

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: 27-Jun-2022
 06-Jun-2022 1:29:12 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		05/31/2022	0.00000 %	4,302,511,318.17	0.00	89,037,535.94	0.00	4,213,473,782.24	89,037,535.94	0.00
1M-1	30711XUS1	06/24/2022	1.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	06/24/2022	3.40571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	06/24/2022	3.40571 %	102,029,370.76	318,525.58	8,924,531.56	0.00	93,104,839.21	9,243,057.14	0.00
1M-BH		05/31/2022	0.00000 %	5,370,724.15	0.00	469,778.43	0.00	4,900,945.73	469,778.43	0.00
1M-2C	30711XUV4	06/24/2022	3.40571 %	135,218,000.00	422,137.19	0.00	0.00	135,218,000.00	422,137.19	0.00
1M-CH		05/31/2022	0.00000 %	7,117,400.00	0.00	0.00	0.00	7,117,400.00	0.00	0.00
1M-2	30711XUX0	06/24/2022	3.40571 %	237,247,370.76	740,662.76	8,924,531.56	0.00	228,322,839.21	9,665,194.32	0.00
1M-2H		05/31/2022	0.00000 %	12,488,124.15	0.00	469,778.43	0.00	12,018,345.73	469,778.43	0.00
1B-1	30711XUW2	06/24/2022	5.00571 %	97,984,000.00	449,606.20	0.00	0.00	97,984,000.00	449,606.20	0.00
1B-1H		05/31/2022	0.00000 %	5,157,594.00	0.00	0.00	0.00	5,157,594.00	0.00	0.00
1B-2H		05/31/2022	0.00000 %	102,407,248.40	0.00	0.00	(2,521.84)	102,409,770.24	0.00	731,823.76
1A-I1	30711XUY8	06/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	06/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	06/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	06/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	06/24/2022	1.80000 %	0.00	168,348.46	0.00	0.00	0.00	168,348.46	0.00
1B-I2	30711XVJ0	06/24/2022	1.40000 %	0.00	130,937.69	0.00	0.00	0.00	130,937.69	0.00
1B-I3	30711XVL5	06/24/2022	1.00000 %	0.00	93,526.92	0.00	0.00	0.00	93,526.92	0.00
1B-I4	30711XVN1	06/24/2022	0.60000 %	0.00	56,116.15	0.00	0.00	0.00	56,116.15	0.00
1C-I1	30711XVQ4	06/24/2022	1.80000 %	0.00	223,109.70	0.00	0.00	0.00	223,109.70	0.00
1C-I2	30711XVS0	06/24/2022	1.40000 %	0.00	173,529.77	0.00	0.00	0.00	173,529.77	0.00
1C-I3	30711XVU5	06/24/2022	1.00000 %	0.00	123,949.83	0.00	0.00	0.00	123,949.83	0.00
1C-I4	30711XVW1	06/24/2022	0.60000 %	0.00	74,369.90	0.00	0.00	0.00	74,369.90	0.00
1E-A1	30711XUZ5	06/24/2022	1.60571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	06/24/2022	2.00571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	06/24/2022	2.40571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	06/24/2022	2.80571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	06/24/2022	1.60571 %	102,029,370.76	150,177.12	8,924,531.56	0.00	93,104,839.21	9,074,708.68	0.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Jun-2022
 06-Jun-2022 1:29:13 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
1E-B2	30711XVK7	06/24/2022	2.00571 %	102,029,370.76	187,587.89	8,924,531.56	0.00	93,104,839.21	9,112,119.45	0.00
1E-B3	30711XVM3	06/24/2022	2.40571 %	102,029,370.76	224,998.65	8,924,531.56	0.00	93,104,839.21	9,149,530.21	0.00
1E-B4	30711XVP6	06/24/2022	2.80571 %	102,029,370.76	262,409.42	8,924,531.56	0.00	93,104,839.21	9,186,940.98	0.00
1E-C1	30711XVR2	06/24/2022	1.60571 %	135,218,000.00	199,027.49	0.00	0.00	135,218,000.00	199,027.49	0.00
1E-C2	30711XVT8	06/24/2022	2.00571 %	135,218,000.00	248,607.42	0.00	0.00	135,218,000.00	248,607.42	0.00
1E-C3	30711XVV3	06/24/2022	2.40571 %	135,218,000.00	298,187.35	0.00	0.00	135,218,000.00	298,187.35	0.00
1E-C4	30711XVX9	06/24/2022	2.80571 %	135,218,000.00	347,767.29	0.00	0.00	135,218,000.00	347,767.29	0.00
1E-D1	30711XVY7	06/24/2022	1.60571 %	102,029,370.76	150,177.12	8,924,531.56	0.00	93,104,839.21	9,074,708.68	0.00
1E-D2	30711XVZ4	06/24/2022	2.00571 %	102,029,370.76	187,587.89	8,924,531.56	0.00	93,104,839.21	9,112,119.45	0.00
1E-D3	30711XWA8	06/24/2022	2.40571 %	102,029,370.76	224,998.65	8,924,531.56	0.00	93,104,839.21	9,149,530.21	0.00
1E-D4	30711XWB6	06/24/2022	2.80571 %	102,029,370.76	262,409.42	8,924,531.56	0.00	93,104,839.21	9,186,940.98	0.00
1E-D5	30711XWC4	06/24/2022	3.40571 %	102,029,370.76	318,525.58	8,924,531.56	0.00	93,104,839.21	9,243,057.14	0.00
1E-F1	30711XWD2	06/24/2022	1.60571 %	237,247,370.76	349,204.60	8,924,531.56	0.00	228,322,839.21	9,273,736.16	0.00
1E-F2	30711XWE0	06/24/2022	2.00571 %	237,247,370.76	436,195.31	8,924,531.56	0.00	228,322,839.21	9,360,726.87	0.00
1E-F3	30711XWF7	06/24/2022	2.40571 %	237,247,370.76	523,186.01	8,924,531.56	0.00	228,322,839.21	9,447,717.57	0.00
1E-F4	30711XWG5	06/24/2022	2.80571 %	237,247,370.76	610,176.71	8,924,531.56	0.00	228,322,839.21	9,534,708.27	0.00
1E-F5	30711XWH3	06/24/2022	3.40571 %	237,247,370.76	740,662.76	8,924,531.56	0.00	228,322,839.21	9,665,194.32	0.00
1X-1	30711XWJ9	06/24/2022	1.80000 %	0.00	168,348.46	0.00	0.00	0.00	168,348.46	0.00
1X-2	30711XWK6	06/24/2022	1.40000 %	0.00	130,937.69	0.00	0.00	0.00	130,937.69	0.00
1X-3	30711XWL4	06/24/2022	1.00000 %	0.00	93,526.92	0.00	0.00	0.00	93,526.92	0.00
1X-4	30711XWM2	06/24/2022	0.60000 %	0.00	56,116.15	0.00	0.00	0.00	56,116.15	0.00
1Y-1	30711XWN0	06/24/2022	1.80000 %	0.00	391,458.16	0.00	0.00	0.00	391,458.16	0.00
1Y-2	30711XWP5	06/24/2022	1.40000 %	0.00	304,467.46	0.00	0.00	0.00	304,467.46	0.00
1Y-3	30711XWQ3	06/24/2022	1.00000 %	0.00	217,476.76	0.00	0.00	0.00	217,476.76	0.00
1Y-4	30711XWR1	06/24/2022	0.60000 %	0.00	130,486.05	0.00	0.00	0.00	130,486.05	0.00
2A-H		05/31/2022	0.00000 %	2,250,991,952.96	0.00	52,331,612.85	0.00	2,198,660,340.11	52,331,612.85	0.00
2M-1	30711XWS9	06/24/2022	1.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	06/24/2022	3.50571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		05/31/2022	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	06/24/2022	3.50571 %	76,474,183.95	245,754.95	6,963,459.56	0.00	69,510,724.39	7,209,214.51	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
2M-BH		05/31/2022	0.00000 %	4,025,738.03	0.00	366,568.98	0.00	3,659,169.05	366,568.98	0.00
2M-2C	30711XWV2	06/24/2022	3.50571 %	101,332,000.00	325,637.22	0.00	0.00	101,332,000.00	325,637.22	0.00
2M-CH		05/31/2022	0.00000 %	5,334,298.00	0.00	0.00	0.00	5,334,298.00	0.00	0.00
2M-2	30711XWX8	06/24/2022	3.50571 %	177,806,183.95	571,392.17	6,963,459.56	0.00	170,842,724.39	7,534,851.73	0.00
2M-2H		05/31/2022	0.00000 %	9,360,036.03	0.00	366,568.98	0.00	8,993,467.05	366,568.98	0.00
2B-1	30711XWW0	06/24/2022	5.45571 %	63,333,000.00	316,732.61	0.00	0.00	63,333,000.00	316,732.61	0.00
2B-1H		05/31/2022	0.00000 %	3,333,436.00	0.00	0.00	0.00	3,333,436.00	0.00	0.00
2B-2H		05/31/2022	0.00000 %	66,129,160.07	0.00	0.00	(306,131.87)	66,435,291.94	0.00	231,145.06
2A-I1	30711XWY6	06/24/2022	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	06/24/2022	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	06/24/2022	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	06/24/2022	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	06/24/2022	1.80000 %	0.00	126,182.40	0.00	0.00	0.00	126,182.40	0.00
2B-I2	30711XXH2	06/24/2022	1.40000 %	0.00	98,141.87	0.00	0.00	0.00	98,141.87	0.00
2B-I3	30711XXK5	06/24/2022	1.00000 %	0.00	70,101.34	0.00	0.00	0.00	70,101.34	0.00
2B-I4	30711XXM1	06/24/2022	0.60000 %	0.00	42,060.80	0.00	0.00	0.00	42,060.80	0.00
2C-I1	30711XXP4	06/24/2022	1.80000 %	0.00	167,197.80	0.00	0.00	0.00	167,197.80	0.00
2C-I2	30711XXR0	06/24/2022	1.40000 %	0.00	130,042.73	0.00	0.00	0.00	130,042.73	0.00
2C-I3	30711XXT6	06/24/2022	1.00000 %	0.00	92,887.67	0.00	0.00	0.00	92,887.67	0.00
2C-I4	30711XXV1	06/24/2022	0.60000 %	0.00	55,732.60	0.00	0.00	0.00	55,732.60	0.00
2E-A1	30711XWZ3	06/24/2022	1.70571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	06/24/2022	2.10571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	06/24/2022	2.50571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	06/24/2022	2.90571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	06/24/2022	1.70571 %	76,474,183.95	119,572.55	6,963,459.56	0.00	69,510,724.39	7,083,032.11	0.00
2E-B2	30711XXJ8	06/24/2022	2.10571 %	76,474,183.95	147,613.08	6,963,459.56	0.00	69,510,724.39	7,111,072.64	0.00
2E-B3	30711XXL3	06/24/2022	2.50571 %	76,474,183.95	175,653.62	6,963,459.56	0.00	69,510,724.39	7,139,113.18	0.00
2E-B4	30711XXN9	06/24/2022	2.90571 %	76,474,183.95	203,694.15	6,963,459.56	0.00	69,510,724.39	7,167,153.71	0.00
2E-C1	30711XXQ2	06/24/2022	1.70571 %	101,332,000.00	158,439.42	0.00	0.00	101,332,000.00	158,439.42	0.00
2E-C2	30711XXS8	06/24/2022	2.10571 %	101,332,000.00	195,594.49	0.00	0.00	101,332,000.00	195,594.49	0.00
2E-C3	30711XXU3	06/24/2022	2.50571 %	101,332,000.00	232,749.56	0.00	0.00	101,332,000.00	232,749.56	0.00

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Distribution Date: 27-Jun-2022
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2E-C4	30711XXW9	06/24/2022	2.90571 %	101,332,000.00	269,904.62	0.00	0.00	101,332,000.00	269,904.62	0.00
2E-D1	30711XXX7	06/24/2022	1.70571 %	76,474,183.95	119,572.55	6,963,459.56	0.00	69,510,724.39	7,083,032.11	0.00
2E-D2	30711XXY5	06/24/2022	2.10571 %	76,474,183.95	147,613.08	6,963,459.56	0.00	69,510,724.39	7,111,072.64	0.00
2E-D3	30711XXZ2	06/24/2022	2.50571 %	76,474,183.95	175,653.62	6,963,459.56	0.00	69,510,724.39	7,139,113.18	0.00
2E-D4	30711XYA6	06/24/2022	2.90571 %	76,474,183.95	203,694.15	6,963,459.56	0.00	69,510,724.39	7,167,153.71	0.00
2E-D5	30711XYB4	06/24/2022	3.50571 %	76,474,183.95	245,754.95	6,963,459.56	0.00	69,510,724.39	7,209,214.51	0.00
2E-F1	30711XYC2	06/24/2022	1.70571 %	177,806,183.95	278,011.97	6,963,459.56	0.00	170,842,724.39	7,241,471.53	0.00
2E-F2	30711XYD0	06/24/2022	2.10571 %	177,806,183.95	343,207.57	6,963,459.56	0.00	170,842,724.39	7,306,667.13	0.00
2E-F3	30711XYE8	06/24/2022	2.50571 %	177,806,183.95	408,403.17	6,963,459.56	0.00	170,842,724.39	7,371,862.73	0.00
2E-F4	30711XYF5	06/24/2022	2.90571 %	177,806,183.95	473,598.77	6,963,459.56	0.00	170,842,724.39	7,437,058.33	0.00
2E-F5	30711XYG3	06/24/2022	3.50571 %	177,806,183.95	571,392.17	6,963,459.56	0.00	170,842,724.39	7,534,851.73	0.00
2X-1	30711XYH1	06/24/2022	1.80000 %	0.00	126,182.40	0.00	0.00	0.00	126,182.40	0.00
2X-2	30711XYJ7	06/24/2022	1.40000 %	0.00	98,141.87	0.00	0.00	0.00	98,141.87	0.00
2X-3	30711XYK4	06/24/2022	1.00000 %	0.00	70,101.34	0.00	0.00	0.00	70,101.34	0.00
2X-4	30711XYL2	06/24/2022	0.60000 %	0.00	42,060.80	0.00	0.00	0.00	42,060.80	0.00
2Y-1	30711XYM0	06/24/2022	1.80000 %	0.00	293,380.20	0.00	0.00	0.00	293,380.20	0.00
2Y-2	30711XYN8	06/24/2022	1.40000 %	0.00	228,184.60	0.00	0.00	0.00	228,184.60	0.00
2Y-3	30711XYP3	06/24/2022	1.00000 %	0.00	162,989.00	0.00	0.00	0.00	162,989.00	0.00
2Y-4	30711XYQ1	06/24/2022	0.60000 %	0.00	97,793.40	0.00	0.00	0.00	97,793.40	0.00
Totals				12,393,650,905.32	18,020,345.74	397,249,701.53	(308,653.71)	11,996,709,857.69	415,270,047.27	962,968.82

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

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

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Series 2017-C07



Distribution Date: 27-Jun-2022
06-Jun-2022 1:29:14 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
1A-H	19,803,186,080.00	4,302,511,318.17	8,176,403.25	80,861,132.69	0.00	0.00	89,037,535.94	4,213,473,782.24	0.21276747	89,037,535.94
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	7,014,568.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	133,258,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.69868105	8,924,531.56
1M-BH	7,014,568.00	5,370,724.15	43,266.44	426,511.98	0.00	0.00	469,778.43	4,900,945.73	0.69868105	469,778.43
1M-2C	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1M-CH	7,117,400.00	7,117,400.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00	1.00000000	0.00
1M-2	401,734,000.00	237,247,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	228,322,839.21	0.56834333	8,924,531.56
1M-2H	21,146,536.00	12,488,124.15	43,266.44	426,511.98	0.00	0.00	469,778.43	12,018,345.73	0.56833638	469,778.43
1B-1	97,984,000.00	97,984,000.00	0.00	0.00	0.00	0.00	0.00	97,984,000.00	1.00000000	0.00
1B-1H	5,157,594.00	5,157,594.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00	1.00000000	0.00
1B-2H	103,141,594.00	102,407,248.40	0.00	0.00	0.00	(2,521.84)	(2,521.84)	102,409,770.24	0.99290467	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	133,258,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	133,258,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.69868105	8,924,531.56
1E-B2	133,258,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.69868105	8,924,531.56
1E-B3	133,258,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.69868105	8,924,531.56

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Jun-2022
 06-Jun-2022 1:29:14 PM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.69868105	8,924,531.56
1E-C1	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C2	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C3	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-C4	135,218,000.00	135,218,000.00	0.00	0.00	0.00	0.00	0.00	135,218,000.00	1.00000000	0.00
1E-D1	266,516,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.34934052	8,924,531.56
1E-D2	266,516,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.34934052	8,924,531.56
1E-D3	266,516,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.34934052	8,924,531.56
1E-D4	266,516,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.34934052	8,924,531.56
1E-D5	266,516,000.00	102,029,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	93,104,839.21	0.34934052	8,924,531.56
1E-F1	268,476,000.00	237,247,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	228,322,839.21	0.85044041	8,924,531.56
1E-F2	268,476,000.00	237,247,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	228,322,839.21	0.85044041	8,924,531.56
1E-F3	268,476,000.00	237,247,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	228,322,839.21	0.85044041	8,924,531.56
1E-F4	268,476,000.00	237,247,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	228,322,839.21	0.85044041	8,924,531.56
1E-F5	268,476,000.00	237,247,370.76	821,946.47	8,102,585.09	0.00	0.00	8,924,531.56	228,322,839.21	0.85044041	8,924,531.56
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	2,250,991,952.96	3,913,117.17	48,418,495.68	0.00	0.00	52,331,612.85	2,198,660,340.11	0.17221942	52,331,612.85
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	101,332,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.68597012	6,963,459.56
2M-BH	5,334,298.00	4,025,738.03	27,816.16	338,752.83	0.00	0.00	366,568.98	3,659,169.05	0.68597012	366,568.98
2M-2C	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2M-CH	5,334,298.00	5,334,298.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00	1.00000000	0.00
2M-2	303,996,000.00	177,806,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	170,842,724.39	0.56199004	6,963,459.56

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Jun-2022
06-Jun-2022 1:29:14 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	16,002,894.00	9,360,036.03	27,816.16	338,752.83	0.00	0.00	366,568.98	8,993,467.05	0.56199004	366,568.98
2B-1	63,333,000.00	63,333,000.00	0.00	0.00	0.00	0.00	0.00	63,333,000.00	1.00000000	0.00
2B-1H	3,333,436.00	3,333,436.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00	1.00000000	0.00
2B-2H	66,666,437.00	66,129,160.07	0.00	0.00	0.00	(306,131.87)	(306,131.87)	66,435,291.94	0.99653281	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	101,332,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	101,332,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.68597012	6,963,459.56
2E-B2	101,332,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.68597012	6,963,459.56
2E-B3	101,332,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.68597012	6,963,459.56
2E-B4	101,332,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.68597012	6,963,459.56
2E-C1	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C2	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C3	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-C4	101,332,000.00	101,332,000.00	0.00	0.00	0.00	0.00	0.00	101,332,000.00	1.00000000	0.00
2E-D1	202,664,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.34298506	6,963,459.56
2E-D2	202,664,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.34298506	6,963,459.56
2E-D3	202,664,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.34298506	6,963,459.56
2E-D4	202,664,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.34298506	6,963,459.56
2E-D5	202,664,000.00	76,474,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	69,510,724.39	0.34298506	6,963,459.56

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Jun-2022
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	177,806,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	170,842,724.39	0.84298506	6,963,459.56
2E-F2	202,664,000.00	177,806,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	170,842,724.39	0.84298506	6,963,459.56
2E-F3	202,664,000.00	177,806,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	170,842,724.39	0.84298506	6,963,459.56
2E-F4	202,664,000.00	177,806,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	170,842,724.39	0.84298506	6,963,459.56
2E-F5	202,664,000.00	177,806,183.95	528,404.44	6,435,055.12	0.00	0.00	6,963,459.56	170,842,724.39	0.84298506	6,963,459.56
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	42,229,005,573.00	12,393,650,905.32	33,837,300.18	363,412,401.35	0.00	(308,653.71)	396,941,047.82	11,996,709,857.69	0.28408696	397,249,701.53

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Series 2017-C07



Distribution Date: 27-Jun-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	217.26359086	0.41288322	4.08323854	0.00000000	0.00000000	4.49612176	212.76746909	0.21276747	4.49612176
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	7,014,568.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	133,258,000.00	765.65287457	6.16808349	60.80374229	0.00000000	0.00000000	66.97182578	698.68104887	0.69868105	66.97182578
1M-BH	7,014,568.00	765.65287413	6.16808334	60.80374158	0.00000000	0.00000000	66.97182635	698.68104921	0.69868105	66.97182635
1M-2C	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	7,117,400.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	401,734,000.00	590.55835642	2.04599678	20.16902998	0.00000000	0.00000000	22.21502676	568.34332969	0.56834333	22.21502676
1M-2H	21,146,536.00	590.55176460	2.04602967	20.16935445	0.00000000	0.00000000	22.21538459	568.33638048	0.56833638	22.21538459
1B-1	97,984,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	5,157,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	992.88021862	0.00000000	0.00000000	0.00000000	(0.02445027)	(0.02445027)	992.90466890	0.99290467	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	133,258,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	133,258,000.00	765.65287457	6.16808349	60.80374229	0.00000000	0.00000000	66.97182578	698.68104887	0.69868105	66.97182578
1E-B2	133,258,000.00	765.65287457	6.16808349	60.80374229	0.00000000	0.00000000	66.97182578	698.68104887	0.69868105	66.97182578
1E-B3	133,258,000.00	765.65287457	6.16808349	60.80374229	0.00000000	0.00000000	66.97182578	698.68104887	0.69868105	66.97182578

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Distribution Date: 27-Jun-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	133,258,000.00	765.65287457	6.16808349	60.80374229	0.00000000	0.00000000	66.97182578	698.68104887	0.69868105	66.97182578
1E-C1	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	135,218,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	266,516,000.00	382.82643729	3.08404175	30.40187114	0.00000000	0.00000000	33.48591289	349.34052443	0.34934052	33.48591289
1E-D2	266,516,000.00	382.82643729	3.08404175	30.40187114	0.00000000	0.00000000	33.48591289	349.34052443	0.34934052	33.48591289
1E-D3	266,516,000.00	382.82643729	3.08404175	30.40187114	0.00000000	0.00000000	33.48591289	349.34052443	0.34934052	33.48591289
1E-D4	266,516,000.00	382.82643729	3.08404175	30.40187114	0.00000000	0.00000000	33.48591289	349.34052443	0.34934052	33.48591289
1E-D5	266,516,000.00	382.82643729	3.08404175	30.40187114	0.00000000	0.00000000	33.48591289	349.34052443	0.34934052	33.48591289
1E-F1	268,476,000.00	883.68185894	3.06152680	30.17992331	0.00000000	0.00000000	33.24145011	850.44040886	0.85044041	33.24145011
1E-F2	268,476,000.00	883.68185894	3.06152680	30.17992331	0.00000000	0.00000000	33.24145011	850.44040886	0.85044041	33.24145011
1E-F3	268,476,000.00	883.68185894	3.06152680	30.17992331	0.00000000	0.00000000	33.24145011	850.44040886	0.85044041	33.24145011
1E-F4	268,476,000.00	883.68185894	3.06152680	30.17992331	0.00000000	0.00000000	33.24145011	850.44040886	0.85044041	33.24145011
1E-F5	268,476,000.00	883.68185894	3.06152680	30.17992331	0.00000000	0.00000000	33.24145011	850.44040886	0.85044041	33.24145011
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	176.31851613	0.30651154	3.79258455	0.00000000	0.00000000	4.09909609	172.21942003	0.17221942	4.09909609
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	754.68937700	5.21458611	63.50466901	0.00000000	0.00000000	68.71925512	685.97012188	0.68597012	68.71925512
2M-BH	5,334,298.00	754.68937618	5.21458681	63.50466922	0.00000000	0.00000000	68.71925415	685.97012203	0.68597012	68.71925415
2M-2C	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	5,334,298.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	303,996,000.00	584.89645900	1.73819537	21.16822300	0.00000000	0.00000000	22.90641837	561.99004063	0.56199004	22.90641837

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Distribution Date: 27-Jun-2022
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	16,002,894.00	584.89645873	1.73819560	21.16822307	0.00000000	0.00000000	22.90641805	561.99004068	0.56199004	22.90641805
2B-1	63,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	3,333,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	991.94081829	0.00000000	0.00000000	0.00000000	(4.59199387)	(4.59199387)	996.53281216	0.99653281	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	754.68937700	5.21458611	63.50466901	0.00000000	0.00000000	68.71925512	685.97012188	0.68597012	68.71925512
2E-B2	101,332,000.00	754.68937700	5.21458611	63.50466901	0.00000000	0.00000000	68.71925512	685.97012188	0.68597012	68.71925512
2E-B3	101,332,000.00	754.68937700	5.21458611	63.50466901	0.00000000	0.00000000	68.71925512	685.97012188	0.68597012	68.71925512
2E-B4	101,332,000.00	754.68937700	5.21458611	63.50466901	0.00000000	0.00000000	68.71925512	685.97012188	0.68597012	68.71925512
2E-C1	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	101,332,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	202,664,000.00	377.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	342.98506094	0.34298506	34.35962756
2E-D2	202,664,000.00	377.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	342.98506094	0.34298506	34.35962756
2E-D3	202,664,000.00	377.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	342.98506094	0.34298506	34.35962756
2E-D4	202,664,000.00	377.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	342.98506094	0.34298506	34.35962756
2E-D5	202,664,000.00	377.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	342.98506094	0.34298506	34.35962756

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	202,664,000.00	877.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	842.98506094	0.84298506	34.35962756
2E-F2	202,664,000.00	877.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	842.98506094	0.84298506	34.35962756
2E-F3	202,664,000.00	877.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	842.98506094	0.84298506	34.35962756
2E-F4	202,664,000.00	877.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	842.98506094	0.84298506	34.35962756
2E-F5	202,664,000.00	877.34468850	2.60729306	31.75233450	0.00000000	0.00000000	34.35962756	842.98506094	0.84298506	34.35962756
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 %	4,302,511,318.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,213,473,782.24
1M-1	N/A	N/A	1.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	3.40571 %	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	05/25/22 - 06/26/22	33	3.40571 %	102,029,370.76	318,525.58	0.00	0.00	0.00	0.00	318,525.58	0.00	93,104,839.21
1M-BH	N/A	N/A	0.00000 %	5,370,724.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4,900,945.73
1M-2C	05/25/22 - 06/26/22	33	3.40571 %	135,218,000.00	422,137.19	0.00	0.00	0.00	0.00	422,137.19	0.00	135,218,000.00
1M-CH	N/A	N/A	0.00000 %	7,117,400.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	7,117,400.00
1M-2	05/25/22 - 06/26/22	33	3.40571 %	237,247,370.76	740,662.76	0.00	0.00	0.00	0.00	740,662.76	0.00	228,322,839.21
1M-2H	N/A	N/A	0.00000 %	12,488,124.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	12,018,345.73
1B-1	05/25/22 - 06/26/22	33	5.00571 %	97,984,000.00	449,606.20	0.00	0.00	0.00	0.00	449,606.20	0.00	97,984,000.00
1B-1H	N/A	N/A	0.00000 %	5,157,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,157,594.00
1B-2H	N/A	N/A	0.00000 %	102,407,248.40	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,409,770.24
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	05/25/22 - 06/26/22	33	1.80000 %	102,029,370.76	168,348.46	0.00	0.00	0.00	0.00	168,348.46	0.00	93,104,839.21
1B-I2	05/25/22 - 06/26/22	33	1.40000 %	102,029,370.76	130,937.69	0.00	0.00	0.00	0.00	130,937.69	0.00	93,104,839.21
1B-I3	05/25/22 - 06/26/22	33	1.00000 %	102,029,370.76	93,526.92	0.00	0.00	0.00	0.00	93,526.92	0.00	93,104,839.21
1B-I4	05/25/22 - 06/26/22	33	0.60000 %	102,029,370.76	56,116.15	0.00	0.00	0.00	0.00	56,116.15	0.00	93,104,839.21
1C-I1	05/25/22 - 06/26/22	33	1.80000 %	135,218,000.00	223,109.70	0.00	0.00	0.00	0.00	223,109.70	0.00	135,218,000.00
1C-I2	05/25/22 - 06/26/22	33	1.40000 %	135,218,000.00	173,529.77	0.00	0.00	0.00	0.00	173,529.77	0.00	135,218,000.00
1C-I3	05/25/22 - 06/26/22	33	1.00000 %	135,218,000.00	123,949.83	0.00	0.00	0.00	0.00	123,949.83	0.00	135,218,000.00
1C-I4	05/25/22 - 06/26/22	33	0.60000 %	135,218,000.00	74,369.90	0.00	0.00	0.00	0.00	74,369.90	0.00	135,218,000.00
1E-A1	N/A	N/A	1.60571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	2.00571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	2.40571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	2.80571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	05/25/22 - 06/26/22	33	1.60571 %	102,029,370.76	150,177.12	0.00	0.00	0.00	0.00	150,177.12	0.00	93,104,839.21
1E-B2	05/25/22 - 06/26/22	33	2.00571 %	102,029,370.76	187,587.89	0.00	0.00	0.00	0.00	187,587.89	0.00	93,104,839.21

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Jun-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	05/25/22 - 06/26/22	33	2.40571 %	102,029,370.76	224,998.65	0.00	0.00	0.00	0.00	224,998.65	0.00	93,104,839.21
1E-B4	05/25/22 - 06/26/22	33	2.80571 %	102,029,370.76	262,409.42	0.00	0.00	0.00	0.00	262,409.42	0.00	93,104,839.21
1E-C1	05/25/22 - 06/26/22	33	1.60571 %	135,218,000.00	199,027.49	0.00	0.00	0.00	0.00	199,027.49	0.00	135,218,000.00
1E-C2	05/25/22 - 06/26/22	33	2.00571 %	135,218,000.00	248,607.42	0.00	0.00	0.00	0.00	248,607.42	0.00	135,218,000.00
1E-C3	05/25/22 - 06/26/22	33	2.40571 %	135,218,000.00	298,187.35	0.00	0.00	0.00	0.00	298,187.35	0.00	135,218,000.00
1E-C4	05/25/22 - 06/26/22	33	2.80571 %	135,218,000.00	347,767.29	0.00	0.00	0.00	0.00	347,767.29	0.00	135,218,000.00
1E-D1	05/25/22 - 06/26/22	33	1.60571 %	102,029,370.76	150,177.12	0.00	0.00	0.00	0.00	150,177.12	0.00	93,104,839.21
1E-D2	05/25/22 - 06/26/22	33	2.00571 %	102,029,370.76	187,587.89	0.00	0.00	0.00	0.00	187,587.89	0.00	93,104,839.21
1E-D3	05/25/22 - 06/26/22	33	2.40571 %	102,029,370.76	224,998.65	0.00	0.00	0.00	0.00	224,998.65	0.00	93,104,839.21
1E-D4	05/25/22 - 06/26/22	33	2.80571 %	102,029,370.76	262,409.42	0.00	0.00	0.00	0.00	262,409.42	0.00	93,104,839.21
1E-D5	05/25/22 - 06/26/22	33	3.40571 %	102,029,370.76	318,525.58	0.00	0.00	0.00	0.00	318,525.58	0.00	93,104,839.21
1E-F1	05/25/22 - 06/26/22	33	1.60571 %	237,247,370.76	349,204.60	0.00	0.00	0.00	0.00	349,204.60	0.00	228,322,839.21
1E-F2	05/25/22 - 06/26/22	33	2.00571 %	237,247,370.76	436,195.31	0.00	0.00	0.00	0.00	436,195.31	0.00	228,322,839.21
1E-F3	05/25/22 - 06/26/22	33	2.40571 %	237,247,370.76	523,186.01	0.00	0.00	0.00	0.00	523,186.01	0.00	228,322,839.21
1E-F4	05/25/22 - 06/26/22	33	2.80571 %	237,247,370.76	610,176.71	0.00	0.00	0.00	0.00	610,176.71	0.00	228,322,839.21
1E-F5	05/25/22 - 06/26/22	33	3.40571 %	237,247,370.76	740,662.76	0.00	0.00	0.00	0.00	740,662.76	0.00	228,322,839.21
1X-1	05/25/22 - 06/26/22	33	1.80000 %	102,029,370.76	168,348.46	0.00	0.00	0.00	0.00	168,348.46	0.00	93,104,839.21
1X-2	05/25/22 - 06/26/22	33	1.40000 %	102,029,370.76	130,937.69	0.00	0.00	0.00	0.00	130,937.69	0.00	93,104,839.21
1X-3	05/25/22 - 06/26/22	33	1.00000 %	102,029,370.76	93,526.92	0.00	0.00	0.00	0.00	93,526.92	0.00	93,104,839.21
1X-4	05/25/22 - 06/26/22	33	0.60000 %	102,029,370.76	56,116.15	0.00	0.00	0.00	0.00	56,116.15	0.00	93,104,839.21
1Y-1	05/25/22 - 06/26/22	33	1.80000 %	237,247,370.76	391,458.16	0.00	0.00	0.00	0.00	391,458.16	0.00	228,322,839.21
1Y-2	05/25/22 - 06/26/22	33	1.40000 %	237,247,370.76	304,467.46	0.00	0.00	0.00	0.00	304,467.46	0.00	228,322,839.21
1Y-3	05/25/22 - 06/26/22	33	1.00000 %	237,247,370.76	217,476.76	0.00	0.00	0.00	0.00	217,476.76	0.00	228,322,839.21
1Y-4	05/25/22 - 06/26/22	33	0.60000 %	237,247,370.76	130,486.05	0.00	0.00	0.00	0.00	130,486.05	0.00	228,322,839.21
2A-H	N/A	N/A	0.00000 %	2,250,991,952.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2,198,660,340.11
2M-1	N/A	N/A	1.65571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	3.50571 %	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	05/25/22 - 06/26/22	33	3.50571 %	76,474,183.95	245,754.95	0.00	0.00	0.00	0.00	245,754.95	0.00	69,510,724.39
2M-BH	N/A	N/A	0.00000 %	4,025,738.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,659,169.05
2M-2C	05/25/22 - 06/26/22	33	3.50571 %	101,332,000.00	325,637.22	0.00	0.00	0.00	0.00	325,637.22	0.00	101,332,000.00

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Jun-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	5,334,298.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	5,334,298.00
2M-2	05/25/22 - 06/26/22	33	3.50571 %	177,806,183.95	571,392.17	0.00	0.00	0.00	0.00	571,392.17	0.00	170,842,724.39
2M-2H	N/A	N/A	0.00000 %	9,360,036.03	0.00	0.00	0.00	0.00	0.00	0.00	0.00	8,993,467.05
2B-1	05/25/22 - 06/26/22	33	5.45571 %	63,333,000.00	316,732.61	0.00	0.00	0.00	0.00	316,732.61	0.00	63,333,000.00
2B-1H	N/A	N/A	0.00000 %	3,333,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,333,436.00
2B-2H	N/A	N/A	0.00000 %	66,129,160.07	0.00	0.00	0.00	0.00	0.00	0.00	0.00	66,435,291.94
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	05/25/22 - 06/26/22	33	1.80000 %	76,474,183.95	126,182.40	0.00	0.00	0.00	0.00	126,182.40	0.00	69,510,724.39
2B-I2	05/25/22 - 06/26/22	33	1.40000 %	76,474,183.95	98,141.87	0.00	0.00	0.00	0.00	98,141.87	0.00	69,510,724.39
2B-I3	05/25/22 - 06/26/22	33	1.00000 %	76,474,183.95	70,101.34	0.00	0.00	0.00	0.00	70,101.34	0.00	69,510,724.39
2B-I4	05/25/22 - 06/26/22	33	0.60000 %	76,474,183.95	42,060.80	0.00	0.00	0.00	0.00	42,060.80	0.00	69,510,724.39
2C-I1	05/25/22 - 06/26/22	33	1.80000 %	101,332,000.00	167,197.80	0.00	0.00	0.00	0.00	167,197.80	0.00	101,332,000.00
2C-I2	05/25/22 - 06/26/22	33	1.40000 %	101,332,000.00	130,042.73	0.00	0.00	0.00	0.00	130,042.73	0.00	101,332,000.00
2C-I3	05/25/22 - 06/26/22	33	1.00000 %	101,332,000.00	92,887.67	0.00	0.00	0.00	0.00	92,887.67	0.00	101,332,000.00
2C-I4	05/25/22 - 06/26/22	33	0.60000 %	101,332,000.00	55,732.60	0.00	0.00	0.00	0.00	55,732.60	0.00	101,332,000.00
2E-A1	N/A	N/A	1.70571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	2.10571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	2.50571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	2.90571 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	05/25/22 - 06/26/22	33	1.70571 %	76,474,183.95	119,572.55	0.00	0.00	0.00	0.00	119,572.55	0.00	69,510,724.39
2E-B2	05/25/22 - 06/26/22	33	2.10571 %	76,474,183.95	147,613.08	0.00	0.00	0.00	0.00	147,613.08	0.00	69,510,724.39
2E-B3	05/25/22 - 06/26/22	33	2.50571 %	76,474,183.95	175,653.62	0.00	0.00	0.00	0.00	175,653.62	0.00	69,510,724.39
2E-B4	05/25/22 - 06/26/22	33	2.90571 %	76,474,183.95	203,694.15	0.00	0.00	0.00	0.00	203,694.15	0.00	69,510,724.39
2E-C1	05/25/22 - 06/26/22	33	1.70571 %	101,332,000.00	158,439.42	0.00	0.00	0.00	0.00	158,439.42	0.00	101,332,000.00
2E-C2	05/25/22 - 06/26/22	33	2.10571 %	101,332,000.00	195,594.49	0.00	0.00	0.00	0.00	195,594.49	0.00	101,332,000.00
2E-C3	05/25/22 - 06/26/22	33	2.50571 %	101,332,000.00	232,749.56	0.00	0.00	0.00	0.00	232,749.56	0.00	101,332,000.00
2E-C4	05/25/22 - 06/26/22	33	2.90571 %	101,332,000.00	269,904.62	0.00	0.00	0.00	0.00	269,904.62	0.00	101,332,000.00
2E-D1	05/25/22 - 06/26/22	33	1.70571 %	76,474,183.95	119,572.55	0.00	0.00	0.00	0.00	119,572.55	0.00	69,510,724.39
2E-D2	05/25/22 - 06/26/22	33	2.10571 %	76,474,183.95	147,613.08	0.00	0.00	0.00	0.00	147,613.08	0.00	69,510,724.39

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Series 2017-C07



Distribution Date: 27-Jun-2022
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	05/25/22 - 06/26/22	33	2.50571 %	76,474,183.95	175,653.62	0.00	0.00	0.00	0.00	175,653.62	0.00	69,510,724.39
2E-D4	05/25/22 - 06/26/22	33	2.90571 %	76,474,183.95	203,694.15	0.00	0.00	0.00	0.00	203,694.15	0.00	69,510,724.39
2E-D5	05/25/22 - 06/26/22	33	3.50571 %	76,474,183.95	245,754.95	0.00	0.00	0.00	0.00	245,754.95	0.00	69,510,724.39
2E-F1	05/25/22 - 06/26/22	33	1.70571 %	177,806,183.95	278,011.97	0.00	0.00	0.00	0.00	278,011.97	0.00	170,842,724.39
2E-F2	05/25/22 - 06/26/22	33	2.10571 %	177,806,183.95	343,207.57	0.00	0.00	0.00	0.00	343,207.57	0.00	170,842,724.39
2E-F3	05/25/22 - 06/26/22	33	2.50571 %	177,806,183.95	408,403.17	0.00	0.00	0.00	0.00	408,403.17	0.00	170,842,724.39
2E-F4	05/25/22 - 06/26/22	33	2.90571 %	177,806,183.95	473,598.77	0.00	0.00	0.00	0.00	473,598.77	0.00	170,842,724.39
2E-F5	05/25/22 - 06/26/22	33	3.50571 %	177,806,183.95	571,392.17	0.00	0.00	0.00	0.00	571,392.17	0.00	170,842,724.39
2X-1	05/25/22 - 06/26/22	33	1.80000 %	76,474,183.95	126,182.40	0.00	0.00	0.00	0.00	126,182.40	0.00	69,510,724.39
2X-2	05/25/22 - 06/26/22	33	1.40000 %	76,474,183.95	98,141.87	0.00	0.00	0.00	0.00	98,141.87	0.00	69,510,724.39
2X-3	05/25/22 - 06/26/22	33	1.00000 %	76,474,183.95	70,101.34	0.00	0.00	0.00	0.00	70,101.34	0.00	69,510,724.39
2X-4	05/25/22 - 06/26/22	33	0.60000 %	76,474,183.95	42,060.80	0.00	0.00	0.00	0.00	42,060.80	0.00	69,510,724.39
2Y-1	05/25/22 - 06/26/22	33	1.80000 %	177,806,183.95	293,380.20	0.00	0.00	0.00	0.00	293,380.20	0.00	170,842,724.39
2Y-2	05/25/22 - 06/26/22	33	1.40000 %	177,806,183.95	228,184.60	0.00	0.00	0.00	0.00	228,184.60	0.00	170,842,724.39
2Y-3	05/25/22 - 06/26/22	33	1.00000 %	177,806,183.95	162,989.00	0.00	0.00	0.00	0.00	162,989.00	0.00	170,842,724.39
2Y-4	05/25/22 - 06/26/22	33	0.60000 %	177,806,183.95	97,793.40	0.00	0.00	0.00	0.00	97,793.40	0.00	170,842,724.39
Totals					18,020,345.74	0.00	0.00	0.00	0.00	18,020,345.74	0.00	

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

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Distribution Date: 27-Jun-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	217.26359086	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	212.76746909
1M-1	186,170,000.00	1.65571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	133,258,000.00	3.40571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	7,014,568.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	133,258,000.00	3.40571 %	765.65287457	2.39029237	0.00000000	0.00000000	0.00000000	0.00000000	2.39029237	0.00000000	698.68104887
1M-BH	7,014,568.00	0.00000 %	765.65287413	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	698.68104921
1M-2C	135,218,000.00	3.40571 %	1000.00000000	3.12190086	0.00000000	0.00000000	0.00000000	0.00000000	3.12190086	0.00000000	1000.00000000
1M-CH	7,117,400.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	401,734,000.00	3.40571 %	590.55835642	1.84366461	0.00000000	0.00000000	0.00000000	0.00000000	1.84366461	0.00000000	568.34332969
1M-2H	21,146,536.00	0.00000 %	590.55176460	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	568.33638048
1B-1	97,984,000.00	5.00571 %	1000.00000000	4.58856752	0.00000000	0.00000000	0.00000000	0.00000000	4.58856752	0.00000000	1000.00000000
1B-1H	5,157,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	992.88021862	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	992.90466890
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 %	765.65287457	1.26332723	0.00000000	0.00000000	0.00000000	0.00000000	1.26332723	0.00000000	698.68104887
1B-I2	0.00	1.40000 %	765.65287457	0.98258784	0.00000000	0.00000000	0.00000000	0.00000000	0.98258784	0.00000000	698.68104887
1B-I3	0.00	1.00000 %	765.65287457	0.70184844	0.00000000	0.00000000	0.00000000	0.00000000	0.70184844	0.00000000	698.68104887
1B-I4	0.00	0.60000 %	765.65287457	0.42110905	0.00000000	0.00000000	0.00000000	0.00000000	0.42110905	0.00000000	698.68104887
1C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333336	0.00000000	0.00000000	0.00000000	0.00000000	1.28333336	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666664	0.00000000	0.00000000	0.00000000	0.00000000	0.91666664	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
1E-A1	133,258,000.00	1.60571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	133,258,000.00	2.00571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	133,258,000.00	2.40571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C07



Distribution Date: 27-Jun-2022
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	133,258,000.00	2.80571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	133,258,000.00	1.60571 %	765.65287457	1.12696514	0.00000000	0.00000000	0.00000000	0.00000000	1.12696514	0.00000000	698.68104887
1E-B2	133,258,000.00	2.00571 %	765.65287457	1.40770453	0.00000000	0.00000000	0.00000000	0.00000000	1.40770453	0.00000000	698.68104887
1E-B3	133,258,000.00	2.40571 %	765.65287457	1.68844385	0.00000000	0.00000000	0.00000000	0.00000000	1.68844385	0.00000000	698.68104887
1E-B4	133,258,000.00	2.80571 %	765.65287457	1.96918324	0.00000000	0.00000000	0.00000000	0.00000000	1.96918324	0.00000000	698.68104887
1E-C1	135,218,000.00	1.60571 %	1000.00000000	1.47190086	0.00000000	0.00000000	0.00000000	0.00000000	1.47190086	0.00000000	1000.00000000
1E-C2	135,218,000.00	2.00571 %	1000.00000000	1.83856750	0.00000000	0.00000000	0.00000000	0.00000000	1.83856750	0.00000000	1000.00000000
1E-C3	135,218,000.00	2.40571 %	1000.00000000	2.20523414	0.00000000	0.00000000	0.00000000	0.00000000	2.20523414	0.00000000	1000.00000000
1E-C4	135,218,000.00	2.80571 %	1000.00000000	2.57190086	0.00000000	0.00000000	0.00000000	0.00000000	2.57190086	0.00000000	1000.00000000
1E-D1	266,516,000.00	1.60571 %	382.82643729	0.56348257	0.00000000	0.00000000	0.00000000	0.00000000	0.56348257	0.00000000	349.34052443
1E-D2	266,516,000.00	2.00571 %	382.82643729	0.70385226	0.00000000	0.00000000	0.00000000	0.00000000	0.70385226	0.00000000	349.34052443
1E-D3	266,516,000.00	2.40571 %	382.82643729	0.84422192	0.00000000	0.00000000	0.00000000	0.00000000	0.84422192	0.00000000	349.34052443
1E-D4	266,516,000.00	2.80571 %	382.82643729	0.98459162	0.00000000	0.00000000	0.00000000	0.00000000	0.98459162	0.00000000	349.34052443
1E-D5	266,516,000.00	3.40571 %	382.82643729	1.19514618	0.00000000	0.00000000	0.00000000	0.00000000	1.19514618	0.00000000	349.34052443
1E-F1	268,476,000.00	1.60571 %	883.68185894	1.30069205	0.00000000	0.00000000	0.00000000	0.00000000	1.30069205	0.00000000	850.44040886
1E-F2	268,476,000.00	2.00571 %	883.68185894	1.62470876	0.00000000	0.00000000	0.00000000	0.00000000	1.62470876	0.00000000	850.44040886
1E-F3	268,476,000.00	2.40571 %	883.68185894	1.94872544	0.00000000	0.00000000	0.00000000	0.00000000	1.94872544	0.00000000	850.44040886
1E-F4	268,476,000.00	2.80571 %	883.68185894	2.27274211	0.00000000	0.00000000	0.00000000	0.00000000	2.27274211	0.00000000	850.44040886
1E-F5	268,476,000.00	3.40571 %	883.68185894	2.75876712	0.00000000	0.00000000	0.00000000	0.00000000	2.75876712	0.00000000	850.44040886
1X-1	0.00	1.80000 %	382.82643729	0.63166361	0.00000000	0.00000000	0.00000000	0.00000000	0.63166361	0.00000000	349.34052443
1X-2	0.00	1.40000 %	382.82643729	0.49129392	0.00000000	0.00000000	0.00000000	0.00000000	0.49129392	0.00000000	349.34052443
1X-3	0.00	1.00000 %	382.82643729	0.35092422	0.00000000	0.00000000	0.00000000	0.00000000	0.35092422	0.00000000	349.34052443
1X-4	0.00	0.60000 %	382.82643729	0.21055453	0.00000000	0.00000000	0.00000000	0.00000000	0.21055453	0.00000000	349.34052443
1Y-1	0.00	1.80000 %	883.68185894	1.45807506	0.00000000	0.00000000	0.00000000	0.00000000	1.45807506	0.00000000	850.44040886
1Y-2	0.00	1.40000 %	883.68185894	1.13405839	0.00000000	0.00000000	0.00000000	0.00000000	1.13405839	0.00000000	850.44040886
1Y-3	0.00	1.00000 %	883.68185894	0.81004172	0.00000000	0.00000000	0.00000000	0.00000000	0.81004172	0.00000000	850.44040886
1Y-4	0.00	0.60000 %	883.68185894	0.48602501	0.00000000	0.00000000	0.00000000	0.00000000	0.48602501	0.00000000	850.44040886
2A-H	12,766,622,601.00	0.00000 %	176.31851613	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	172.21942003
2M-1	107,666,000.00	1.65571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	101,332,000.00	3.50571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	5,334,298.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	101,332,000.00	3.50571 %	754.68937700	2.42524523	0.00000000	0.00000000	0.00000000	0.00000000	2.42524523	0.00000000	685.97012188
2M-BH	5,334,298.00	0.0000 %	754.68937618	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	685.97012203
2M-2C	101,332,000.00	3.50571 %	1000.00000000	3.21356748	0.00000000	0.00000000	0.00000000	0.00000000	3.21356748	0.00000000	1000.00000000
2M-CH	5,334,298.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	303,996,000.00	3.50571 %	584.89645900	1.87960424	0.00000000	0.00000000	0.00000000	0.00000000	1.87960424	0.00000000	561.99004063
2M-2H	16,002,894.00	0.0000 %	584.89645873	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	561.99004068
2B-1	63,333,000.00	5.45571 %	1000.00000000	5.00106753	0.00000000	0.00000000	0.00000000	0.00000000	5.00106753	0.00000000	1000.00000000
2B-1H	3,333,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	991.94081829	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	996.53281216
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 %	754.68937700	1.24523744	0.00000000	0.00000000	0.00000000	0.00000000	1.24523744	0.00000000	685.97012188
2B-I2	0.00	1.40000 %	754.68937700	0.96851804	0.00000000	0.00000000	0.00000000	0.00000000	0.96851804	0.00000000	685.97012188
2B-I3	0.00	1.00000 %	754.68937700	0.69179864	0.00000000	0.00000000	0.00000000	0.00000000	0.69179864	0.00000000	685.97012188
2B-I4	0.00	0.60000 %	754.68937700	0.41507915	0.00000000	0.00000000	0.00000000	0.00000000	0.41507915	0.00000000	685.97012188
2C-I1	0.00	1.80000 %	1000.00000000	1.65000000	0.00000000	0.00000000	0.00000000	0.00000000	1.65000000	0.00000000	1000.00000000
2C-I2	0.00	1.40000 %	1000.00000000	1.28333330	0.00000000	0.00000000	0.00000000	0.00000000	1.28333330	0.00000000	1000.00000000
2C-I3	0.00	1.00000 %	1000.00000000	0.91666670	0.00000000	0.00000000	0.00000000	0.00000000	0.91666670	0.00000000	1000.00000000
2C-I4	0.00	0.60000 %	1000.00000000	0.55000000	0.00000000	0.00000000	0.00000000	0.00000000	0.55000000	0.00000000	1000.00000000
2E-A1	101,332,000.00	1.70571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	101,332,000.00	2.10571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	101,332,000.00	2.50571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	101,332,000.00	2.90571 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	101,332,000.00	1.70571 %	754.68937700	1.18000780	0.00000000	0.00000000	0.00000000	0.00000000	1.18000780	0.00000000	685.97012188

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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
2E-B2	101,332,000.00	2.10571 %	754.68937700	1.45672719	0.00000000	0.00000000	0.00000000	0.00000000	1.45672719	0.00000000	685.97012188
2E-B3	101,332,000.00	2.50571 %	754.68937700	1.73344669	0.00000000	0.00000000	0.00000000	0.00000000	1.73344669	0.00000000	685.97012188
2E-B4	101,332,000.00	2.90571 %	754.68937700	2.01016609	0.00000000	0.00000000	0.00000000	0.00000000	2.01016609	0.00000000	685.97012188
2E-C1	101,332,000.00	1.70571 %	1000.00000000	1.56356748	0.00000000	0.00000000	0.00000000	0.00000000	1.56356748	0.00000000	1000.00000000
2E-C2	101,332,000.00	2.10571 %	1000.00000000	1.93023418	0.00000000	0.00000000	0.00000000	0.00000000	1.93023418	0.00000000	1000.00000000
2E-C3	101,332,000.00	2.50571 %	1000.00000000	2.29690088	0.00000000	0.00000000	0.00000000	0.00000000	2.29690088	0.00000000	1000.00000000
2E-C4	101,332,000.00	2.90571 %	1000.00000000	2.66356748	0.00000000	0.00000000	0.00000000	0.00000000	2.66356748	0.00000000	1000.00000000
2E-D1	202,664,000.00	1.70571 %	377.34468850	0.59000390	0.00000000	0.00000000	0.00000000	0.00000000	0.59000390	0.00000000	342.98506094
2E-D2	202,664,000.00	2.10571 %	377.34468850	0.72836360	0.00000000	0.00000000	0.00000000	0.00000000	0.72836360	0.00000000	342.98506094
2E-D3	202,664,000.00	2.50571 %	377.34468850	0.86672335	0.00000000	0.00000000	0.00000000	0.00000000	0.86672335	0.00000000	342.98506094
2E-D4	202,664,000.00	2.90571 %	377.34468850	1.00508304	0.00000000	0.00000000	0.00000000	0.00000000	1.00508304	0.00000000	342.98506094
2E-D5	202,664,000.00	3.50571 %	377.34468850	1.21262262	0.00000000	0.00000000	0.00000000	0.00000000	1.21262262	0.00000000	342.98506094
2E-F1	202,664,000.00	1.70571 %	877.34468850	1.37178764	0.00000000	0.00000000	0.00000000	0.00000000	1.37178764	0.00000000	842.98506094
2E-F2	202,664,000.00	2.10571 %	877.34468850	1.69348069	0.00000000	0.00000000	0.00000000	0.00000000	1.69348069	0.00000000	842.98506094
2E-F3	202,664,000.00	2.50571 %	877.34468850	2.01517374	0.00000000	0.00000000	0.00000000	0.00000000	2.01517374	0.00000000	842.98506094
2E-F4	202,664,000.00	2.90571 %	877.34468850	2.33686678	0.00000000	0.00000000	0.00000000	0.00000000	2.33686678	0.00000000	842.98506094
2E-F5	202,664,000.00	3.50571 %	877.34468850	2.81940636	0.00000000	0.00000000	0.00000000	0.00000000	2.81940636	0.00000000	842.98506094
2X-1	0.00	1.80000 %	377.34468850	0.62261872	0.00000000	0.00000000	0.00000000	0.00000000	0.62261872	0.00000000	342.98506094
2X-2	0.00	1.40000 %	377.34468850	0.48425902	0.00000000	0.00000000	0.00000000	0.00000000	0.48425902	0.00000000	342.98506094
2X-3	0.00	1.00000 %	377.34468850	0.34589932	0.00000000	0.00000000	0.00000000	0.00000000	0.34589932	0.00000000	342.98506094
2X-4	0.00	0.60000 %	377.34468850	0.20753957	0.00000000	0.00000000	0.00000000	0.00000000	0.20753957	0.00000000	342.98506094
2Y-1	0.00	1.80000 %	877.34468850	1.44761872	0.00000000	0.00000000	0.00000000	0.00000000	1.44761872	0.00000000	842.98506094
2Y-2	0.00	1.40000 %	877.34468850	1.12592567	0.00000000	0.00000000	0.00000000	0.00000000	1.12592567	0.00000000	842.98506094
2Y-3	0.00	1.00000 %	877.34468850	0.80423262	0.00000000	0.00000000	0.00000000	0.00000000	0.80423262	0.00000000	842.98506094
2Y-4	0.00	0.60000 %	877.34468850	0.48253957	0.00000000	0.00000000	0.00000000	0.00000000	0.48253957	0.00000000	842.98506094

(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	17,326,473.25
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	350,424.56
Gains & Subsequent Recoveries (Realized Losses)	308,653.71
Total Deposits	17,985,551.52
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	17,966,384.86
Total Withdrawals (Pool Distribution Amount)	17,985,551.52
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Libor Rate	1.005710%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	98,429,324.08
Total Principal Reduction Cumulative	15,968,952,502.26
Scheduled Principal Current	9,041,616.16
Scheduled Principal Cumulative	1,159,432,613.74
Unscheduled Principal Current	89,390,229.76
Unscheduled Principal Cumulative	14,808,788,064.02
Senior Reduction Amount	89,037,535.94
Subordinate Reduction Amount	9,394,309.98
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	2,521.84
Modification Loss Amount	46,507.28
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	30,475.00
Group 2	
Total Principal Reduction Current	59,355,509.52
Total Principal Reduction Cumulative	10,821,689,052.18
Scheduled Principal Current	4,469,337.76
Scheduled Principal Cumulative	712,206,344.97
Unscheduled Principal Current	55,192,303.63
Unscheduled Principal Cumulative	10,109,252,060.43
Senior Reduction Amount	52,331,612.85
Subordinate Reduction Amount	7,330,028.54
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	306,131.87
Modification Loss Amount	60,055.20
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	5,954.92

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	26953
Period Reference Pool Removal Loan Count	471
Period Ending Loan Count	26482
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	4,659,366,331.39
Period PIF Loan Count Current	470
PIF Loan Count Cumulative	61863
Period PIF Loan UPB Current	86,225,708.65
PIF Loan UPB Cumulative	14,374,403,493.02
Period Partial Prepayment Amount	3,158,016.63
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	97
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	18,001,347.86
Credit Event Amount Current	257,251.04
Credit Event Amount Cumulative	5,326,029.71
Total Active Modified Loan Count	368
Total Active Modified Loan UPB	94,922,673.97
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	14843
Period Reference Pool Removal Loan Count	302
Period Ending Loan Count	14541
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,511,598,259.50
Period PIF Loan Count Current	298
PIF Loan Count Cumulative	41595
Period PIF Loan UPB Current	53,041,017.48
PIF Loan UPB Cumulative	9,934,286,226.80
Period Partial Prepayment Amount	1,173,717.41
Repurchase Prior CE Loan Count Curr	1
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	350,424.56

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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	457,342.43
Credit Event Amount Cumulative	14,224,939.28
Total Active Modified Loan Count	366
Total Active Modified Loan UPB	90,921,784.84
Structural Reporting	
Group 1	
Senior Percentage	90.430772%
Subordinate Percentage	9.569228%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.554743%
Subordinate Percentage	12.445257%
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 %	9.570000 %	9.570000 %
1M-1	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-1H	0.00	0.00	3.050000 %	9.570000 %	9.570000 %
1M-2A	0.00	0.00	2.370000 %	9.570000 %	9.570000 %
1M-2B	0.00	0.00	1.690000 %	7.310000 %	7.470000 %
1M-2C	0.00	0.00	1.000000 %	4.320000 %	4.410000 %
1M-2	0.00	0.00	1.000000 %	4.320000 %	4.410000 %
1M-2H	0.00	0.00	1.000000 %	4.320000 %	4.410000 %
1B-1	0.00	0.00	0.500000 %	2.150000 %	2.200000 %
1B-1H	0.00	0.00	0.500000 %	2.150000 %	2.200000 %
1B-2H	0.00	2,521.84	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.450000 %	12.460000 %
2M-1	0.00	0.00	3.400000 %	12.450000 %	12.460000 %
2M-1H	0.00	0.00	3.400000 %	12.450000 %	12.460000 %
2M-2A	0.00	0.00	2.600000 %	12.450000 %	12.460000 %
2M-2B	0.00	0.00	1.800000 %	9.310000 %	9.550000 %
2M-2C	0.00	0.00	1.000000 %	5.170000 %	5.300000 %
2B-1	0.00	0.00	0.500000 %	2.570000 %	2.650000 %
2B-1H	0.00	0.00	0.500000 %	2.570000 %	2.650000 %
2B-2H	0.00	306,131.87	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	520	97,537,752.72	1.267582 %	1.360176 %
60 Days	140	29,064,148.81	0.341272 %	0.405303 %
90 Days	77	13,035,310.21	0.187700 %	0.181779 %
120 Days	60	12,567,893.43	0.146259 %	0.175261 %
150 Days	45	9,151,862.78	0.109695 %	0.127624 %
180+ Days	678	149,138,308.40	1.652731 %	2.079752 %
Totals	1520	310,495,276.35	3.705239 %	4.329896 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	299	56,636,227.17	1.129069 %	1.215535 %
60 Days	80	16,211,695.59	0.302092 %	0.347938 %
90 Days	41	6,571,889.40	0.154822 %	0.141047 %
120 Days	32	6,614,970.03	0.120837 %	0.141971 %
150 Days	20	4,180,309.88	0.075523 %	0.089718 %
180+ Days	357	81,153,593.66	1.348085 %	1.741730 %
Totals	829	171,368,685.73	3.130428 %	3.677940 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	221	40,901,525.55	1.519840 %	1.628506 %
60 Days	60	12,852,453.22	0.412626 %	0.511724 %
90 Days	36	6,463,420.81	0.247576 %	0.257343 %
120 Days	28	5,952,923.40	0.192559 %	0.237017 %
150 Days	25	4,971,552.90	0.171928 %	0.197944 %
180+ Days	321	67,984,714.74	2.207551 %	2.706831 %
Totals	691	139,126,590.62	4.752080 %	5.539365 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	130	36,023,294.69	46,507.28	0.129103
Group 2	221	58,931,801.17	60,055.20	0.101906

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805372	290,134.79	332.45	0.114585
Group 1	0044805914	459,909.20	718.61	0.156250
Group 1	0044806054	153,828.94	224.33	0.145831
Group 1	0044806072	160,333.07	200.42	0.125002
Group 1	0044806448	294,908.47	430.07	0.145832
Group 1	0044806688	395,754.98	418.51	0.105750
Group 1	0044807364	206,274.37	257.84	0.124999
Group 1	0044807768	286,485.26	358.11	0.125001
Group 1	0044808210	401,284.07	543.41	0.135418
Group 1	0044808483	1,001,809.76	1,147.91	0.114584
Group 1	0044808487	235,755.29	270.14	0.114585
Group 1	0044809764	154,475.40	80.46	0.052086
Group 1	0044810253	398,091.58	8.31	0.002087
Group 1	0044812987	207,844.73	0.24	0.000115
Group 1	0044813124	405,098.30	717.36	0.177083
Group 1	0044813191	566,292.19	884.83	0.156250
Group 1	0044813223	636,274.92	994.18	0.156250
Group 1	0044813232	117,513.23	39.07	0.033247
Group 1	0044813559	69,982.24	102.06	0.145837
Group 1	0044813561	183,472.56	50.31	0.027421
Group 1	0044814635	163,132.44	7.58	0.004647
Group 1	0044814794	226,698.74	246.53	0.108748
Group 1	0044815492	208,223.38	216.90	0.104167
Group 1	0044815627	182,730.62	152.28	0.083336

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044815760	361,031.20	338.47	0.093751
Group 1	0044816052	295,869.44	308.20	0.104168
Group 1	0044817798	374,910.20	7.72	0.002059
Group 1	0044818208	185,877.27	329.16	0.177085
Group 1	0044818277	241,033.43	401.72	0.166666
Group 1	0044818457	251,440.30	314.30	0.125000
Group 1	0044819021	247,873.82	284.02	0.114582
Group 1	0044819609	337,744.71	457.36	0.135416
Group 1	0044819897	371,084.62	270.58	0.072916
Group 1	0044820223	72,713.52	159.06	0.218749
Group 1	0044821335	131,582.02	219.30	0.166664
Group 1	0044821589	199,618.33	332.70	0.166668
Group 1	0044822792	469,858.47	783.10	0.166667
Group 1	0044822833	416,772.30	694.62	0.166667
Group 1	0044824330	300,287.47	531.76	0.177084
Group 1	0044825421	310,870.79	323.82	0.104165
Group 1	0044825822	194,495.58	324.16	0.166667
Group 1	0044826299	655,884.17	1,024.82	0.156250
Group 1	0044827108	342,222.21	463.43	0.135418
Group 1	0044827509	67,805.46	113.01	0.166668
Group 1	0044827806	162,911.76	118.79	0.072917
Group 1	0044827828	258,661.07	240.34	0.092917
Group 1	0044828502	172,836.15	270.06	0.156252
Group 1	0044828810	247,129.90	334.66	0.135419
Group 1	0044828911	322,010.40	503.14	0.156250
Group 1	0044828949	244,523.93	356.60	0.145834
Group 1	0044829078	357,908.19	559.23	0.156250
Group 1	0044830027	338,665.78	118.71	0.035052
Group 1	0044830936	327,645.34	238.91	0.072917
Group 1	0044831220	97,774.04	25.57	0.026152
Group 1	0044831561	305,368.50	381.71	0.125000
Group 1	0044832141	321,495.50	200.93	0.062499
Group 1	0044832707	289,821.52	513.23	0.177085
Group 1	0044833659	115,780.65	144.73	0.125004

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044834537	414,454.08	604.41	0.145833
Group 1	0044835751	117,084.36	158.55	0.135415
Group 1	0044836020	138,039.65	186.93	0.135418
Group 1	0044836102	196,704.09	348.33	0.177083
Group 1	0044836184	65,984.31	123.72	0.187499
Group 1	0044837128	228,385.94	309.27	0.135416
Group 1	0044837217	159,866.30	216.49	0.135419
Group 1	0044837378	218,223.28	384.62	0.176251
Group 1	0044838036	314,776.95	459.05	0.145833
Group 1	0044838642	357,282.60	558.25	0.156249
Group 1	0044839660	241,423.53	477.82	0.197918
Group 1	0044839829	73,370.89	122.96	0.167587
Group 1	0044839996	406,696.14	593.10	0.145834
Group 1	0044840174	416,120.47	693.53	0.166666
Group 1	0044840478	120,670.00	201.12	0.166669
Group 1	0044841377	202,666.27	77.41	0.038196
Group 1	0044841406	272,313.99	312.03	0.114585
Group 1	0044841534	320,910.12	467.99	0.145832
Group 1	0044841818	126,960.53	171.93	0.135420
Group 1	0044842578	395,216.00	123.51	0.031251
Group 1	0044843227	115,433.44	180.36	0.156246
Group 1	0044843375	117,783.22	159.50	0.135418
Group 1	0044844111	413,877.95	646.68	0.156249
Group 1	0044845586	319,496.86	665.62	0.208334
Group 1	0044845787	352,003.40	440.00	0.124999
Group 1	0044846014	216,096.98	225.10	0.104166
Group 1	0044848246	387,993.33	484.99	0.125000
Group 1	0044851303	116,488.58	182.01	0.156247
Group 1	0044851511	237,962.55	172.45	0.072469
Group 1	0044851529	388,497.61	728.43	0.187499
Group 1	0044851626	109,370.65	192.77	0.176254
Group 1	0044851808	151,278.33	220.61	0.145831
Group 1	0044853089	121,174.49	110.29	0.091018
Group 1	0044853799	207,622.30	302.78	0.145832

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044853950	268,728.29	391.90	0.145835
Group 1	0044853969	306,518.47	540.24	0.176250
Group 1	0044854061	388,094.26	646.82	0.166666
Group 1	0044854381	110,014.28	160.44	0.145836
Group 1	0044855740	257,435.61	402.24	0.156249
Group 1	0044857956	262,256.93	300.50	0.114582
Group 1	0044858421	222,908.16	255.42	0.114585
Group 1	0044858907	170,179.06	230.45	0.135416
Group 1	0044859311	219,185.88	273.98	0.124999
Group 1	0044859930	166,070.28	328.68	0.197916
Group 1	0044864798	175,825.22	109.89	0.062500
Group 1	0044869954	429,834.78	107.45	0.024998
Group 1	0044872567	445,729.76	510.73	0.114583
Group 1	0044872600	447,694.51	606.25	0.135416
Group 1	0044877322	545,708.41	795.82	0.145832
Group 1	0044877340	173,640.45	150.73	0.086806
Group 1	0044877720	136,160.23	63.67	0.046761
Group 1	0044878110	380,591.28	475.74	0.125000
Group 1	0044881228	338,255.25	596.17	0.176249
Group 1	0044881278	203,410.37	317.83	0.156251
Group 1	0044882773	905,903.71	1,509.84	0.166667
Group 1	0044883436	285,854.92	357.32	0.125000
Group 1	0044885516	137,533.77	251.05	0.182537
Group 1	0044886117	134,561.07	252.30	0.187499
Group 1	0044886172	195,781.99	326.30	0.166665
Group 1	0044886499	557,509.47	871.11	0.156250
Group 1	0044886650	337,651.43	422.06	0.124999
Group 1	0044887309	417,631.45	652.55	0.156250
Group 1	0044888520	124,495.81	64.84	0.052082
Group 1	0044890890	282,117.81	264.49	0.093752
Group 1	0044890987	177,753.54	277.74	0.156250
Group 1	0044891053	238,230.50	198.53	0.083335
Group 1	0044891490	401,475.94	669.13	0.166668
Group 1	0044891943	93,577.55	146.21	0.156245

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Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044893376	297,642.74	341.05	0.114584
Group 1	0044893553	274,443.41	257.29	0.093750
Group 1	0044893739	65,799.04	102.81	0.156248
Group 1	0044896786	607,043.30	885.27	0.145833
Group 2	0044747820	290,017.55	178.22	0.061451
Group 2	0044748576	251,171.20	340.13	0.135418
Group 2	0044748771	105,495.09	120.88	0.114584
Group 2	0044748804	274,790.27	343.49	0.125001
Group 2	0044748806	305,598.62	318.33	0.104166
Group 2	0044749167	389,776.58	527.82	0.135416
Group 2	0044749531	262,049.34	136.48	0.052082
Group 2	0044749543	366,300.14	496.03	0.135416
Group 2	0044749560	237,667.85	148.54	0.062499
Group 2	0044749583	251,623.44	262.11	0.104168
Group 2	0044749674	450,635.05	516.35	0.114583
Group 2	0044749735	297,820.67	341.25	0.114582
Group 2	0044749811	393,526.84	532.90	0.135416
Group 2	0044749868	369,564.31	423.46	0.114584
Group 2	0044750162	476,598.43	710.90	0.149161
Group 2	0044750426	194,728.27	62.02	0.031850
Group 2	0044750655	196,302.43	224.93	0.114583
Group 2	0044750681	464,357.43	151.34	0.032591
Group 2	0044750693	262,342.75	273.27	0.104165
Group 2	0044750776	273,786.95	80.56	0.029424
Group 2	0044750829	193,378.66	342.44	0.177083
Group 2	0044750869	72,554.86	56.01	0.077197
Group 2	0044751285	185,245.48	212.26	0.114583
Group 2	0044751437	363,713.82	530.42	0.145834
Group 2	0044751696	154,611.73	257.69	0.166669
Group 2	0044751748	150,945.07	80.81	0.053536
Group 2	0044751925	150,481.76	31.35	0.020833
Group 2	0044751958	409,514.38	255.95	0.062501
Group 2	0044752585	167,403.17	293.33	0.175224
Group 2	0044752670	182,868.55	95.24	0.052081

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044752932	135,412.39	19.09	0.014098
Group 2	0044753109	62,982.14	18.59	0.029516
Group 2	0044753433	337,536.25	457.08	0.135417
Group 2	0044753482	131,251.08	88.23	0.067222
Group 2	0044753485	153,976.17	192.47	0.125000
Group 2	0044754139	353,954.84	405.57	0.114582
Group 2	0044754446	341,315.12	572.02	0.167593
Group 2	0044754904	165,924.08	276.54	0.166667
Group 2	0044755505	648,554.57	810.69	0.125000
Group 2	0044756156	87,420.95	81.96	0.093753
Group 2	0044756174	188,291.14	16.66	0.008848
Group 2	0044756304	72,072.20	22.52	0.031246
Group 2	0044756498	262,984.06	547.88	0.208332
Group 2	0044756551	204,298.60	319.22	0.156252
Group 2	0044757616	271,361.15	224.18	0.082613
Group 2	0044758112	168,306.52	77.91	0.046291
Group 2	0044758371	107,308.01	158.65	0.147845
Group 2	0044758489	139,884.02	247.71	0.177082
Group 2	0044758640	126,305.24	197.35	0.156248
Group 2	0044758660	182,629.62	76.10	0.041669
Group 2	0044758666	236,833.95	320.71	0.135416
Group 2	0044758724	197,359.17	108.39	0.054920
Group 2	0044758823	164,152.11	170.99	0.104166
Group 2	0044758955	591,097.79	800.44	0.135416
Group 2	0044759268	252,411.70	341.81	0.135418
Group 2	0044759604	156,855.11	55.04	0.035090
Group 2	0044759749	321,276.86	502.00	0.156252
Group 2	0044759896	263,299.17	37.12	0.014098
Group 2	0044760644	240,702.56	250.73	0.104166
Group 2	0044760683	285,995.83	229.97	0.080410
Group 2	0044760774	272,805.40	284.17	0.104166
Group 2	0044760857	262,560.35	91.71	0.034929
Group 2	0044760952	238,668.02	94.27	0.039498
Group 2	0044761339	341,777.11	534.03	0.156251

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761419	390,115.55	650.19	0.166666
Group 2	0044761489	174,719.20	117.34	0.067159
Group 2	0044761553	206,449.05	66.15	0.032042
Group 2	0044761774	74,655.59	91.13	0.122067
Group 2	0044761818	85,460.38	43.61	0.051029
Group 2	0044762100	136,053.35	61.35	0.045093
Group 2	0044762129	318,343.31	160.66	0.050468
Group 2	0044762306	319,586.89	99.87	0.031250
Group 2	0044762564	396,043.37	536.31	0.135417
Group 2	0044762765	115,144.49	94.80	0.082331
Group 2	0044762776	203,858.00	233.59	0.114585
Group 2	0044762870	323,217.41	137.86	0.042652
Group 2	0044763163	74,862.16	77.98	0.104165
Group 2	0044763194	88,000.78	192.50	0.218748
Group 2	0044763692	233,110.03	339.95	0.145832
Group 2	0044763976	392,752.71	295.85	0.075327
Group 2	0044763989	344,363.66	656.65	0.190685
Group 2	0044763998	373,389.43	350.05	0.093749
Group 2	0044764724	475,305.57	296.80	0.062444
Group 2	0044764825	276,786.38	374.81	0.135415
Group 2	0044765396	269,230.23	102.63	0.038120
Group 2	0044765513	345,964.82	151.03	0.043655
Group 2	0044766135	306,125.84	255.10	0.083332
Group 2	0044766389	124,917.93	66.66	0.053363
Group 2	0044766995	106,312.57	121.82	0.114587
Group 2	0044767025	347,503.18	760.16	0.218749
Group 2	0044767243	455,467.07	711.67	0.156251
Group 2	0044767644	383,684.95	519.57	0.135416
Group 2	0044768165	477,038.05	645.99	0.135417
Group 2	0044768220	251,925.57	209.94	0.083334
Group 2	0044768338	134,700.17	251.44	0.186666
Group 2	0044768786	155,888.87	47.85	0.030695
Group 2	0044769181	90,489.92	48.70	0.053818
Group 2	0044769400	304,324.32	253.60	0.083332

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Series 2017-C07



Distribution Date: 27-Jun-2022
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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044770000	235,796.65	294.75	0.125002
Group 2	0044770245	297,432.34	154.91	0.052082
Group 2	0044770455	288,681.28	451.06	0.156248
Group 2	0044771203	338,262.81	634.24	0.187499
Group 2	0044771262	87,682.22	58.84	0.067106
Group 2	0044771856	312,012.78	512.70	0.164320
Group 2	0044772342	380,454.14	129.70	0.034091
Group 2	0044772687	255,201.66	319.00	0.124999
Group 2	0044772744	154,841.02	185.63	0.119884
Group 2	0044772895	334,501.14	164.91	0.049300
Group 2	0044773059	340,246.42	614.72	0.180669
Group 2	0044773158	265,196.46	145.50	0.054865
Group 2	0044773412	256,704.28	267.40	0.104167
Group 2	0044773707	305,130.59	86.54	0.028362
Group 2	0044773900	149,946.43	16.20	0.010804
Group 2	0044773956	294,698.22	129.97	0.044103
Group 2	0044774580	306,757.29	479.31	0.156251
Group 2	0044774693	204,511.05	213.03	0.104166
Group 2	0044774805	214,089.74	379.12	0.177085
Group 2	0044775457	180,494.29	151.10	0.083715
Group 2	0044775468	150,299.31	125.25	0.083334
Group 2	0044775546	361,048.75	300.87	0.083332
Group 2	0044775587	489,860.83	663.35	0.135416
Group 2	0044776032	153,693.71	64.87	0.042207
Group 2	0044776233	215,562.21	107.97	0.050088
Group 2	0044776810	380,351.91	752.78	0.197917
Group 2	0044776861	201,550.77	125.97	0.062500
Group 2	0044777714	154,577.01	112.71	0.072915
Group 2	0044778088	248,304.07	77.60	0.031252
Group 2	0044778151	398,268.08	539.32	0.135416
Group 2	0044779309	107,812.57	89.84	0.083330
Group 2	0044779844	201,742.67	42.99	0.021309
Group 2	0044780048	126,841.21	79.28	0.062503
Group 2	0044780062	86,516.04	63.01	0.072830

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044780495	217,571.22	271.96	0.124998
Group 2	0044780719	430,491.87	493.27	0.114583
Group 2	0044781122	397,767.89	580.08	0.145834
Group 2	0044781165	223,187.20	148.96	0.066742
Group 2	0044781185	269,051.37	280.26	0.104166
Group 2	0044781195	320,931.70	316.46	0.098607
Group 2	0044781752	228,345.04	12.12	0.005308
Group 2	0044781936	83,397.71	86.87	0.104164
Group 2	0044782011	354,931.43	245.20	0.069084
Group 2	0044782356	134,170.36	41.93	0.031251
Group 2	0044782683	300,452.61	86.45	0.028773
Group 2	0044782878	150,239.59	92.18	0.061355
Group 2	0044783524	171,886.06	63.65	0.037030
Group 2	0044783715	220,968.13	253.19	0.114582
Group 2	0044783732	90,446.75	34.59	0.038243
Group 2	0044785344	359,414.81	374.39	0.104167
Group 2	0044785725	346,708.88	397.27	0.114583
Group 2	0044785902	67,149.05	97.93	0.145840
Group 2	0044786096	198,049.98	185.67	0.093749
Group 2	0044786483	262,196.13	462.12	0.176250
Group 2	0044786559	409,228.13	155.00	0.037876
Group 2	0044787049	180,538.36	152.04	0.084215
Group 2	0044787213	320,727.39	231.19	0.072083
Group 2	0044787215	299,119.88	280.42	0.093748
Group 2	0044787378	231,063.71	78.57	0.034004
Group 2	0044787721	251,504.82	419.17	0.166665
Group 2	0044788031	509,572.70	636.97	0.125001
Group 2	0044788172	377,099.58	353.53	0.093750
Group 2	0044788401	439,992.12	595.46	0.135334
Group 2	0044788554	151,718.96	67.97	0.044800
Group 2	0044788704	640,900.61	99.48	0.015522
Group 2	0044788812	189,001.76	318.60	0.168570
Group 2	0044790206	221,434.08	21.22	0.009583
Group 2	0044790382	358,541.71	362.28	0.101043

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044790766	99,154.85	184.32	0.185891
Group 2	0044790879	286,352.36	328.11	0.114583
Group 2	0044790949	178,578.54	250.75	0.140414
Group 2	0044791507	254,305.80	158.94	0.062500
Group 2	0044791639	350,678.99	365.29	0.104166
Group 2	0044792074	356,500.69	318.80	0.089425
Group 2	0044792593	282,807.73	294.59	0.104166
Group 2	0044792673	244,540.52	28.40	0.011614
Group 2	0044793723	306,982.73	447.68	0.145832
Group 2	0044793820	188,462.06	214.88	0.114018
Group 2	0044793994	437,283.13	143.26	0.032761
Group 2	0044794099	452,073.22	93.93	0.020778
Group 2	0044794339	347,758.67	675.87	0.194350
Group 2	0044794431	291,183.47	148.01	0.050830
Group 2	0044795027	226,116.06	423.97	0.187501
Group 2	0044795081	192,151.46	371.81	0.193498
Group 2	0044795082	449,255.54	701.96	0.156250
Group 2	0044795432	260,892.26	326.12	0.125002
Group 2	0044795509	415,790.79	563.05	0.135417
Group 2	0044795768	208,048.28	260.06	0.125000
Group 2	0044796134	71,594.90	59.66	0.083330
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	358,794.72	411.12	0.114584
Group 2	0044796878	146,700.19	168.09	0.114581
Group 2	0044797296	469,565.25	538.04	0.114583
Group 2	0044797940	376,706.09	470.88	0.124999
Group 2	0044797958	404,539.45	266.32	0.065833
Group 2	0044798616	360,733.50	413.34	0.114583
Group 2	0044798670	210,459.83	241.15	0.114582
Group 2	0044799101	458,267.27	749.16	0.163477
Group 2	0044799300	162,583.66	134.13	0.082499
Group 2	0044799362	424,142.22	157.74	0.037190
Group 2	0044799466	265,279.48	386.87	0.145835
Group 2	0044799812	358,488.02	448.11	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044799964	222,898.89	70.50	0.031629
Group 2	0044800978	245,328.49	255.55	0.104166
Group 2	0044801084	110,776.49	41.53	0.037490
Group 2	0044801377	263,478.54	301.90	0.114582
Group 2	0044801461	124,232.25	44.59	0.035892
Group 2	0044801511	336,261.19	210.99	0.062746
Group 2	0044801593	264,080.91	302.59	0.114582
Group 2	0044801610	386,113.69	270.26	0.069995
Group 2	0044801764	40,152.30	25.65	0.063882
Group 2	0044802184	432,509.86	585.69	0.135417
Group 2	0044803047	319,854.34	99.92	0.031239
Group 2	0044803082	283,407.45	236.17	0.083332
Group 2	0044803218	707,566.52	1,105.57	0.156250
Group 2	0044803223	599,301.30	936.41	0.156250
Group 2	0044803260	322,273.80	503.55	0.156249
Group 2	0044803492	345,895.50	396.34	0.114584
Group 2	0044803568	177,296.83	56.66	0.031958
Group 2	0044804224	229,253.51	238.81	0.104169
Group 2	0044804262	316,657.80	296.87	0.093751
Group 2	0044804420	103,064.95	9.39	0.009111
Group 2	0044805165	334,076.00	382.80	0.114585

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
4	714,593.47	(50,117.25)	(7.013)

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748623	213,865.61	6,986.79	3.267
0044783482	128,165.38	(53,230.68)	(41.533)
0044792087	115,311.44	(1,351.52)	(1.172)
0044807002	257,251.04	(2,521.84)	(0.980)

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
2	360,815.45	(258,536.46)	(36,555.12)	(10.131)

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044770943	149,615.30	24.00	(8,439.27)	(5.641)
0044798155	211,200.15	(258,560.46)	(28,115.85)	(13.312)

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
118	19,550,968.99	962,971.28	4.925

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748623	213,865.61	6,986.79	3.267
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753935	59,563.42	5,088.26	8.543
0044754914	148,553.61	4,612.59	3.105
0044755334	219,393.60	15,178.64	6.918
0044755417	200,594.01	2,700.07	1.346
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	73,824.43	62.484
0044758509	160,506.51	5,842.32	3.640
0044760659	163,665.98	(5,918.51)	(3.616)

Connecticut Avenue Securities

Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044761042	204,105.41	3,454.67	1.693
0044761674	341,600.17	(91,407.15)	(26.759)
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765376	161,134.60	(1,480.95)	(0.919)
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	18,438.34	7.127
0044770011	109,263.76	2,495.11	2.284
0044770943	149,615.30	(8,439.27)	(5.641)
0044771695	80,466.96	(4,215.36)	(5.239)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044780223	77,666.67	(777.74)	(1.001)
0044781952	81,828.87	24,977.92	30.525
0044783328	67,874.89	1,133.55	1.670

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785788	282,960.19	72,274.82	25.542
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
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
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044795975	84,919.92	1,622.16	1.910
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	14,578.56	6.790
0044798155	211,200.15	(28,115.85)	(13.312)
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044812180	282,811.50	16,732.79	5.917

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044812677	34,976.14	11,526.95	32.957
0044818674	137,217.92	75,941.00	55.343
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820701	165,574.88	24,542.80	14.823
0044820772	86,673.96	4,250.54	4.904
0044825727	415,508.11	(250.97)	(0.060)
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044848575	86,244.13	(16,406.01)	(19.023)
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044858948	170,464.06	82,000.70	48.104
0044864037	70,926.29	19,929.50	28.099
0044866363	70,610.20	3,060.13	4.334
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044889705	71,388.48	1,385.37	1.941
0044892267	63,367.40	28,381.20	44.788
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896962	29,480.46	21,796.19	73.934

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 1	1	257,251.04	(2,521.84)	(0.000 %)	0	0.00	0.00	0.000 %	1	257,251.04	(2,521.84)	(0.000 %)
Group 2	5	818,157.88	(306,131.87)	(0.012 %)	0	0.00	0.00	0.000 %	5	818,157.88	(306,131.87)	(0.012 %)
Total	6	1,075,408.92	(308,653.71)	(0.004 %)	0	0.00	0.00	0.000 %	6	1,075,408.92	(308,653.71)	(0.004 %)

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	0044807002	275,000.00	3.750 %	MA	67.00	360	257,251.04	05/31/2022	(2,521.84)	(2,521.84)
Group 2	0044748623	214,000.00	4.500 %	CA	95.00	360	213,865.61	05/31/2022	6,986.79	6,986.79
Group 2	0044770943	153,000.00	5.125 %	MN	97.00	360	149,615.30	07/31/2021	24.00	(8,439.27)
Group 2	0044783482	131,000.00	4.375 %	NH	97.00	360	128,165.38	05/31/2022	(53,230.68)	(53,230.68)
Group 2	0044792087	121,000.00	4.000 %	AZ	97.00	360	115,311.44	05/31/2022	(1,351.52)	(1,351.52)
Group 2	0044798155	218,000.00	4.375 %	FL	97.00	360	211,200.15	12/31/2021	(258,560.46)	(28,115.85)

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

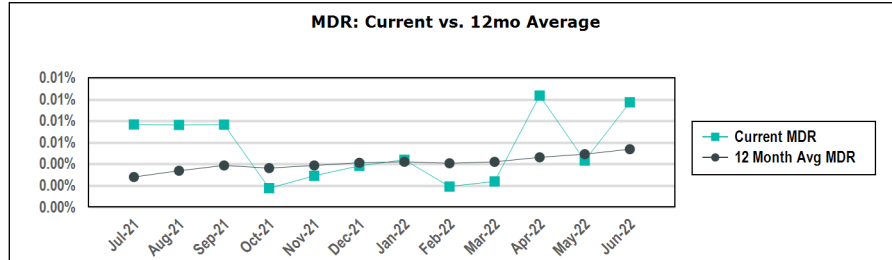
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Summary

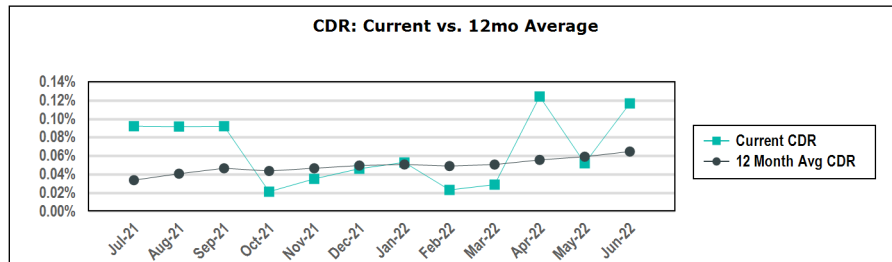
MDR

Current Month 0.010 %
 3 Month Average 0.008 %
 12 Month Average 0.005 %



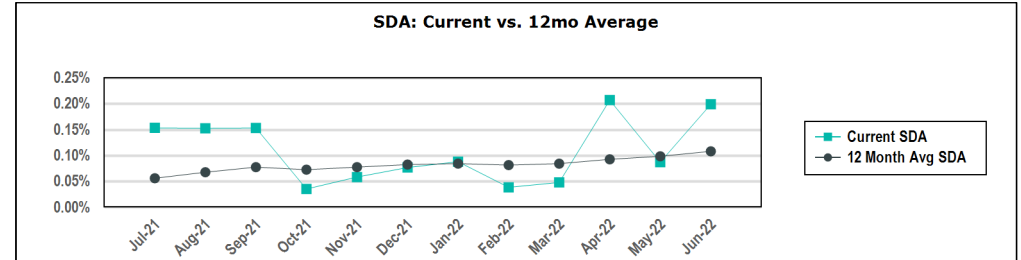
CDR

Current Month 0.117 %
 3 Month Average 0.098 %
 12 Month Average 0.065 %



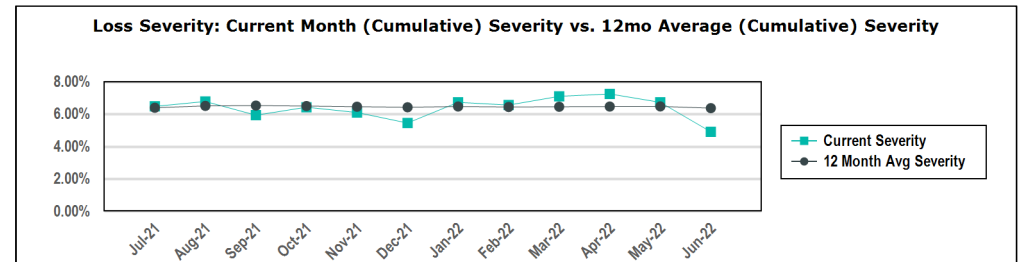
SDA

Current Month 0.199 %
 3 Month Average 0.165 %
 12 Month Average 0.109 %



Loss Severity

Current Month (Cumulative) 4.925 %
 3 Month Average (Cumulative) 6.315 %
 12 Month Average (Cumulative) 6.391 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

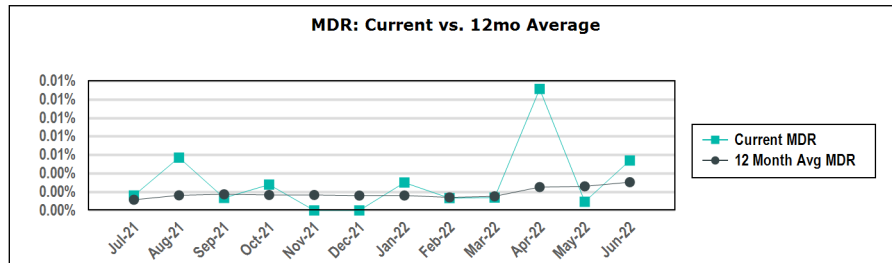
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Group 1

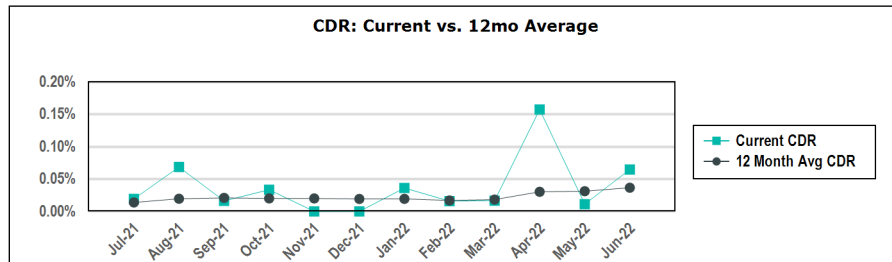
MDR

Current Month 0.005 %
 3 Month Average 0.006 %
 12 Month Average 0.003 %



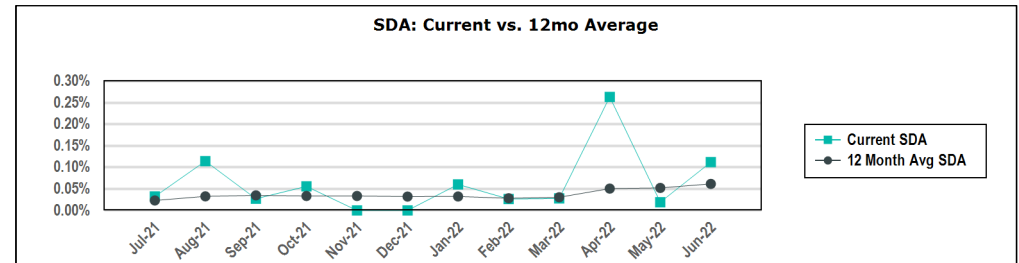
CDR

Current Month 0.065 %
 3 Month Average 0.078 %
 12 Month Average 0.037 %



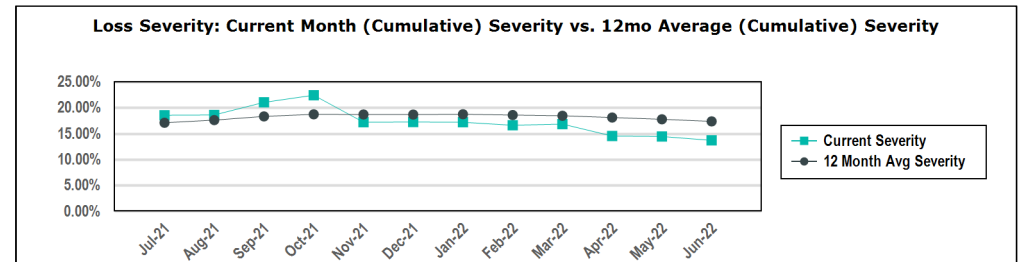
SDA

Current Month 0.112 %
 3 Month Average 0.131 %
 12 Month Average 0.062 %



Loss Severity

Current Month (Cumulative) 13.741 %
 3 Month Average (Cumulative) 14.270 %
 12 Month Average (Cumulative) 17.412 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

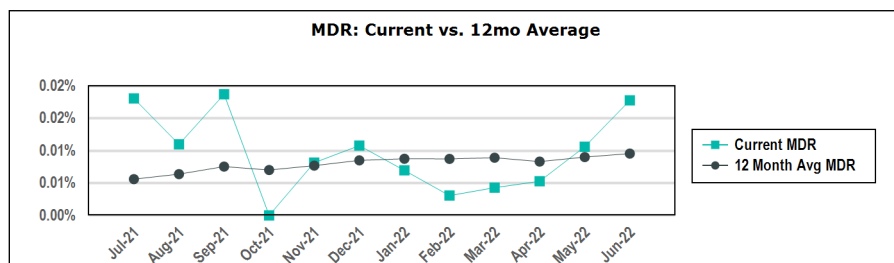
Distribution Date: 27-Jun-2022
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Realized Loss Report - Collateral

Group 2

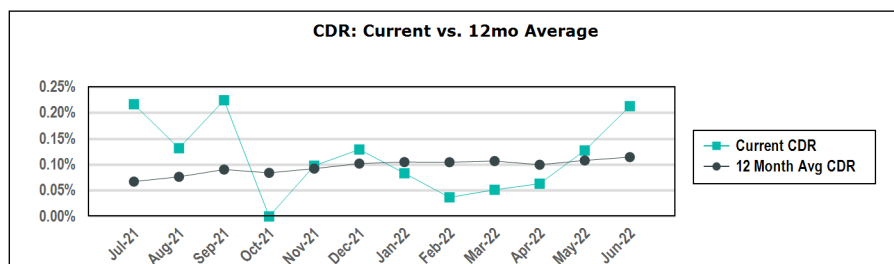
MDR

Current Month 0.018 %
3 Month Average 0.011 %
12 Month Average 0.010 %



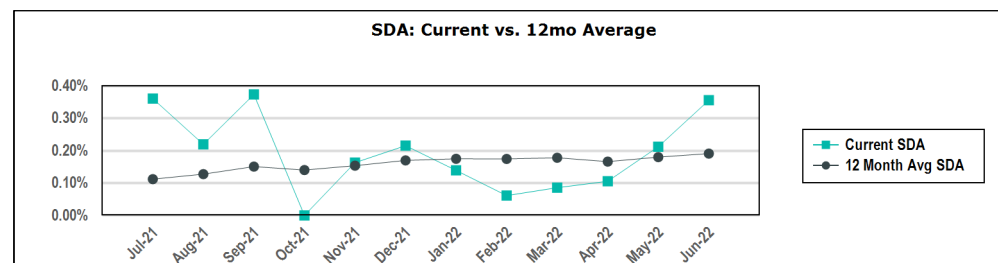
CDR

Current Month 0.213 %
3 Month Average 0.135 %
12 Month Average 0.115 %



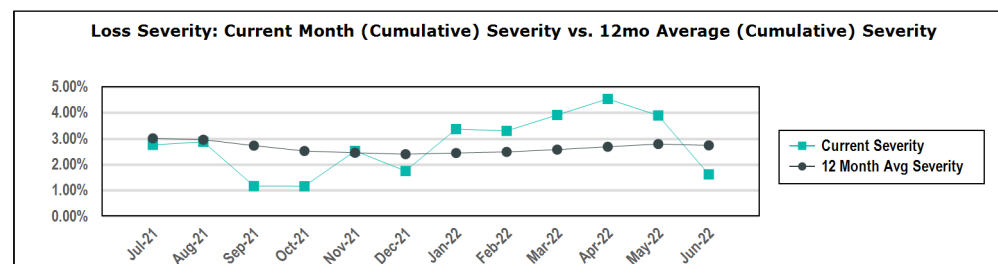
SDA

Current Month 0.356 %
3 Month Average 0.225 %
12 Month Average 0.191 %



Loss Severity

Current Month (Cumulative) 1.625 %
3 Month Average (Cumulative) 3.358 %
12 Month Average (Cumulative) 2.748 %



Calculation Methodology:

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

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

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

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

Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Summary

SMM

Current Month 1.972 %
3 Month Average 2.257 %
12 Month Average 3.370 %

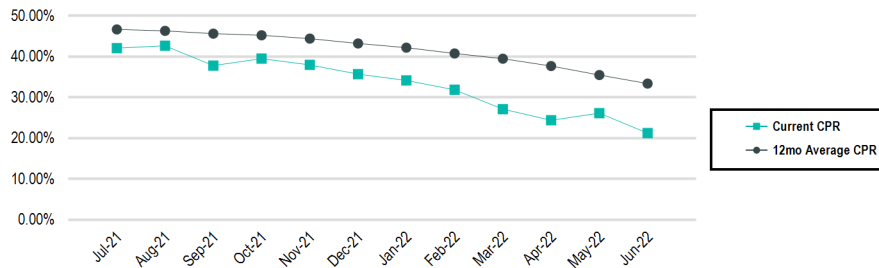
CPR

Current Month 21.261 %
3 Month Average 23.942 %
12 Month Average 33.403 %

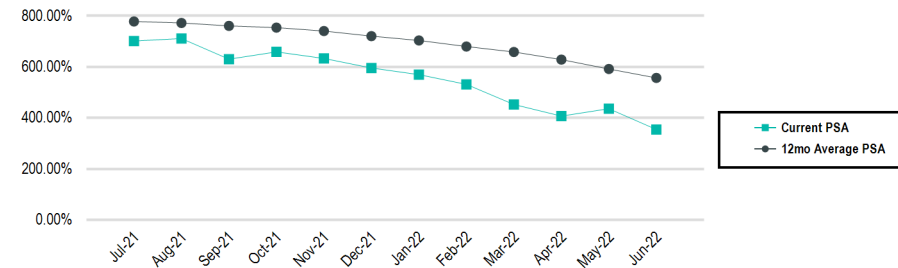
PSA

Current Month 354.352 %
3 Month Average 399.037 %
12 Month Average 556.711 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 1.882 %
3 Month Average 2.166 %
12 Month Average 3.125 %

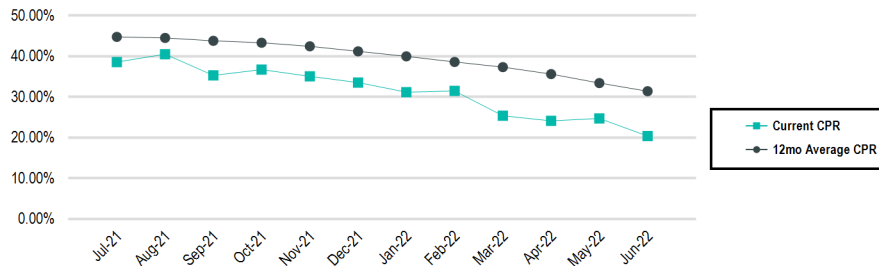
CPR

Current Month 20.390 %
3 Month Average 23.085 %
12 Month Average 31.430 %

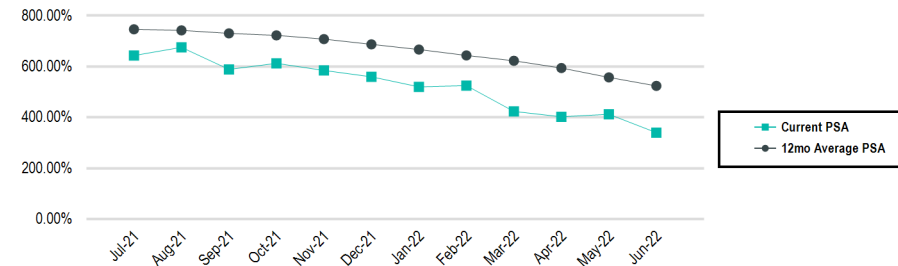
PSA

Current Month 339.838 %
3 Month Average 384.757 %
12 Month Average 523.838 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Connecticut Avenue Securities

Credit-Linked Notes

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Prepayment Rates

Group 2

SMM

Current Month	2.139 %
3 Month Average	2.426 %
12 Month Average	3.804 %

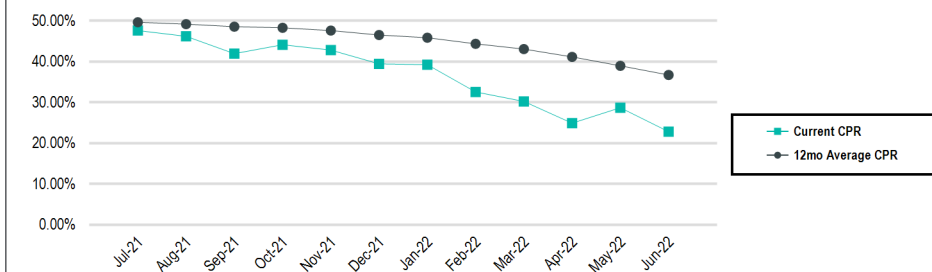
CPR

Current Month	22.850 %
3 Month Average	25.493 %
12 Month Average	36.738 %

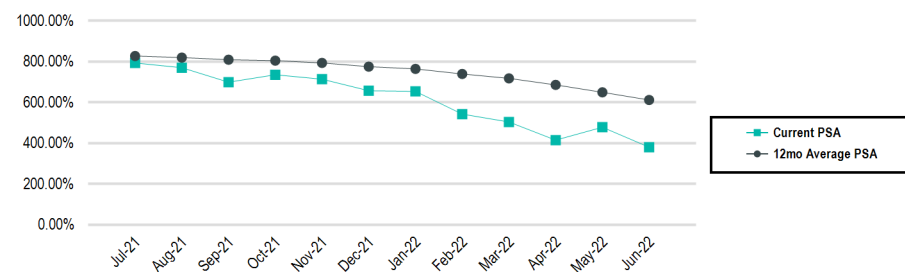
PSA

Current Month	380.826 %
3 Month Average	424.883 %
12 Month Average	612.295 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

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

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

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

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

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

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Substitutions

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

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
0044770737	350,424.56	0.00	0.000 %	350,424.56
Total	350,424.56	0.00		

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
180	34,037,518.31

Contact:
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Computershare Trust Company, N.A.
9062 Old Annapolis Road
Columbia, MD 21045
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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.