

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Dec-2024
 05-Dec-2024 9:27:59 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		11/29/2024	0.00000%	3,254,961,964.16	0.00	31,176,108.28	0.00	3,223,785,855.89	31,176,108.28	0.00
1M-1	30711XUS1	12/24/2024	5.49851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	12/24/2024	7.24851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	12/24/2024	7.24851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2C	30711XUV4	12/24/2024	7.24851%	50,246,510.17	313,627.29	1,179,308.19	0.00	49,067,201.99	1,492,935.48	0.00
1M-CH		11/29/2024	0.00000%	89,548,612.77	0.00	2,101,746.21	0.00	87,446,866.57	2,101,746.21	0.00
1M-2	30711XUX0	12/24/2024	7.24851%	50,246,510.17	313,627.29	1,179,308.19	0.00	49,067,201.99	1,492,935.48	0.00
1M-2H		11/29/2024	0.00000%	89,548,612.77	0.00	2,101,746.21	0.00	87,446,866.57	2,101,746.21	0.00
1B-1	30711XUW2	12/24/2024	8.84851%	27,201,000.00	207,259.39	0.00	0.00	27,201,000.00	207,259.39	0.00
1B-1H		11/29/2024	0.00000%	75,940,594.00	0.00	0.00	0.00	75,940,594.00	0.00	0.00
1B-2H		11/29/2024	0.00000%	100,710,957.49	0.00	0.00	73,704.10	100,637,253.39	0.00	2,504,340.61
1A-I1	30711XUY8	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	12/24/2024	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	12/24/2024	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	12/24/2024	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I2	30711XVJ0	12/24/2024	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I3	30711XVL5	12/24/2024	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I4	30711XVN1	12/24/2024	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1C-I1	30711XVQ4	12/24/2024	1.80000%	0.00	77,882.09	0.00	0.00	0.00	77,882.09	0.00
1C-I2	30711XVS0	12/24/2024	1.40000%	0.00	60,574.96	0.00	0.00	0.00	60,574.96	0.00
1C-I3	30711XVU5	12/24/2024	1.00000%	0.00	43,267.83	0.00	0.00	0.00	43,267.83	0.00
1C-I4	30711XVW1	12/24/2024	0.60000%	0.00	25,960.70	0.00	0.00	0.00	25,960.70	0.00
1E-A1	30711XUZ5	12/24/2024	5.44851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	12/24/2024	5.84851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	12/24/2024	6.24851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	12/24/2024	6.64851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	12/24/2024	5.44851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	30711XVK7	12/24/2024	5.84851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B3	30711XVM3	12/24/2024	6.24851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Distribution Date: 26-Dec-2024
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B4	30711XVP6	12/24/2024	6.64851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	30711XVR2	12/24/2024	5.44851%	50,246,510.17	235,745.19	1,179,308.19	0.00	49,067,201.99	1,415,053.38	0.00
1E-C2	30711XVT8	12/24/2024	5.84851%	50,246,510.17	253,052.33	1,179,308.19	0.00	49,067,201.99	1,432,360.52	0.00
1E-C3	30711XVV3	12/24/2024	6.24851%	50,246,510.17	270,359.46	1,179,308.19	0.00	49,067,201.99	1,449,667.65	0.00
1E-C4	30711XVX9	12/24/2024	6.64851%	50,246,510.17	287,666.59	1,179,308.19	0.00	49,067,201.99	1,466,974.78	0.00
1E-D1	30711XVY7	12/24/2024	5.44851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	30711XVZ4	12/24/2024	5.84851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	30711XWA8	12/24/2024	6.24851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	30711XWB6	12/24/2024	6.64851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	30711XWC4	12/24/2024	7.24851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	30711XWD2	12/24/2024	5.44851%	50,246,510.17	235,745.19	1,179,308.19	0.00	49,067,201.99	1,415,053.38	0.00
1E-F2	30711XWE0	12/24/2024	5.84851%	50,246,510.17	253,052.33	1,179,308.19	0.00	49,067,201.99	1,432,360.52	0.00
1E-F3	30711XWF7	12/24/2024	6.24851%	50,246,510.17	270,359.46	1,179,308.19	0.00	49,067,201.99	1,449,667.65	0.00
1E-F4	30711XWG5	12/24/2024	6.64851%	50,246,510.17	287,666.59	1,179,308.19	0.00	49,067,201.99	1,466,974.78	0.00
1E-F5	30711XWH3	12/24/2024	7.24851%	50,246,510.17	313,627.29	1,179,308.19	0.00	49,067,201.99	1,492,935.48	0.00
1X-1	30711XWJ9	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	30711XWK6	12/24/2024	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	30711XWL4	12/24/2024	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	30711XWM2	12/24/2024	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	30711XWN0	12/24/2024	1.80000%	0.00	77,882.09	0.00	0.00	0.00	77,882.09	0.00
1Y-2	30711XWP5	12/24/2024	1.40000%	0.00	60,574.96	0.00	0.00	0.00	60,574.96	0.00
1Y-3	30711XWQ3	12/24/2024	1.00000%	0.00	43,267.83	0.00	0.00	0.00	43,267.83	0.00
1Y-4	30711XWR1	12/24/2024	0.60000%	0.00	25,960.70	0.00	0.00	0.00	25,960.70	0.00
2A-H		11/29/2024	0.00000%	1,638,017,385.56	0.00	14,038,093.16	0.00	1,623,989,075.90	14,038,093.16	0.00
2M-1	30711XWS9	12/24/2024	5.49851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	12/24/2024	7.34851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	12/24/2024	7.34851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH		11/29/2024	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2C	30711XWV2	12/24/2024	7.34851%	4,287,203.33	27,128.92	84,028.71	0.00	4,203,174.62	111,157.63	0.00
2M-CH		11/29/2024	0.00000%	97,438,796.00	0.00	1,909,789.70	0.00	95,529,006.30	1,909,789.70	0.00
2M-2	30711XWX8	12/24/2024	7.34851%	4,287,203.33	27,128.92	84,028.71	0.00	4,203,174.62	111,157.63	0.00

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Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
2M-2H		11/29/2024	0.00000%	97,438,796.00	0.00	1,909,789.70	0.00	95,529,006.30	1,909,789.70	0.00
2B-1	30711XWW0	12/24/2024	9.29851%	2,000,000.00	16,014.10	0.00	0.00	2,000,000.00	16,014.10	0.00
2B-1H		11/29/2024	0.00000%	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		11/29/2024	0.00000%	64,253,778.80	0.00	0.00	9,783.50	64,243,995.30	0.00	2,422,441.70
2A-I1	30711XWY6	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	12/24/2024	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	12/24/2024	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	12/24/2024	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I2	30711XXH2	12/24/2024	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I3	30711XXK5	12/24/2024	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I4	30711XXM1	12/24/2024	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2C-I1	30711XXP4	12/24/2024	1.80000%	0.00	6,645.17	0.00	0.00	0.00	6,645.17	0.00
2C-I2	30711XXR0	12/24/2024	1.40000%	0.00	5,168.46	0.00	0.00	0.00	5,168.46	0.00
2C-I3	30711XXT6	12/24/2024	1.00000%	0.00	3,691.76	0.00	0.00	0.00	3,691.76	0.00
2C-I4	30711XXV1	12/24/2024	0.60000%	0.00	2,215.06	0.00	0.00	0.00	2,215.06	0.00
2E-A1	30711XWZ3	12/24/2024	5.54851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	12/24/2024	5.94851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	12/24/2024	6.34851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	12/24/2024	6.74851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	12/24/2024	5.54851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	30711XXJ8	12/24/2024	5.94851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	30711XXL3	12/24/2024	6.34851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	30711XXN9	12/24/2024	6.74851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	30711XXQ2	12/24/2024	5.54851%	4,287,203.33	20,483.76	84,028.71	0.00	4,203,174.62	104,512.47	0.00
2E-C2	30711XXS8	12/24/2024	5.94851%	4,287,203.33	21,960.46	84,028.71	0.00	4,203,174.62	105,989.17	0.00
2E-C3	30711XXU3	12/24/2024	6.34851%	4,287,203.33	23,437.17	84,028.71	0.00	4,203,174.62	107,465.88	0.00
2E-C4	30711XXW9	12/24/2024	6.74851%	4,287,203.33	24,913.87	84,028.71	0.00	4,203,174.62	108,942.58	0.00
2E-D1	30711XXX7	12/24/2024	5.54851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	30711XXY5	12/24/2024	5.94851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D3	30711XXZ2	12/24/2024	6.34851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	30711XYA6	12/24/2024	6.74851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	30711XYB4	12/24/2024	7.34851%	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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2E-F1	30711XYC2	12/24/2024	5.54851%	4,287,203.33	20,483.76	84,028.71	0.00	4,203,174.62	104,512.47	0.00
2E-F2	30711XYD0	12/24/2024	5.94851%	4,287,203.33	21,960.46	84,028.71	0.00	4,203,174.62	105,989.17	0.00
2E-F3	30711XYE8	12/24/2024	6.34851%	4,287,203.33	23,437.17	84,028.71	0.00	4,203,174.62	107,465.88	0.00
2E-F4	30711XYF5	12/24/2024	6.74851%	4,287,203.33	24,913.87	84,028.71	0.00	4,203,174.62	108,942.58	0.00
2E-F5	30711XYG3	12/24/2024	7.34851%	4,287,203.33	27,128.92	84,028.71	0.00	4,203,174.62	111,157.63	0.00
2X-1	30711XYH1	12/24/2024	1.80000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	30711XYJ7	12/24/2024	1.40000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	30711XYK4	12/24/2024	1.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	30711XYL2	12/24/2024	0.60000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	30711XYM0	12/24/2024	1.80000%	0.00	6,645.17	0.00	0.00	0.00	6,645.17	0.00
2Y-2	30711XYN8	12/24/2024	1.40000%	0.00	5,168.46	0.00	0.00	0.00	5,168.46	0.00
2Y-3	30711XYP3	12/24/2024	1.00000%	0.00	3,691.76	0.00	0.00	0.00	3,691.76	0.00
2Y-4	30711XYQ1	12/24/2024	0.60000%	0.00	2,215.06	0.00	0.00	0.00	2,215.06	0.00
Totals				6,201,597,782.05	3,971,591.84	67,133,979.16	83,487.60	6,134,390,098.93	71,105,571.00	4,926,782.31

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

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	3,254,961,964.16	7,812,128.15	23,363,980.12	0.00	0.00	31,176,108.28	3,223,785,855.89	0.16279127	31,176,108.28
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	89,854,570.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-BH	89,854,570.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2C	51,159,561.03	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.95910131	1,179,308.19
1M-CH	91,175,838.97	89,548,612.77	528,328.08	1,573,418.13	0.00	0.00	2,101,746.21	87,446,866.57	0.95910131	2,101,746.21
1M-2	151,995,556.00	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.32281998	1,179,308.19
1M-2H	270,884,980.00	89,548,612.77	528,328.08	1,573,418.13	0.00	0.00	2,101,746.21	87,446,866.57	0.32281918	2,101,746.21
1B-1	27,201,000.00	27,201,000.00	0.00	0.00	0.00	0.00	0.00	27,201,000.00	1.00000000	0.00
1B-1H	75,940,594.00	75,940,594.00	0.00	0.00	0.00	0.00	0.00	75,940,594.00	1.00000000	0.00
1B-2H	103,141,594.00	100,710,957.49	0.00	0.00	0.00	73,704.10	73,704.10	100,637,253.39	0.97571939	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B2	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B3	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B4	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-C1	51,159,561.03	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.95910131	1,179,308.19
1E-C2	51,159,561.03	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.95910131	1,179,308.19
1E-C3	51,159,561.03	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.95910131	1,179,308.19
1E-C4	51,159,561.03	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.95910131	1,179,308.19

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Dec-2024
05-Dec-2024 9:27:59 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-D1	100,835,994.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D2	100,835,994.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D3	100,835,994.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D4	100,835,994.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-D5	100,835,994.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-F1	101,577,558.52	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.48305160	1,179,308.19
1E-F2	101,577,558.52	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.48305160	1,179,308.19
1E-F3	101,577,558.52	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.48305160	1,179,308.19
1E-F4	101,577,558.52	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.48305160	1,179,308.19
1E-F5	101,577,558.52	50,246,510.17	296,449.51	882,858.68	0.00	0.00	1,179,308.19	49,067,201.99	0.48305160	1,179,308.19
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,638,017,385.56	3,621,493.51	10,416,599.64	0.00	0.00	14,038,093.16	1,623,989,075.90	0.12720585	14,038,093.16
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-BH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2C	4,495,410.33	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.93499243	84,028.71
2M-CH	102,170,887.67	97,438,796.00	492,680.23	1,417,109.47	0.00	0.00	1,909,789.70	95,529,006.30	0.93499243	1,909,789.70
2M-2	13,486,231.00	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.31166414	84,028.71
2M-2H	306,512,663.00	97,438,796.00	492,680.23	1,417,109.47	0.00	0.00	1,909,789.70	95,529,006.30	0.31166414	1,909,789.70
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	64,253,778.80	0.00	0.00	0.00	9,783.50	9,783.50	64,243,995.30	0.96366325	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

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Dec-2024
05-Dec-2024 9:27:59 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-C1	4,495,410.33	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.93499243	84,028.71
2E-C2	4,495,410.33	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.93499243	84,028.71
2E-C3	4,495,410.33	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.93499243	84,028.71
2E-C4	4,495,410.33	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.93499243	84,028.71
2E-D1	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D2	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D3	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D4	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-D5	8,990,820.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-F1	8,990,820.67	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.46749621	84,028.71
2E-F2	8,990,820.67	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.46749621	84,028.71
2E-F3	8,990,820.67	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.46749621	84,028.71
2E-F4	8,990,820.67	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.46749621	84,028.71
2E-F5	8,990,820.67	4,287,203.33	21,677.41	62,351.31	0.00	0.00	84,028.71	4,203,174.62	0.46749621	84,028.71
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
Total	36,468,388,695.07	6,201,597,782.05	16,975,034.40	50,158,944.85	0.00	83,487.60	67,217,466.76	6,134,390,098.93	0.16821116	67,133,979.16

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Dec-2024
05-Dec-2024 9:27:59 AM

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

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

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

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Dec-2024
05-Dec-2024 9:27:59 AM

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	164.36556981	0.39448845	1.17980915	0.00000000	0.00000000	1.57429760	162.79127222	0.16279127	1.57429760
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	89,854,570.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	51,159,561.03	982.15287931	5.79460621	17.25696355	0.00000000	0.00000000	23.05156976	959.10130975	0.95910131	23.05156976
1M-CH	91,175,838.97	982.15287933	5.79460618	17.25696355	0.00000000	0.00000000	23.05156973	959.10130971	0.95910131	23.05156973
1M-2	151,995,556.00	330.57881094	1.95038275	5.80845061	0.00000000	0.00000000	7.75883336	322.81997764	0.32281998	7.75883336
1M-2H	270,884,980.00	330.57799207	1.95037791	5.80843622	0.00000000	0.00000000	7.75881413	322.81917798	0.32281918	7.75881413
1B-1	27,201,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	75,940,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	976.43398346	0.00000000	0.00000000	0.00000000	0.71459144	0.71459144	975.71939202	0.97571939	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,159,561.03	982.15287931	5.79460621	17.25696355	0.00000000	0.00000000	23.05156976	959.10130975	0.95910131	23.05156976
1E-C2	51,159,561.03	982.15287931	5.79460621	17.25696355	0.00000000	0.00000000	23.05156976	959.10130975	0.95910131	23.05156976
1E-C3	51,159,561.03	982.15287931	5.79460621	17.25696355	0.00000000	0.00000000	23.05156976	959.10130975	0.95910131	23.05156976
1E-C4	51,159,561.03	982.15287931	5.79460621	17.25696355	0.00000000	0.00000000	23.05156976	959.10130975	0.95910131	23.05156976
1E-D1	100,835,994.97	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,835,994.97	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,835,994.97	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,835,994.97	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,835,994.97	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	101,577,558.52	494.66152664	2.91845477	8.69147372	0.00000000	0.00000000	11.60992848	483.05159826	0.48305160	11.60992848
1E-F2	101,577,558.52	494.66152664	2.91845477	8.69147372	0.00000000	0.00000000	11.60992848	483.05159826	0.48305160	11.60992848
1E-F3	101,577,558.52	494.66152664	2.91845477	8.69147372	0.00000000	0.00000000	11.60992848	483.05159826	0.48305160	11.60992848
1E-F4	101,577,558.52	494.66152664	2.91845477	8.69147372	0.00000000	0.00000000	11.60992848	483.05159826	0.48305160	11.60992848
1E-F5	101,577,558.52	494.66152664	2.91845477	8.69147372	0.00000000	0.00000000	11.60992848	483.05159826	0.48305160	11.60992848
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	128.30467671	0.28366888	0.81592446	0.00000000	0.00000000	1.09959334	127.20584971	0.12720585	1.09959334
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	4,495,410.33	953.68453940	4.82212043	13.86999304	0.00000000	0.00000000	18.69211125	934.99242816	0.93499243	18.69211125
2M-CH	102,170,887.67	953.68453991	4.82211950	13.86999274	0.00000000	0.00000000	18.69211224	934.99242767	0.93499243	18.69211224
2M-2	13,486,231.00	317.89484623	1.60737348	4.62333101	0.00000000	0.00000000	6.23070375	311.66414249	0.31166414	6.23070375

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Series 2017-C07



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	317.89484665	1.60737317	4.62333091	0.00000000	0.00000000	6.23070408	311.66414257	0.31166414	6.23070408
2B-1	2,000,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	64,666,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	963.8100233	0.00000000	0.00000000	0.00000000	0.14675301	0.14675301	963.66324932	0.96366325	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	953.68453940	4.82212043	13.86999304	0.00000000	0.00000000	18.69211125	934.99242816	0.93499243	18.69211125
2E-C2	4,495,410.33	953.68453940	4.82212043	13.86999304	0.00000000	0.00000000	18.69211125	934.99242816	0.93499243	18.69211125
2E-C3	4,495,410.33	953.68453940	4.82212043	13.86999304	0.00000000	0.00000000	18.69211125	934.99242816	0.93499243	18.69211125
2E-C4	4,495,410.33	953.68453940	4.82212043	13.86999304	0.00000000	0.00000000	18.69211125	934.99242816	0.93499243	18.69211125
2E-D1	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Series 2017-C07



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

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	476.84226917	2.41106021	6.93499651	0.00000000	0.00000000	9.34605561	467.49621356	0.46749621	9.34605561
2E-F2	8,990,820.67	476.84226917	2.41106021	6.93499651	0.00000000	0.00000000	9.34605561	467.49621356	0.46749621	9.34605561
2E-F3	8,990,820.67	476.84226917	2.41106021	6.93499651	0.00000000	0.00000000	9.34605561	467.49621356	0.46749621	9.34605561
2E-F4	8,990,820.67	476.84226917	2.41106021	6.93499651	0.00000000	0.00000000	9.34605561	467.49621356	0.46749621	9.34605561
2E-F5	8,990,820.67	476.84226917	2.41106021	6.93499651	0.00000000	0.00000000	9.34605561	467.49621356	0.46749621	9.34605561
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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Series 2017-C07



Distribution Date: 26-Dec-2024
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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,254,961,964.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,223,785,855.89
1M-1	N/A	N/A	5.49851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.24851 %	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	N/A	N/A	7.24851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-BH	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-2C	11/25/24 - 12/25/24	31	7.24851 %	50,246,510.17	313,627.29	0.00	0.00	0.00	0.00	313,627.29	0.00	49,067,201.99
1M-CH	N/A	N/A	0.00000 %	89,548,612.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	87,446,866.57
1M-2	11/25/24 - 12/25/24	31	7.24851 %	50,246,510.17	313,627.29	0.00	0.00	0.00	0.00	313,627.29	0.00	49,067,201.99
1M-2H	N/A	N/A	0.00000 %	89,548,612.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	87,446,866.57
1B-1	11/25/24 - 12/25/24	31	8.84851 %	27,201,000.00	207,259.39	0.00	0.00	0.00	0.00	207,259.39	0.00	27,201,000.00
1B-1H	N/A	N/A	0.00000 %	75,940,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,940,594.00
1B-2H	N/A	N/A	0.00000 %	100,710,957.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,637,253.39
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	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-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
1B-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
1B-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
1C-I1	11/25/24 - 12/25/24	31	1.80000 %	50,246,510.17	77,882.09	0.00	0.00	0.00	0.00	77,882.09	0.00	49,067,201.99
1C-I2	11/25/24 - 12/25/24	31	1.40000 %	50,246,510.17	60,574.96	0.00	0.00	0.00	0.00	60,574.96	0.00	49,067,201.99
1C-I3	11/25/24 - 12/25/24	31	1.00000 %	50,246,510.17	43,267.83	0.00	0.00	0.00	0.00	43,267.83	0.00	49,067,201.99
1C-I4	11/25/24 - 12/25/24	31	0.60000 %	50,246,510.17	25,960.70	0.00	0.00	0.00	0.00	25,960.70	0.00	49,067,201.99
1E-A1	N/A	N/A	5.44851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	5.84851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.24851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	6.64851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	N/A	N/A	5.44851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B2	N/A	N/A	5.84851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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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	N/A	N/A	6.24851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B4	N/A	N/A	6.64851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-C1	11/25/24 - 12/25/24	31	5.44851 %	50,246,510.17	235,745.19	0.00	0.00	0.00	0.00	235,745.19	0.00	49,067,201.99
1E-C2	11/25/24 - 12/25/24	31	5.84851 %	50,246,510.17	253,052.33	0.00	0.00	0.00	0.00	253,052.33	0.00	49,067,201.99
1E-C3	11/25/24 - 12/25/24	31	6.24851 %	50,246,510.17	270,359.46	0.00	0.00	0.00	0.00	270,359.46	0.00	49,067,201.99
1E-C4	11/25/24 - 12/25/24	31	6.64851 %	50,246,510.17	287,666.59	0.00	0.00	0.00	0.00	287,666.59	0.00	49,067,201.99
1E-D1	N/A	N/A	5.44851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D2	N/A	N/A	5.84851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D3	N/A	N/A	6.24851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D4	N/A	N/A	6.64851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-D5	N/A	N/A	7.24851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-F1	11/25/24 - 12/25/24	31	5.44851 %	50,246,510.17	235,745.19	0.00	0.00	0.00	0.00	235,745.19	0.00	49,067,201.99
1E-F2	11/25/24 - 12/25/24	31	5.84851 %	50,246,510.17	253,052.33	0.00	0.00	0.00	0.00	253,052.33	0.00	49,067,201.99
1E-F3	11/25/24 - 12/25/24	31	6.24851 %	50,246,510.17	270,359.46	0.00	0.00	0.00	0.00	270,359.46	0.00	49,067,201.99
1E-F4	11/25/24 - 12/25/24	31	6.64851 %	50,246,510.17	287,666.59	0.00	0.00	0.00	0.00	287,666.59	0.00	49,067,201.99
1E-F5	11/25/24 - 12/25/24	31	7.24851 %	50,246,510.17	313,627.29	0.00	0.00	0.00	0.00	313,627.29	0.00	49,067,201.99
1X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1Y-1	11/25/24 - 12/25/24	31	1.80000 %	50,246,510.18	77,882.09	0.00	0.00	0.00	0.00	77,882.09	0.00	49,067,201.99
1Y-2	11/25/24 - 12/25/24	31	1.40000 %	50,246,510.18	60,574.96	0.00	0.00	0.00	0.00	60,574.96	0.00	49,067,201.99
1Y-3	11/25/24 - 12/25/24	31	1.00000 %	50,246,510.18	43,267.83	0.00	0.00	0.00	0.00	43,267.83	0.00	49,067,201.99
1Y-4	11/25/24 - 12/25/24	31	0.60000 %	50,246,510.18	25,960.70	0.00	0.00	0.00	0.00	25,960.70	0.00	49,067,201.99
2A-H	N/A	N/A	0.00000 %	1,638,017,385.56	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,623,989,075.90
2M-1	N/A	N/A	5.49851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.34851 %	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	N/A	N/A	7.34851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-BH	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-2C	11/25/24 - 12/25/24	31	7.34851 %	4,287,203.33	27,128.92	0.00	0.00	0.00	0.00	27,128.92	0.00	4,203,174.62

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Dec-2024
 05-Dec-2024 9:27:59 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	97,438,796.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	95,529,006.30
2M-2	11/25/24 - 12/25/24	31	7.34851 %	4,287,203.33	27,128.92	0.00	0.00	0.00	0.00	27,128.92	0.00	4,203,174.62
2M-2H	N/A	N/A	0.00000 %	97,438,796.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	95,529,006.30
2B-1	11/25/24 - 12/25/24	31	9.29851 %	2,000,000.00	16,014.10	0.00	0.00	0.00	0.00	16,014.10	0.00	2,000,000.00
2B-1H	N/A	N/A	0.00000 %	64,666,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	64,253,778.80	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,243,995.30
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	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-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
2B-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
2B-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
2C-I1	11/25/24 - 12/25/24	31	1.80000 %	4,287,203.33	6,645.17	0.00	0.00	0.00	0.00	6,645.17	0.00	4,203,174.62
2C-I2	11/25/24 - 12/25/24	31	1.40000 %	4,287,203.33	5,168.46	0.00	0.00	0.00	0.00	5,168.46	0.00	4,203,174.62
2C-I3	11/25/24 - 12/25/24	31	1.00000 %	4,287,203.33	3,691.76	0.00	0.00	0.00	0.00	3,691.76	0.00	4,203,174.62
2C-I4	11/25/24 - 12/25/24	31	0.60000 %	4,287,203.33	2,215.06	0.00	0.00	0.00	0.00	2,215.06	0.00	4,203,174.62
2E-A1	N/A	N/A	5.54851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	5.94851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.34851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	6.74851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	N/A	N/A	5.54851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B2	N/A	N/A	5.94851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B3	N/A	N/A	6.34851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B4	N/A	N/A	6.74851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-C1	11/25/24 - 12/25/24	31	5.54851 %	4,287,203.33	20,483.76	0.00	0.00	0.00	0.00	20,483.76	0.00	4,203,174.62
2E-C2	11/25/24 - 12/25/24	31	5.94851 %	4,287,203.33	21,960.46	0.00	0.00	0.00	0.00	21,960.46	0.00	4,203,174.62
2E-C3	11/25/24 - 12/25/24	31	6.34851 %	4,287,203.33	23,437.17	0.00	0.00	0.00	0.00	23,437.17	0.00	4,203,174.62
2E-C4	11/25/24 - 12/25/24	31	6.74851 %	4,287,203.33	24,913.87	0.00	0.00	0.00	0.00	24,913.87	0.00	4,203,174.62
2E-D1	N/A	N/A	5.54851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D2	N/A	N/A	5.94851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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



Distribution Date: 26-Dec-2024
05-Dec-2024 9:27:59 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	N/A	N/A	6.34851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D4	N/A	N/A	6.74851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-D5	N/A	N/A	7.34851 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-F1	11/25/24 - 12/25/24	31	5.54851 %	4,287,203.33	20,483.76	0.00	0.00	0.00	0.00	20,483.76	0.00	4,203,174.62
2E-F2	11/25/24 - 12/25/24	31	5.94851 %	4,287,203.33	21,960.46	0.00	0.00	0.00	0.00	21,960.46	0.00	4,203,174.62
2E-F3	11/25/24 - 12/25/24	31	6.34851 %	4,287,203.33	23,437.17	0.00	0.00	0.00	0.00	23,437.17	0.00	4,203,174.62
2E-F4	11/25/24 - 12/25/24	31	6.74851 %	4,287,203.33	24,913.87	0.00	0.00	0.00	0.00	24,913.87	0.00	4,203,174.62
2E-F5	11/25/24 - 12/25/24	31	7.34851 %	4,287,203.33	27,128.92	0.00	0.00	0.00	0.00	27,128.92	0.00	4,203,174.62
2X-1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2X-4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2Y-1	11/25/24 - 12/25/24	31	1.80000 %	4,287,203.34	6,645.17	0.00	0.00	0.00	0.00	6,645.17	0.00	4,203,174.62
2Y-2	11/25/24 - 12/25/24	31	1.40000 %	4,287,203.34	5,168.46	0.00	0.00	0.00	0.00	5,168.46	0.00	4,203,174.62
2Y-3	11/25/24 - 12/25/24	31	1.00000 %	4,287,203.34	3,691.76	0.00	0.00	0.00	0.00	3,691.76	0.00	4,203,174.62
2Y-4	11/25/24 - 12/25/24	31	0.60000 %	4,287,203.34	2,215.06	0.00	0.00	0.00	0.00	2,215.06	0.00	4,203,174.62
Totals					3,971,591.84	0.00	0.00	0.00	0.00	3,971,591.84	0.00	

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

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-Dec-2024
05-Dec-2024 9:27:59 AM

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 %	164.36556981	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	162.79127222
1M-1	186,170,000.00	5.49851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	7.24851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	7.24851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-BH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2C	51,159,561.03	7.24851 %	982.15287931	6.13037492	0.00000000	0.00000000	0.00000000	0.00000000	6.13037492	0.00000000	959.10130975
1M-CH	91,175,838.97	0.00000 %	982.15287933	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	959.10130971
1M-2	151,995,556.00	7.24851 %	330.57881094	2.06339776	0.00000000	0.00000000	0.00000000	0.00000000	2.06339776	0.00000000	322.81997764
1M-2H	270,884,980.00	0.00000 %	330.57799207	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	322.81917798
1B-1	27,201,000.00	8.84851 %	1000.00000000	7.61955038	0.00000000	0.00000000	0.00000000	0.00000000	7.61955038	0.00000000	1000.00000000
1B-1H	75,940,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	976.43398346	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	975.71939202
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	1.80000 %	982.15287931	1.52233695	0.00000000	0.00000000	0.00000000	0.00000000	1.52233695	0.00000000	959.10130975
1C-I2	0.00	1.40000 %	982.15287931	1.18403987	0.00000000	0.00000000	0.00000000	0.00000000	1.18403987	0.00000000	959.10130975
1C-I3	0.00	1.00000 %	982.15287931	0.84574279	0.00000000	0.00000000	0.00000000	0.00000000	0.84574279	0.00000000	959.10130975
1C-I4	0.00	0.60000 %	982.15287931	0.50744571	0.00000000	0.00000000	0.00000000	0.00000000	0.50744571	0.00000000	959.10130975
1E-A1	50,417,997.48	5.44851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	5.84851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.24851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 26-Dec-2024
05-Dec-2024 9:27:59 AM

Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	6.64851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	5.44851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B2	50,417,997.48	5.84851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B3	50,417,997.48	6.24851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B4	50,417,997.48	6.64851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-C1	51,159,561.03	5.44851 %	982.15287931	4.60803778	0.00000000	0.00000000	0.00000000	0.00000000	4.60803778	0.00000000	959.10130975
1E-C2	51,159,561.03	5.84851 %	982.15287931	4.94633505	0.00000000	0.00000000	0.00000000	0.00000000	4.94633505	0.00000000	959.10130975
1E-C3	51,159,561.03	6.24851 %	982.15287931	5.28463213	0.00000000	0.00000000	0.00000000	0.00000000	5.28463213	0.00000000	959.10130975
1E-C4	51,159,561.03	6.64851 %	982.15287931	5.62292921	0.00000000	0.00000000	0.00000000	0.00000000	5.62292921	0.00000000	959.10130975
1E-D1	100,835,994.97	5.44851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D2	100,835,994.97	5.84851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D3	100,835,994.97	6.24851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D4	100,835,994.97	6.64851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-D5	100,835,994.97	7.24851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-F1	101,577,558.52	5.44851 %	494.66152664	2.32083930	0.00000000	0.00000000	0.00000000	0.00000000	2.32083930	0.00000000	483.05159826
1E-F2	101,577,558.52	5.84851 %	494.66152664	2.49122280	0.00000000	0.00000000	0.00000000	0.00000000	2.49122280	0.00000000	483.05159826
1E-F3	101,577,558.52	6.24851 %	494.66152664	2.66160620	0.00000000	0.00000000	0.00000000	0.00000000	2.66160620	0.00000000	483.05159826
1E-F4	101,577,558.52	6.64851 %	494.66152664	2.83198961	0.00000000	0.00000000	0.00000000	0.00000000	2.83198961	0.00000000	483.05159826
1E-F5	101,577,558.52	7.24851 %	494.66152664	3.08756476	0.00000000	0.00000000	0.00000000	0.00000000	3.08756476	0.00000000	483.05159826
1X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	1.80000 %	494.66152674	0.76672536	0.00000000	0.00000000	0.00000000	0.00000000	0.76672536	0.00000000	483.05159826
1Y-2	0.00	1.40000 %	494.66152674	0.59634196	0.00000000	0.00000000	0.00000000	0.00000000	0.59634196	0.00000000	483.05159826
1Y-3	0.00	1.00000 %	494.66152674	0.42595855	0.00000000	0.00000000	0.00000000	0.00000000	0.42595855	0.00000000	483.05159826
1Y-4	0.00	0.60000 %	494.66152674	0.25557515	0.00000000	0.00000000	0.00000000	0.00000000	0.25557515	0.00000000	483.05159826
2A-H	12,766,622,601.00	0.00000 %	128.30467671	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	127.20584971
2M-1	107,666,000.00	5.49851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-1H	5,666,942.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.34851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.34851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-BH	102,170,887.67	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2C	4,495,410.33	7.34851 %	953.68453940	6.03480395	0.00000000	0.00000000	0.00000000	0.00000000	6.03480395	0.00000000	934.99242816
2M-CH	102,170,887.67	0.00000 %	953.68453991	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	934.99242767
2M-2	13,486,231.00	7.34851 %	317.89484623	2.01160131	0.00000000	0.00000000	0.00000000	0.00000000	2.01160131	0.00000000	311.66414249
2M-2H	306,512,663.00	0.00000 %	317.89484665	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	311.66414257
2B-1	2,000,000.00	9.29851 %	1000.00000000	8.00705000	0.00000000	0.00000000	0.00000000	0.00000000	8.00705000	0.00000000	1000.00000000
2B-1H	64,666,436.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.00000 %	963.81000233	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	963.66324932
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 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	1.80000 %	953.68453940	1.47821211	0.00000000	0.00000000	0.00000000	0.00000000	1.47821211	0.00000000	934.99242816
2C-I2	0.00	1.40000 %	953.68453940	1.14971930	0.00000000	0.00000000	0.00000000	0.00000000	1.14971930	0.00000000	934.99242816
2C-I3	0.00	1.00000 %	953.68453940	0.82122870	0.00000000	0.00000000	0.00000000	0.00000000	0.82122870	0.00000000	934.99242816
2C-I4	0.00	0.60000 %	953.68453940	0.49273811	0.00000000	0.00000000	0.00000000	0.00000000	0.49273811	0.00000000	934.99242816
2E-A1	4,495,410.33	5.54851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	5.94851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.34851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	6.74851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	5.54851 %	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



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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	4,495,410.33	5.94851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B3	4,495,410.33	6.34851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B4	4,495,410.33	6.74851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-C1	4,495,410.33	5.54851 %	953.68453940	4.55659406	0.00000000	0.00000000	0.00000000	0.00000000	4.55659406	0.00000000	934.99242816
2E-C2	4,495,410.33	5.94851 %	953.68453940	4.88508465	0.00000000	0.00000000	0.00000000	0.00000000	4.88508465	0.00000000	934.99242816
2E-C3	4,495,410.33	6.34851 %	953.68453940	5.21357747	0.00000000	0.00000000	0.00000000	0.00000000	5.21357747	0.00000000	934.99242816
2E-C4	4,495,410.33	6.74851 %	953.68453940	5.54206806	0.00000000	0.00000000	0.00000000	0.00000000	5.54206806	0.00000000	934.99242816
2E-D1	8,990,820.67	5.54851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D2	8,990,820.67	5.94851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D3	8,990,820.67	6.34851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D4	8,990,820.67	6.74851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-D5	8,990,820.67	7.34851 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-F1	8,990,820.67	5.54851 %	476.84226917	2.27829703	0.00000000	0.00000000	0.00000000	0.00000000	2.27829703	0.00000000	467.49621356
2E-F2	8,990,820.67	5.94851 %	476.84226917	2.44254232	0.00000000	0.00000000	0.00000000	0.00000000	2.44254232	0.00000000	467.49621356
2E-F3	8,990,820.67	6.34851 %	476.84226917	2.60678873	0.00000000	0.00000000	0.00000000	0.00000000	2.60678873	0.00000000	467.49621356
2E-F4	8,990,820.67	6.74851 %	476.84226917	2.77103403	0.00000000	0.00000000	0.00000000	0.00000000	2.77103403	0.00000000	467.49621356
2E-F5	8,990,820.67	7.34851 %	476.84226917	3.01740197	0.00000000	0.00000000	0.00000000	0.00000000	3.01740197	0.00000000	467.49621356
2X-1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	1.80000 %	476.84227028	0.73910606	0.00000000	0.00000000	0.00000000	0.00000000	0.73910606	0.00000000	467.49621356
2Y-2	0.00	1.40000 %	476.84227028	0.57485965	0.00000000	0.00000000	0.00000000	0.00000000	0.57485965	0.00000000	467.49621356
2Y-3	0.00	1.00000 %	476.84227028	0.41061435	0.00000000	0.00000000	0.00000000	0.00000000	0.41061435	0.00000000	467.49621356
2Y-4	0.00	0.60000 %	476.84227028	0.24636906	0.00000000	0.00000000	0.00000000	0.00000000	0.24636906	0.00000000	467.49621356

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,930,020.86
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(83,487.60)
Total Deposits	1,846,533.26
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,827,366.60
Total Withdrawals (Pool Distribution Amount)	1,846,533.26
Ending Balance	0.00

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

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

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	4.848510%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	34,530,866.77
Total Principal Reduction Cumulative	17,064,240,061.84
Scheduled Principal Current	8,636,905.74
Scheduled Principal Cumulative	1,421,660,160.54
Unscheduled Principal Current	25,820,256.93
Unscheduled Principal Cumulative	15,640,075,559.95
Senior Reduction Amount	31,176,108.28
Subordinate Reduction Amount	3,281,054.39
Calculated Tranche Write-Down Amount	73,704.10
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	62,932.58
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	45,881.14
Group 2	
Total Principal Reduction Current	16,031,911.57
Total Principal Reduction Cumulative	11,478,655,623.55
Scheduled Principal Current	4,135,851.15
Scheduled Principal Cumulative	840,433,789.81
Unscheduled Principal Current	11,886,276.92
Unscheduled Principal Cumulative	10,635,799,890.32
Senior Reduction Amount	14,028,309.66
Subordinate Reduction Amount	1,993,818.41
Calculated Tranche Write-Down Amount	9,783.50
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	66,724.29
Recovery Principal on Previously Liquidated Loan Current	9,783.50
Recovery Principal on Previously Liquidated Loan Cumulative	44,762.24

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 1</u>	
At Issuance Loan Count	88483
Period Beginning Loan Count	21725
Period Reference Pool Removal Loan Count	153
Period Ending Loan Count	21572
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	3,564,078,771.81
Period PIF Loan Count Current	152
PIF Loan Count Cumulative	66710
Period PIF Loan UPB Current	23,509,326.77
PIF Loan UPB Cumulative	15,118,195,144.09
Period Partial Prepayment Amount	2,291,324.27
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	108
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	20,270,014.18
Credit Event Amount Current	172,322.12
Credit Event Amount Cumulative	14,587,949.00
Total Active Modified Loan Count	449
Total Active Modified Loan UPB	114,027,553.43
<u>Group 2</u>	
At Issuance Loan Count	56296
Period Beginning Loan Count	11554
Period Reference Pool Removal Loan Count	70
Period Ending Loan Count	11484
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	1,854,631,688.13
Period PIF Loan Count Current	70
PIF Loan Count Cumulative	44583
Period PIF Loan UPB Current	11,046,394.42
PIF Loan UPB Cumulative	10,420,332,880.28
Period Partial Prepayment Amount	872,867.26
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83

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Additional Reporting - Group Level

Informational Reporting	
<u>Group 2</u>	
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	27,309,842.55
Total Active Modified Loan Count	427
Total Active Modified Loan UPB	103,848,269.57
Structural Reporting	
<u>Group 1</u>	
Senior Percentage	90.450543%
Subordinate Percentage	9.549457%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
<u>Group 2</u>	
Senior Percentage	87.563439%
Subordinate Percentage	12.436561%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.550000 %	9.550000 %
1M-1	0.00	0.00	3.050000 %	9.550000 %	9.550000 %
1M-1H	0.00	0.00	3.050000 %	9.550000 %	9.550000 %
1M-2A	0.00	0.00	2.370000 %	9.550000 %	9.550000 %
1M-2B	0.00	0.00	1.690000 %	9.550000 %	9.550000 %
1M-2C	0.00	0.00	1.000000 %	5.660000 %	5.720000 %
1M-2	0.00	0.00	1.000000 %	5.660000 %	5.720000 %
1M-2H	0.00	0.00	1.000000 %	5.660000 %	5.720000 %
1B-1	0.00	0.00	0.500000 %	2.800000 %	2.820000 %
1B-1H	0.00	0.00	0.500000 %	2.800000 %	2.820000 %
1B-2H	73,704.10	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.440000 %	12.440000 %
2M-1	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-1H	0.00	0.00	3.400000 %	12.440000 %	12.440000 %
2M-2A	0.00	0.00	2.600000 %	12.440000 %	12.440000 %
2M-2B	0.00	0.00	1.800000 %	12.440000 %	12.440000 %
2M-2C	0.00	0.00	1.000000 %	7.000000 %	7.060000 %
2B-1	0.00	0.00	0.500000 %	3.430000 %	3.460000 %
2B-1H	0.00	0.00	0.500000 %	3.430000 %	3.460000 %
2B-2H	9,783.50	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

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

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

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

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	514	94,431,139.74	1.554937 %	1.742687 %
60 Days	147	27,648,781.53	0.444700 %	0.510247 %
90 Days	68	14,242,747.47	0.205712 %	0.262844 %
120 Days	46	9,287,146.83	0.139158 %	0.171390 %
150 Days	38	6,780,734.17	0.114956 %	0.125136 %
180+ Days	151	36,135,707.06	0.456801 %	0.666869 %
Totals	964	188,526,256.80	2.916263 %	3.479172 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	257	50,393,940.00	1.191359 %	1.413940 %
60 Days	69	13,499,792.59	0.319859 %	0.378774 %
90 Days	40	8,468,963.01	0.185426 %	0.237620 %
120 Days	26	4,686,003.95	0.120527 %	0.131479 %
150 Days	23	4,597,323.73	0.106620 %	0.128991 %
180+ Days	79	19,069,927.45	0.366215 %	0.535059 %
Totals	494	100,715,950.73	2.290006 %	2.825862 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	257	44,037,199.74	2.237896 %	2.374444 %
60 Days	78	14,148,988.94	0.679206 %	0.762900 %
90 Days	28	5,773,784.46	0.243817 %	0.311317 %
120 Days	20	4,601,142.88	0.174155 %	0.248089 %
150 Days	15	2,183,410.44	0.130617 %	0.117727 %
180+ Days	72	17,065,779.61	0.626959 %	0.920171 %
Totals	470	87,810,306.07	4.092651 %	4.734649 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	188	52,694,766.14	62,932.58	0.119429
Group 2	228	61,081,392.63	66,724.29	0.109238

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805274	294,928.30	353.75	0.119944
Group 1	0044805914	443,623.71	693.16	0.156250
Group 1	0044806054	148,457.00	216.50	0.145833
Group 1	0044806072	154,186.93	192.73	0.124998
Group 1	0044806448	284,871.57	415.44	0.145834
Group 1	0044806745	190,737.61	119.21	0.062499
Group 1	0044806911	281,742.77	58.70	0.020835
Group 1	0044806948	401,408.65	292.69	0.072916
Group 1	0044806960	166,297.98	86.61	0.052081
Group 1	0044807099	79,382.22	8.27	0.010418
Group 1	0044807768	275,045.50	343.81	0.125001
Group 1	0044808483	968,971.51	1,110.28	0.114583
Group 1	0044811411	482,554.17	368.70	0.076406
Group 1	0044812987	201,030.45	0.24	0.000119
Group 1	0044813124	390,951.45	692.31	0.177083
Group 1	0044813191	546,585.58	854.04	0.156250
Group 1	0044813307	290,679.28	256.72	0.088317
Group 1	0044813559	67,472.18	98.40	0.145838
Group 1	0044813561	178,987.84	50.31	0.028108
Group 1	0044813829	615,705.97	720.47	0.117015
Group 1	0044814163	335,993.81	352.33	0.104862
Group 1	0044814207	215,295.30	224.27	0.104169
Group 1	0044814635	157,382.44	7.58	0.004816
Group 1	0044814850	215,396.36	157.06	0.072917

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044815627	180,562.36	150.47	0.083334
Group 1	0044815760	347,767.11	326.03	0.093750
Group 1	0044816052	285,537.03	297.43	0.104165
Group 1	0044816392	230,095.27	311.59	0.135418
Group 1	0044816534	381,394.80	158.91	0.041665
Group 1	0044817798	362,915.78	7.72	0.002127
Group 1	0044817836	359,874.82	466.78	0.129706
Group 1	0044818208	179,204.76	317.34	0.177082
Group 1	0044818277	233,296.30	388.83	0.166668
Group 1	0044818389	386,275.86	281.66	0.072917
Group 1	0044818961	404,732.07	379.44	0.093751
Group 1	0044819609	325,991.54	441.45	0.135418
Group 1	0044819660	508,545.27	423.79	0.083334
Group 1	0044819897	358,125.72	261.13	0.072916
Group 1	0044821226	154,675.36	164.60	0.106416
Group 1	0044822792	453,154.12	755.26	0.166667
Group 1	0044822833	315,603.07	526.01	0.166668
Group 1	0044824735	235,845.21	171.97	0.072916
Group 1	0044824753	306,838.77	223.74	0.072918
Group 1	0044825421	299,758.18	312.25	0.104167
Group 1	0044825659	439,964.92	455.77	0.103592
Group 1	0044826299	632,905.92	988.92	0.156251
Group 1	0044826309	389,268.41	405.49	0.104167
Group 1	0044826428	271,950.18	198.30	0.072918
Group 1	0044826791	144,972.58	271.82	0.187498
Group 1	0044827108	330,252.72	447.22	0.135418
Group 1	0044827115	274,021.89	330.06	0.120450
Group 1	0044827171	201,691.17	168.08	0.083335
Group 1	0044827499	635,178.25	860.14	0.135417
Group 1	0044827509	61,201.19	102.00	0.166663
Group 1	0044827806	153,087.77	111.63	0.072919
Group 1	0044828502	166,821.69	260.66	0.156251
Group 1	0044828810	238,039.61	322.35	0.135419
Group 1	0044828911	310,765.31	485.57	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044828949	236,014.64	344.19	0.145834
Group 1	0044829512	195,945.80	224.52	0.114583
Group 1	0044829515	236,440.98	131.15	0.055468
Group 1	0044830027	328,047.66	118.71	0.036187
Group 1	0044830603	305,623.39	445.70	0.145833
Group 1	0044830936	316,888.99	231.06	0.072915
Group 1	0044831214	128,560.63	53.57	0.041669
Group 1	0044831220	95,819.00	25.57	0.026686
Group 1	0044831561	294,779.14	368.47	0.124999
Group 1	0044832141	310,268.25	193.92	0.062501
Group 1	0044832707	279,504.35	494.96	0.177085
Group 1	0044832889	159,808.67	354.08	0.221565
Group 1	0044833032	206,318.06	177.51	0.086037
Group 1	0044834072	310,735.77	420.79	0.135417
Group 1	0044834537	399,532.11	582.65	0.145833
Group 1	0044835751	112,174.36	151.90	0.135414
Group 1	0044836184	63,589.31	119.23	0.187500
Group 1	0044836266	120,057.66	133.10	0.110863
Group 1	0044837128	220,433.69	298.50	0.135415
Group 1	0044837217	154,283.21	208.93	0.135420
Group 1	0044837378	210,602.43	371.19	0.176252
Group 1	0044838036	303,853.42	443.12	0.145833
Group 1	0044838535	311,579.71	338.80	0.108736
Group 1	0044838642	344,849.38	538.83	0.156251
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839657	342,535.70	401.92	0.117337
Group 1	0044839660	232,017.34	459.20	0.197916
Group 1	0044839829	70,965.01	118.93	0.167590
Group 1	0044839996	392,452.51	572.33	0.145834
Group 1	0044840174	401,588.63	669.31	0.166666
Group 1	0044840298	162,144.34	168.90	0.104166
Group 1	0044840478	127,782.15	300.31	0.235017
Group 1	0044840589	130,088.60	147.42	0.113323
Group 1	0044841548	262,655.34	311.21	0.118486

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044841572	491,623.50	1,075.43	0.218751
Group 1	0044842579	297,108.92	302.17	0.101703
Group 1	0044842682	442,428.29	553.04	0.125001
Group 1	0044845082	75,668.54	94.59	0.125006
Group 1	0044845787	388,718.71	813.57	0.209295
Group 1	0044847282	459,209.84	621.85	0.135417
Group 1	0044848866	177,010.60	202.45	0.114372
Group 1	0044849263	296,551.59	296.65	0.100033
Group 1	0044849348	94,901.46	98.86	0.104171
Group 1	0044849480	391,196.52	407.50	0.104168
Group 1	0044849965	379,953.53	118.74	0.031251
Group 1	0044850019	505,975.41	738.55	0.145966
Group 1	0044850962	219,400.40	182.83	0.083332
Group 1	0044851303	112,432.86	175.68	0.156253
Group 1	0044851394	91,197.06	141.74	0.155422
Group 1	0044851511	233,502.08	172.45	0.073854
Group 1	0044851529	375,025.43	703.17	0.187499
Group 1	0044851626	105,551.23	186.03	0.176246
Group 1	0044851808	150,703.22	225.02	0.149313
Group 1	0044851940	109,176.96	121.51	0.111296
Group 1	0044852769	268,850.36	336.06	0.124999
Group 1	0044852811	170,182.58	354.55	0.208335
Group 1	0044853799	200,346.33	292.17	0.145832
Group 1	0044853950	265,685.39	387.46	0.145834
Group 1	0044853969	295,889.19	521.50	0.176248
Group 1	0044854061	374,493.61	624.16	0.166668
Group 1	0044855303	134,768.72	42.12	0.031254
Group 1	0044855371	218,058.00	90.86	0.041668
Group 1	0044855740	248,139.38	387.72	0.156251
Group 1	0044856091	213,498.77	311.35	0.145832
Group 1	0044856316	280,776.82	216.43	0.077083
Group 1	0044856536	111,792.78	124.87	0.111698
Group 1	0044856837	111,280.04	11.59	0.010415
Group 1	0044857022	166,216.54	258.33	0.155418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044857956	251,611.89	288.31	0.114585
Group 1	0044858421	215,178.36	246.56	0.114584
Group 1	0044858907	161,280.60	218.40	0.135416
Group 1	0044860921	370,170.77	308.48	0.083335
Group 1	0044861358	278,118.53	492.50	0.177083
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	232,004.28	217.50	0.093748
Group 1	0044862118	612,636.61	829.61	0.135416
Group 1	0044862482	49,196.78	56.65	0.115150
Group 1	0044864005	200,204.22	210.71	0.105248
Group 1	0044866952	382,507.31	159.38	0.041667
Group 1	0044867497	266,622.65	277.73	0.104166
Group 1	0044867842	132,934.00	30.46	0.022914
Group 1	0044869452	99,616.77	166.03	0.166669
Group 1	0044869954	418,525.97	107.45	0.025673
Group 1	0044870081	393,629.71	82.01	0.020834
Group 1	0044870673	549,548.04	534.79	0.097315
Group 1	0044872567	431,119.20	493.99	0.114583
Group 1	0044872600	432,115.03	585.16	0.135418
Group 1	0044874465	472,511.52	734.36	0.155416
Group 1	0044874522	176,949.54	184.32	0.104165
Group 1	0044874812	414,558.81	518.03	0.124959
Group 1	0044874903	149,557.04	280.42	0.187500
Group 1	0044875036	79,608.07	107.80	0.135413
Group 1	0044875467	512,005.82	693.34	0.135416
Group 1	0044875996	565,546.94	589.11	0.104166
Group 1	0044877109	252,206.41	446.62	0.177085
Group 1	0044877322	526,967.73	768.49	0.145832
Group 1	0044877340	168,796.76	146.69	0.086903
Group 1	0044878110	367,133.81	458.92	0.125001
Group 1	0044878458	188,055.35	316.34	0.168216
Group 1	0044879698	98,272.00	10.24	0.010420
Group 1	0044881228	327,210.43	576.71	0.176250
Group 1	0044881278	196,819.80	307.53	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044881784	160,820.30	33.50	0.020831
Group 1	0044882773	877,132.03	1,461.89	0.166667
Group 1	0044883436	280,187.15	350.23	0.124999
Group 1	0044883504	132,420.45	96.56	0.072919
Group 1	0044884377	257,648.25	107.35	0.041665
Group 1	0044884394	334,250.76	522.27	0.156251
Group 1	0044885516	133,769.06	245.17	0.183279
Group 1	0044886172	188,961.10	314.94	0.166669
Group 1	0044886499	554,533.73	866.46	0.156250
Group 1	0044887098	386,405.91	644.01	0.166667
Group 1	0044887309	403,098.07	629.84	0.156250
Group 1	0044887752	175,222.86	36.50	0.020831
Group 1	0044888343	157,404.02	32.79	0.020832
Group 1	0044888520	115,309.76	60.06	0.052086
Group 1	0044889608	334,028.09	482.17	0.144350
Group 1	0044890342	145,314.51	136.23	0.093748
Group 1	0044890890	270,888.34	253.96	0.093751
Group 1	0044890987	171,927.07	268.64	0.156252
Group 1	0044891025	95,938.36	112.47	0.117232
Group 1	0044891053	229,842.73	191.54	0.083335
Group 1	0044891490	378,254.48	630.42	0.166666
Group 1	0044891943	90,463.38	141.35	0.156251
Group 1	0044893376	288,223.97	330.26	0.114585
Group 1	0044893553	265,413.94	248.83	0.093752
Group 1	0044893739	63,596.05	99.37	0.156252
Group 1	0044896338	591,244.95	739.06	0.125001
Group 1	0044896416	310,804.65	388.51	0.125001
Group 1	0044896786	585,844.12	854.36	0.145834
Group 2	0044747820	283,860.51	178.22	0.062784
Group 2	0044748498	453,070.89	183.49	0.040499
Group 2	0044748506	261,206.93	108.84	0.041668
Group 2	0044748576	242,399.88	328.25	0.135417
Group 2	0044748804	262,530.32	328.16	0.124999
Group 2	0044748806	295,182.99	307.48	0.104166

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749167	383,133.27	518.83	0.135418
Group 2	0044749201	231,578.92	248.23	0.107190
Group 2	0044749674	442,961.82	507.56	0.114583
Group 2	0044749678	300,918.87	188.07	0.062499
Group 2	0044749808	351,458.65	394.22	0.112167
Group 2	0044749952	398,530.39	879.82	0.220766
Group 2	0044750426	194,670.32	138.30	0.071043
Group 2	0044750693	251,262.93	261.73	0.104166
Group 2	0044750776	300,190.35	434.08	0.144602
Group 2	0044750799	190,715.00	357.59	0.187500
Group 2	0044751437	350,334.91	510.91	0.145835
Group 2	0044751696	149,045.14	248.41	0.166668
Group 2	0044751748	146,589.78	289.41	0.197428
Group 2	0044751958	396,791.14	247.99	0.062499
Group 2	0044752585	161,934.32	284.21	0.175509
Group 2	0044752670	199,139.21	274.07	0.137627
Group 2	0044753298	128,912.42	228.28	0.177081
Group 2	0044753433	323,510.40	438.09	0.135418
Group 2	0044753485	148,264.84	185.33	0.124999
Group 2	0044753494	186,269.92	194.03	0.104166
Group 2	0044754347	297,574.17	216.98	0.072916
Group 2	0044755122	103,966.57	108.81	0.104659
Group 2	0044755313	234,107.83	268.25	0.114584
Group 2	0044755505	625,905.96	782.38	0.125000
Group 2	0044756174	183,796.95	16.66	0.009064
Group 2	0044756304	67,747.16	21.17	0.031249
Group 2	0044756498	252,976.32	527.03	0.208332
Group 2	0044756744	290,951.99	394.00	0.135418
Group 2	0044757058	299,454.59	624.32	0.208486
Group 2	0044757099	224,030.52	280.04	0.125001
Group 2	0044757100	365,407.75	380.63	0.104166
Group 2	0044757616	261,272.30	219.97	0.084192
Group 2	0044758110	216,245.47	90.10	0.041666
Group 2	0044758112	164,105.34	77.91	0.047476

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044758371	103,417.19	153.38	0.148312
Group 2	0044758489	137,903.45	244.20	0.177080
Group 2	0044758496	140,891.31	194.81	0.138270
Group 2	0044758625	194,407.22	364.51	0.187498
Group 2	0044758640	121,179.20	189.34	0.156248
Group 2	0044758660	173,631.87	72.35	0.041669
Group 2	0044758666	236,694.50	320.52	0.135415
Group 2	0044758724	191,159.70	105.81	0.055352
Group 2	0044758823	166,221.55	212.96	0.128118
Group 2	0044758955	569,990.70	771.86	0.135416
Group 2	0044759268	242,852.78	328.86	0.135415
Group 2	0044759277	353,400.93	552.19	0.156250
Group 2	0044759604	155,429.54	55.04	0.035412
Group 2	0044759749	344,498.49	832.68	0.241708
Group 2	0044759896	256,615.42	37.12	0.014465
Group 2	0044760451	117,104.37	97.59	0.083336
Group 2	0044761328	141,295.80	132.46	0.093747
Group 2	0044761353	389,714.19	446.55	0.114584
Group 2	0044761419	376,491.95	627.49	0.166668
Group 2	0044761489	170,498.98	115.14	0.067531
Group 2	0044761775	62,555.61	78.05	0.124769
Group 2	0044761818	83,312.43	43.39	0.052081
Group 2	0044762129	400,670.23	639.81	0.159685
Group 2	0044762228	580,016.13	565.65	0.097523
Group 2	0044762306	298,709.34	93.35	0.031251
Group 2	0044762564	381,525.75	516.65	0.135417
Group 2	0044762765	110,239.37	94.80	0.085995
Group 2	0044762776	197,741.64	226.58	0.114584
Group 2	0044762870	376,235.09	365.92	0.097258
Group 2	0044763194	84,981.14	185.90	0.218754
Group 2	0044763976	388,470.41	294.96	0.075929
Group 2	0044763998	363,704.17	340.97	0.093749
Group 2	0044764439	242,928.57	278.36	0.114585
Group 2	0044764724	463,273.06	293.04	0.063254

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044764890	424,904.40	116.58	0.027437
Group 2	0044765019	340,051.64	354.22	0.104167
Group 2	0044765071	341,083.26	487.01	0.142783
Group 2	0044765475	105,778.03	198.33	0.187496
Group 2	0044765513	415,201.13	497.06	0.119715
Group 2	0044766070	113,149.73	223.94	0.197915
Group 2	0044766135	297,061.53	247.55	0.083333
Group 2	0044766618	379,884.74	170.41	0.044858
Group 2	0044767025	335,230.38	733.32	0.218751
Group 2	0044767069	194,950.67	209.32	0.107371
Group 2	0044767243	439,617.04	686.90	0.156250
Group 2	0044767644	375,487.51	508.47	0.135416
Group 2	0044767648	336,542.50	350.57	0.104168
Group 2	0044768165	460,379.09	623.43	0.135417
Group 2	0044768220	243,920.98	203.27	0.083334
Group 2	0044768223	209,228.78	261.54	0.125002
Group 2	0044768266	382,959.82	94.93	0.024789
Group 2	0044768338	129,745.51	242.19	0.186665
Group 2	0044768569	299,545.86	312.03	0.104168
Group 2	0044768571	345,701.01	468.14	0.135418
Group 2	0044768786	146,970.20	46.92	0.031925
Group 2	0044769400	293,363.46	244.47	0.083333
Group 2	0044769588	257,430.51	375.42	0.145834
Group 2	0044769843	256,043.06	479.08	0.187109
Group 2	0044770245	275,603.32	143.54	0.052082
Group 2	0044770421	251,113.66	78.47	0.031249
Group 2	0044770455	278,599.86	435.31	0.156249
Group 2	0044771203	326,554.39	612.29	0.187500
Group 2	0044771262	85,670.13	58.84	0.068682
Group 2	0044771856	301,348.41	496.04	0.164607
Group 2	0044772205	217,903.42	136.50	0.062642
Group 2	0044772207	408,148.57	297.61	0.072917
Group 2	0044772687	246,351.93	307.94	0.125000
Group 2	0044772744	158,949.36	190.00	0.119535

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044772895	333,414.86	164.57	0.049359
Group 2	0044773059	331,068.07	601.33	0.181633
Group 2	0044773158	259,731.00	145.50	0.056019
Group 2	0044773639	146,589.77	49.23	0.033584
Group 2	0044773738	118,931.56	198.22	0.166667
Group 2	0044773900	146,053.92	16.20	0.011092
Group 2	0044773907	215,856.27	152.72	0.070751
Group 2	0044774367	623,380.26	752.59	0.120727
Group 2	0044774428	55,790.95	81.36	0.145830
Group 2	0044774693	197,392.78	205.62	0.104168
Group 2	0044775457	176,876.02	151.10	0.085427
Group 2	0044775468	145,311.23	121.09	0.083331
Group 2	0044775546	407,457.98	532.91	0.130789
Group 2	0044775838	462,826.55	561.99	0.121426
Group 2	0044776233	208,549.79	106.51	0.051072
Group 2	0044776861	186,692.96	116.68	0.062498
Group 2	0044777714	149,843.85	109.26	0.072916
Group 2	0044779309	99,401.92	82.83	0.083328
Group 2	0044779312	110,558.27	172.75	0.156252
Group 2	0044779480	224,397.08	237.83	0.105986
Group 2	0044779844	196,087.24	42.99	0.021924
Group 2	0044780048	143,803.50	89.88	0.062502
Group 2	0044780062	84,140.64	63.01	0.074887
Group 2	0044780495	210,017.85	262.52	0.124999
Group 2	0044780530	105,996.03	88.33	0.083333
Group 2	0044781122	384,879.79	561.28	0.145833
Group 2	0044781165	216,042.51	144.50	0.066885
Group 2	0044781185	264,931.20	275.97	0.104167
Group 2	0044781334	209,771.02	174.81	0.083334
Group 2	0044781674	339,733.89	351.06	0.103334
Group 2	0044781752	222,582.30	12.12	0.005445
Group 2	0044781936	80,646.72	84.01	0.104170
Group 2	0044782011	344,042.64	239.53	0.069622
Group 2	0044782242	259,958.31	406.18	0.156248

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044782356	130,227.56	40.70	0.031253
Group 2	0044782425	118,884.70	136.22	0.114582
Group 2	0044782683	292,822.00	86.45	0.029523
Group 2	0044782878	146,293.99	91.44	0.062504
Group 2	0044783715	212,984.57	244.04	0.114581
Group 2	0044783732	89,496.31	34.39	0.038426
Group 2	0044784174	124,656.43	144.48	0.115903
Group 2	0044784304	286,524.49	291.02	0.101569
Group 2	0044785549	427,241.82	311.53	0.072917
Group 2	0044785566	206,404.77	107.50	0.052082
Group 2	0044785725	333,955.36	382.66	0.114584
Group 2	0044785902	64,804.14	94.51	0.145839
Group 2	0044786096	191,843.32	179.85	0.093748
Group 2	0044786483	253,670.83	447.09	0.176248
Group 2	0044786559	403,034.09	154.36	0.038299
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	322,197.63	637.68	0.197916
Group 2	0044787378	223,951.91	78.57	0.035083
Group 2	0044787721	242,721.66	404.54	0.166668
Group 2	0044788172	363,930.69	341.19	0.093751
Group 2	0044788401	424,680.61	574.73	0.135332
Group 2	0044788553	299,932.88	218.70	0.072916
Group 2	0044788704	637,938.37	99.48	0.015594
Group 2	0044788884	191,795.13	179.81	0.093751
Group 2	0044789396	173,224.53	188.44	0.108784
Group 2	0044789903	436,715.23	864.33	0.197916
Group 2	0044790339	274,080.41	452.37	0.165050
Group 2	0044790382	351,438.57	362.28	0.103085
Group 2	0044790949	176,602.68	247.98	0.140417
Group 2	0044791507	237,933.40	148.71	0.062501
Group 2	0044791639	338,170.60	352.26	0.104166
Group 2	0044791967	141,908.62	44.35	0.031253
Group 2	0044792074	377,173.67	542.05	0.143714
Group 2	0044792593	281,648.91	293.38	0.104165

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044792673	236,223.85	27.54	0.011658
Group 2	0044792982	676,090.66	1,378.37	0.203874
Group 2	0044793723	334,216.05	699.09	0.209173
Group 2	0044794339	337,811.01	660.33	0.195473
Group 2	0044794431	283,540.71	146.42	0.051640
Group 2	0044795045	185,797.60	154.83	0.083333
Group 2	0044795082	433,626.37	677.54	0.156250
Group 2	0044795768	202,240.69	252.80	0.125000
Group 2	0044796062	94,959.97	9.89	0.010415
Group 2	0044796426	346,260.64	396.76	0.114584
Group 2	0044796618	237,818.26	148.64	0.062502
Group 2	0044796651	132,304.00	163.74	0.123760
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797940	389,250.45	732.00	0.188054
Group 2	0044797958	391,643.74	257.83	0.065833
Group 2	0044798616	351,056.63	402.25	0.114583
Group 2	0044798781	243,123.81	25.33	0.010419
Group 2	0044798857	138,615.66	265.73	0.191703
Group 2	0044798892	261,052.91	47.11	0.018046
Group 2	0044799003	173,981.92	127.88	0.073502
Group 2	0044799092	370,416.74	463.02	0.125000
Group 2	0044799362	429,996.30	420.49	0.097789
Group 2	0044799459	374,989.15	435.34	0.116094
Group 2	0044799812	359,351.97	449.19	0.125000
Group 2	0044799964	216,333.73	70.50	0.032589
Group 2	0044800532	255,742.86	319.68	0.125001
Group 2	0044800592	263,677.04	153.47	0.058204
Group 2	0044801121	355,563.18	185.19	0.052084
Group 2	0044801175	179,496.75	186.98	0.104169
Group 2	0044801299	162,230.29	188.47	0.116174
Group 2	0044801377	254,058.88	291.11	0.114584
Group 2	0044801511	322,637.93	206.73	0.064075
Group 2	0044801593	255,486.57	292.75	0.114585
Group 2	0044802184	418,017.80	566.07	0.135418

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044802342	214,115.41	200.73	0.093749
Group 2	0044802638	284,077.01	236.73	0.083333
Group 2	0044802731	231,225.39	216.77	0.093748
Group 2	0044802909	338,037.91	316.91	0.093750
Group 2	0044803047	312,687.18	99.92	0.031955
Group 2	0044803082	271,960.25	226.63	0.083332
Group 2	0044803218	683,625.32	1,068.16	0.156249
Group 2	0044803223	614,227.74	1,351.88	0.220094
Group 2	0044803260	341,002.70	532.82	0.156251
Group 2	0044803492	332,950.20	381.51	0.114585
Group 2	0044803568	175,827.41	56.66	0.032225
Group 2	0044803642	469,981.79	685.39	0.145833
Group 2	0044803957	274,270.32	134.10	0.048893
Group 2	0044804224	221,880.38	231.13	0.104169
Group 2	0044804262	305,238.53	286.16	0.093750
Group 2	0044804420	100,219.33	9.39	0.009369
Group 2	0044805162	330,236.27	137.60	0.041667
Group 2	0044805165	322,546.79	369.58	0.114582

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
1	172,322.12	27,934.96	16.211

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044837244	172,322.12	27,934.96	16.211

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
7	1,019,766.86	55,552.64	147,663.45	14.480

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044780223	77,666.67	(8.00)	(785.74)	(1.012)
0044793820	185,178.95	25.00	25,668.41	13.861
0044796106	69,244.05	2,100.00	366.48	0.529
0044798167	276,279.69	7,666.50	18,474.06	6.687
0044820668	163,428.04	45,689.14	45,298.73	27.718
0044827898	177,746.88	25.00	19,705.22	11.086
0044851041	70,222.58	55.00	38,936.29	55.447

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
239	41,897,791.55	4,926,784.77	11.759

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044750346	171,583.19	23,857.11	13.904
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	20,334.79	13.812
0044752015	174,276.86	1,490.71	0.855
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753045	142,578.98	25,306.37	17.749
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044754955	215,467.69	22,584.21	10.481
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044755657	86,052.76	242.70	0.282
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044758998	169,360.27	41,296.60	24.384
0044759320	261,251.60	24,633.50	9.429
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	123,945.29	39.089
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044761887	209,413.12	14,156.22	6.760
0044761956	179,594.84	15,290.05	8.514
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

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Cumulative Realized Loss Detail

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0044765212	345,681.49	62,995.57	18.224
0044765219	322,524.95	48,739.47	15.112
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465
0044768913	116,742.26	1,273.27	1.091
0044768986	219,816.61	41,370.82	18.821
0044769904	330,881.81	7,705.65	2.329
0044769988	258,709.79	21,438.34	8.287
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	130,374.65	22.113
0044770296	94,821.06	31,150.07	32.851
0044770440	342,151.11	136,907.23	40.014
0044770701	47,730.12	44,591.49	93.424
0044770943	149,615.30	(8,439.27)	(5.641)
0044770981	69,732.06	1,629.29	2.337
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772090	63,059.37	4,702.70	7.458
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775571	128,793.47	(23,699.25)	(18.401)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(12,465.65)	(4.274)
0044778846	115,905.27	12,208.97	10.534
0044780223	77,666.67	(785.74)	(1.012)
0044780395	191,222.35	1,085.59	0.568
0044780746	344,324.88	36,349.44	10.557
0044781418	181,245.45	4,779.96	2.637
0044781952	81,828.87	24,977.92	30.525
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	1,700.53	1.198
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	49,857.78	12.201
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	2,987.08	2.244
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044790997	128,337.51	(7,309.15)	(5.695)
0044791226	223,058.17	46,736.85	20.953
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	68,809.02	21.971
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793820	185,178.95	25,668.41	13.861
0044793838	235,758.87	(2,961.67)	(1.256)
0044794492	196,179.18	75,080.56	38.271
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044796106	69,244.05	366.48	0.529
0044796133	24,095.16	12,630.46	52.419
0044796259	115,452.52	81,129.13	70.271
0044797296	499,225.91	134,665.78	26.975
0044797657	145,799.88	71,932.94	49.337
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470
0044798155	211,200.15	(1,627.38)	(0.771)
0044798167	276,279.69	18,474.06	6.687
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

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

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 26-Dec-2024
 05-Dec-2024 9:28:00 AM

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	25,085.12	8.870
0044812676	65,813.90	15,255.43	23.180
0044812677	34,976.14	11,526.95	32.957
0044816335	308,128.36	30,279.38	9.827
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	24,355.33	28.646
0044820668	163,428.04	45,298.73	27.718
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	35,406.58	48.893
0044821329	129,902.14	59,269.63	45.626
0044823539	187,852.73	42,484.95	22.616

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044824715	367,864.35	52,085.13	14.159
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044827898	177,746.88	19,705.22	11.086
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044832967	151,901.55	3,814.37	2.511
0044837244	172,322.12	27,934.96	16.211
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
0044840747	17,771.34	(35,437.12)	(199.406)
0044840858	306,160.23	147,240.07	48.092
0044842073	145,232.38	(258.11)	(0.178)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044844452	70,339.65	2,235.23	3.178
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	12,900.13	20.668
0044846963	605,526.64	62,284.09	10.286
0044848568	84,308.84	(1,425.88)	(1.691)
0044848575	86,244.13	(16,406.01)	(19.023)
0044851041	70,222.58	38,936.29	55.447
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	155,734.39	38.063
0044855999	289,014.42	(5,198.61)	(1.799)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866778	396,370.80	55,335.75	13.961
0044866817	159,988.28	35,758.60	22.351
0044867788	298,611.43	123,474.05	41.349
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870157	82,835.89	21,135.11	25.514
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	4,215.02	6.310
0044874580	148,196.50	17,896.48	12.076
0044875065	319,977.86	44,625.95	13.947
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044877837	77,421.63	3,106.24	4.012
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044881363	78,513.05	9,147.59	11.651
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044884842	116,825.95	(11,787.36)	(10.090)
0044886241	120,826.01	790.56	0.654
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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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	4	583,719.62	73,704.10	0.002 %	0	0.00	0.00	0.000 %	4	583,719.62	73,704.10	0.002 %
Group 2	4	608,369.36	9,783.50	0.001 %	0	0.00	0.00	0.000 %	4	608,369.36	9,783.50	0.001 %
Total	8	1,192,088.98	83,487.60	0.002 %	0	0.00	0.00	0.000 %	8	1,192,088.98	83,487.60	0.002 %

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

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 1	0044820668	173,000.00	4.875 %	NJ	79.00	360	163,428.04	03/31/2024	45,689.14	45,298.73
Group 1	0044827898	176,000.00	5.125 %	OR	80.00	360	177,746.88	10/31/2024	25.00	19,705.22
Group 1	0044837244	164,000.00	4.750 %	PA	80.00	360	172,322.12	11/30/2024	27,934.96	27,934.96
Group 1	0044851041	67,000.00	4.375 %	MD	80.00	360	70,222.58	09/30/2024	55.00	38,936.29
Group 2	0044780223	80,000.00	5.250 %	SC	91.00	360	77,666.67	04/30/2022	(8.00)	(785.74)
Group 2	0044793820	162,000.00	3.000 %	MN	90.00	360	185,178.95	10/31/2024	25.00	25,668.41
Group 2	0044796106	74,000.00	5.500 %	NM	95.00	360	69,244.05	03/31/2024	2,100.00	366.48
Group 2	0044798167	259,000.00	4.750 %	TX	95.00	360	276,279.69	02/29/2024	7,666.50	18,474.06

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

* This data is currently not provided for reporting.

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

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Realized Loss Report - Collateral

Summary

MDR

Current Month0.003 %
3 Month Average0.014 %
12 Month Average0.011 %

MDR: Current vs. 12mo Average

Month	Current MDR	12 Month Avg MDR
Jan-24	0.005%	0.015%
Feb-24	0.005%	0.015%
Mar-24	0.005%	0.015%
Apr-24	0.035%	0.010%
May-24	0.010%	0.010%
Jun-24	0.005%	0.010%
Jul-24	0.005%	0.010%
Aug-24	0.005%	0.010%
Sep-24	0.005%	0.010%
Oct-24	0.015%	0.010%
Nov-24	0.020%	0.010%
Dec-24	0.005%	0.010%

CDR

Current Month0.038 %
3 Month Average0.173 %
12 Month Average0.127 %

CDR: Current vs. 12mo Average

Month	Current CDR	12 Month Avg CDR
Jan-24	0.05%	0.18%
Feb-24	0.05%	0.18%
Mar-24	0.05%	0.18%
Apr-24	0.38%	0.10%
May-24	0.15%	0.10%
Jun-24	0.05%	0.10%
Jul-24	0.05%	0.10%
Aug-24	0.05%	0.10%
Sep-24	0.05%	0.10%
Oct-24	0.20%	0.10%
Nov-24	0.25%	0.10%
Dec-24	0.05%	0.10%

SDA

Current Month0.126 %
3 Month Average0.550 %
12 Month Average0.364 %

SDA: Current vs. 12mo Average

Month	Current SDA	12 Month Avg SDA
Jan-24	0.10%	0.40%
Feb-24	0.10%	0.40%
Mar-24	0.10%	0.40%
Apr-24	1.00%	0.25%
May-24	0.40%	0.25%
Jun-24	0.10%	0.25%
Jul-24	0.25%	0.25%
Aug-24	0.10%	0.25%
Sep-24	0.10%	0.25%
Oct-24	0.70%	0.25%
Nov-24	0.80%	0.35%
Dec-24	0.10%	0.35%

Loss Severity

Current Month (Cumulative)11.759 %
3 Month Average (Cumulative)11.540 %
12 Month Average (Cumulative)11.164 %

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

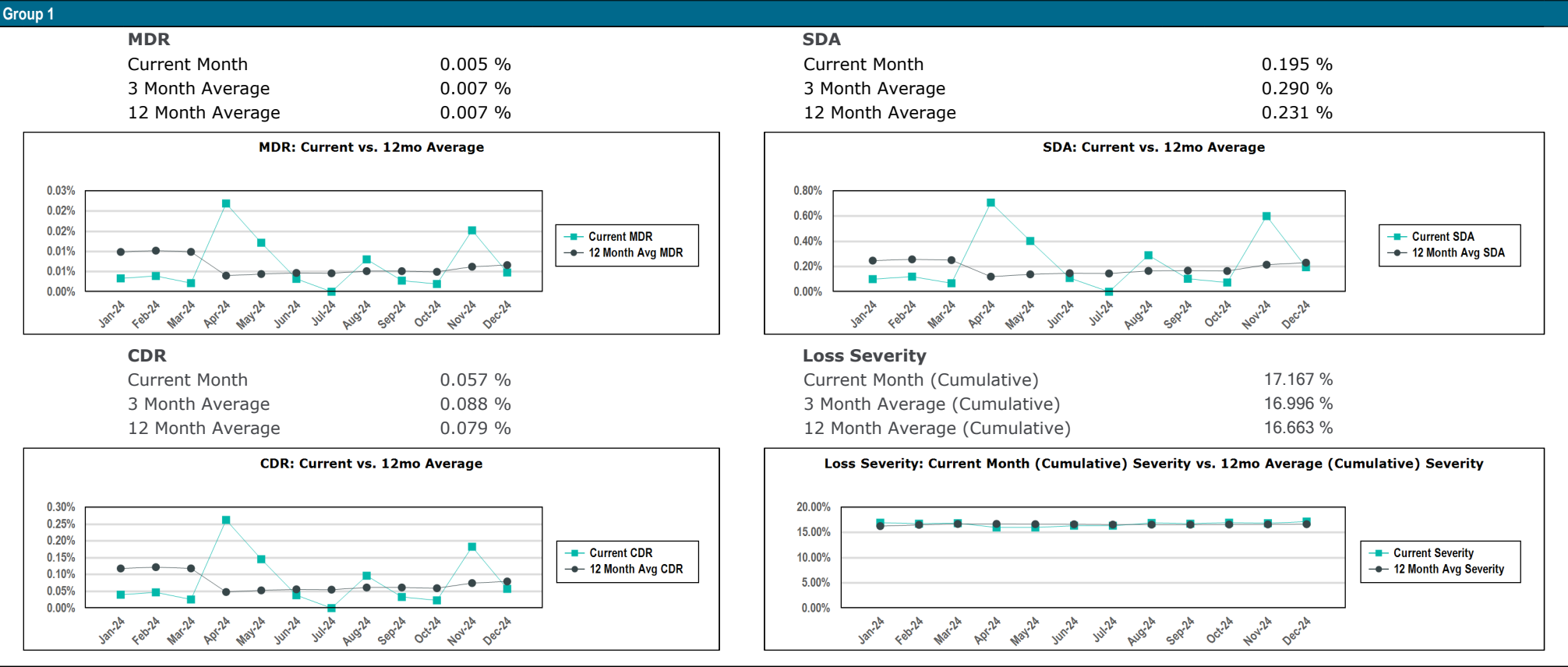
Month	Current Severity	12 Month Avg Severity
Jan-24	10.00%	9.50%
Feb-24	10.00%	9.50%
Mar-24	10.00%	9.50%
Apr-24	10.00%	9.50%
May-24	10.00%	9.50%
Jun-24	10.00%	9.50%
Jul-24	10.00%	9.50%
Aug-24	10.00%	9.50%
Sep-24	10.00%	9.50%
Oct-24	10.00%	9.50%
Nov-24	10.00%	9.50%
Dec-24	10.00%	9.50%

Connecticut Avenue Securities
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Realized Loss Report - Collateral

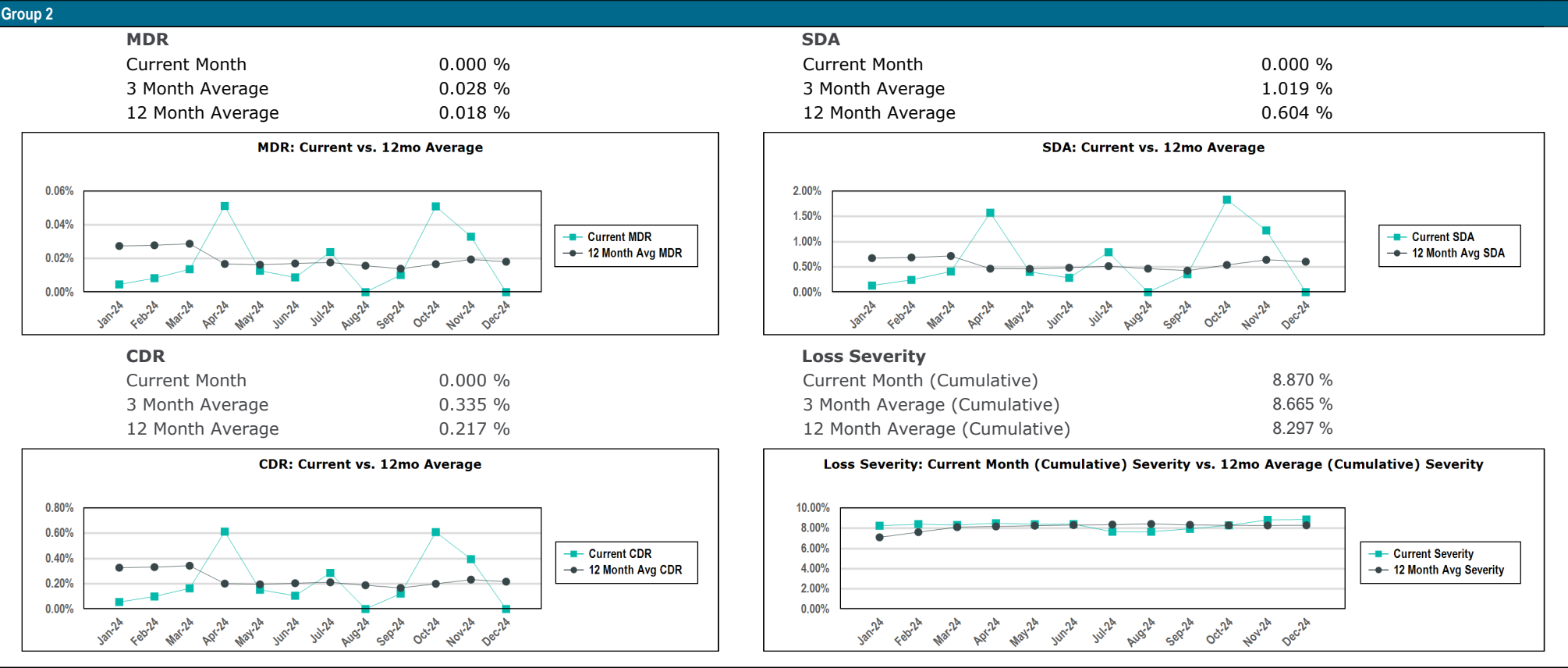


Connecticut Avenue Securities
Credit-Linked Notes
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Distribution Date: 26-Dec-2024
05-Dec-2024 9:28:01 AM

Realized Loss Report - Collateral



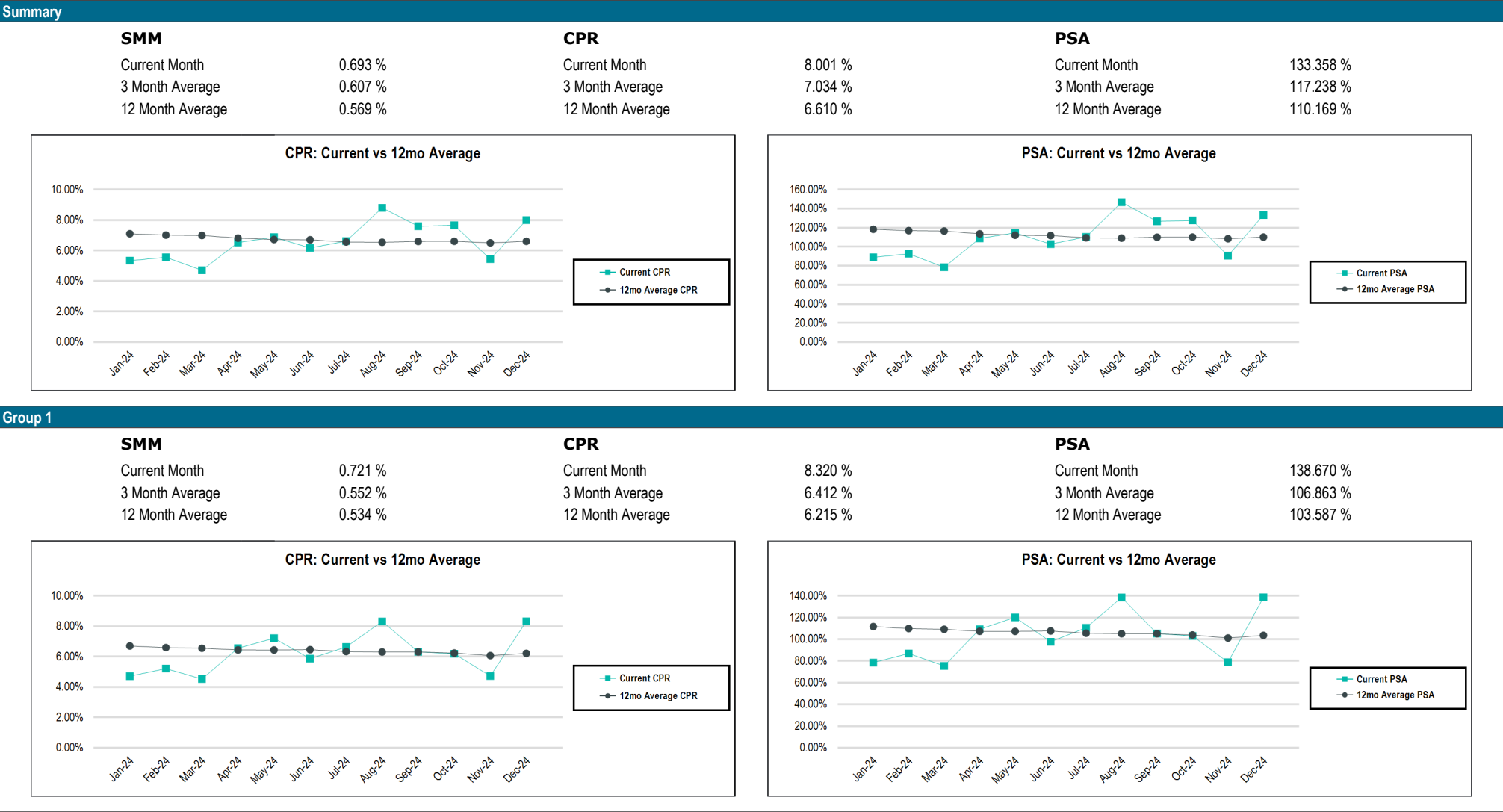
Calculation Methodology:
Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.
Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$
SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$
Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities
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Prepayment Rates

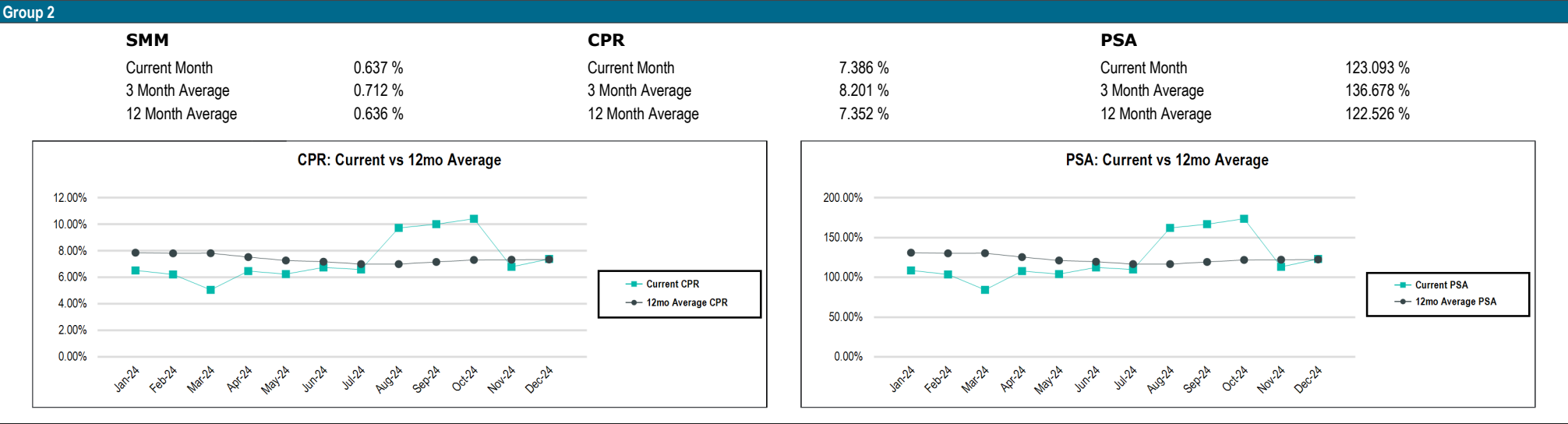


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Prepayment Rates



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

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Substitutions

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

Current Repurchases Due To Breaches

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

Cumulative Repurchases Due To Breaches

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

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Connecticut Avenue Securities
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Current Repurchases Due To Other

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

Cumulative Repurchases Due To Other

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

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Connecticut Avenue Securities
Credit-Linked Notes
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Supplemental Reporting

Closing Date
Means November 21, 2017

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

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

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

Bond Retirement Detail – Effective July 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XUX0	401,734,000	249,738,444	151,995,556
1M-2H	N/A	21,146,536	(249,738,444)	270,884,980
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes				

Bond Retirement Detail – Effective December 2022				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XWX8	303,996,000	290,509,769	13,486,231
2M-2H	N/A	16,002,894	(290,509,769)	306,512,663
https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes				

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Supplemental Reporting

Bond Retirement Detail – Effective October 2023				
Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XUW2	97,984,000	70,783,000	27,201,000
1B-1H	N/A	5,157,594	(70,783,000)	75,940,594
2B-1	30711XWW0	63,333,000	61,333,000	2,000,000
2B-1H	N/A	3,333,436	(61,333,000)	64,666,436

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

Fannie Mae EU/UK Risk Retention Certification
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