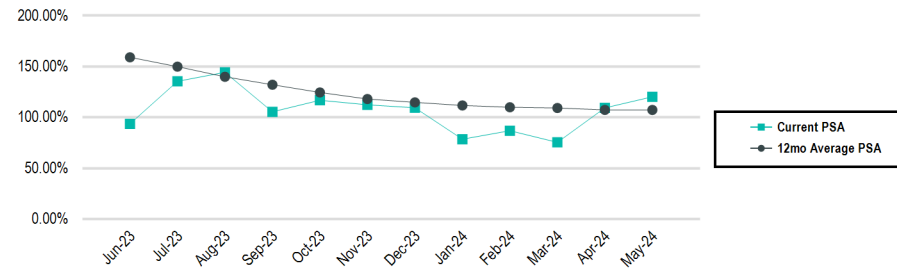
PSA

Current Month 120.212 %
 3 Month Average 101.640 %
 12 Month Average 107.295 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

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Prepayment Rates

Group 2

SMM

Current Month	0.536 %
3 Month Average	0.508 %
12 Month Average	0.628 %

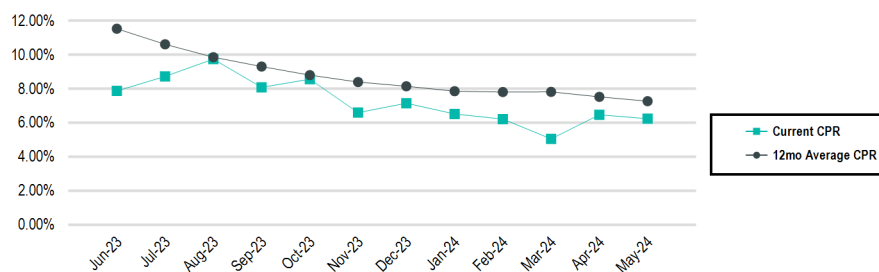
CPR

Current Month	6.245 %
3 Month Average	5.926 %
12 Month Average	7.275 %

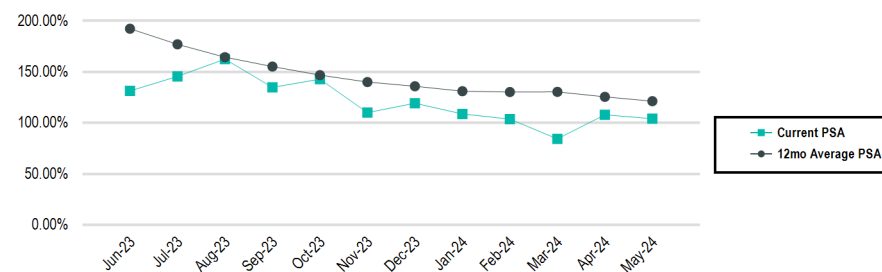
PSA

Current Month	104.082 %
3 Month Average	98.767 %
12 Month Average	121.255 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

Contact:
Customer Service - CTSLink
Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
www.ctslink.com
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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
190	35,931,686.55

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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	30711XVW0	63,333,000	61,333,000	2,000,000
2B-1H	N/A	3,333,436	(61,333,000)	64,666,436
https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes				